



2012 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (800) 331-3332 Fax: (312) 930-8203 E-Mail: info@cmegroup.com

PRELIMINARY



PG61 BULLETIN #146@ ENERGY FUTURES PRODUCTS Mon, Jul 30, 2012 PG61

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION, N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

CORE FUTURES PRODUCTS

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
CL FUT	NYMEX CRUDE OIL (PHYSICAL)										
SEP12	90.14	----	90.95 /89.33	----	90.13N	89.78	- 0.35	2181	184042	4872	298064 - 6217
OCT12	90.41	----	91.09 /89.61	----	90.42N	90.06	- 0.36	169	69685	2526	107549 + 2160
NOV12	90.53	----	91.50 /90.03	----	90.79N	90.45	- 0.34	89	44587	1276	83693 + 9020
DEC12	91.22	----	91.92 /90.49	----	91.23N	90.91	- 0.32	81	24161	1252	174767 + 1062
JAN13	91.74	----	92.19B/90.97	----	91.65N	91.35	- 0.30	2	6592	2	78755 - 930
FEB13	92.26	----	92.34 /91.35	----	91.96N	91.67	- 0.29	----	5445	100	32587 + 1453
MAR13	92.02	----	92.21 /91.51	----	92.16N	91.88	- 0.28	----	4166	10	37144 + 439
APR13	92.41	----	92.70B/91.72	----	92.26N	91.96	- 0.30	----	1706	----	17651 - 164
MAY13	91.84	----	91.84 /91.84	----	92.29N	91.99	- 0.30	----	2251	----	19631 + 654
JUN13	92.39	----	92.39 /91.59A	----	92.28N	91.99	- 0.29	----	7348	615	75525 + 560
JUL13	----	----	----	----	92.25N	91.97	- 0.28	----	1994	----	25435 + 365
AUG13	91.75	----	91.99 /91.75	----	92.17N	91.90	- 0.27	----	1489	----	16234 - 42
SEP13	----	----	----	----	92.08N	91.83	- 0.25	----	1151	----	22513 - 56
OCT13	----	----	----	----	91.97N	91.74	- 0.23	----	496	----	12850 - 39
NOV13	----	----	----	----	91.87N	91.66	- 0.21	----	552	200	18365 - 94
DEC13	91.64	----	91.81B/91.16A	----	91.76N	91.56	- 0.20	----	11073	900	120187 + 19
JAN14	----	----	----	----	91.58N	91.39	- 0.19	----	56	200	18925 + 4
FEB14	----	----	----	----	91.39N	91.21	- 0.18	----	27	----	6637 + 26
MAR14	----	----	----	----	91.20N	91.03	- 0.17	----	1	----	9650 UNCH
APR14	----	----	----	----	91.02N	90.87	- 0.15	----	----	----	4702 UNCH
MAY14	----	----	----	----	90.87N	90.74	- 0.13	----	----	100	3663 - 100
JUN14	----	----	----	----	90.72N	90.60	- 0.12	----	732	200	37446 - 92
JUL14	----	----	----	----	90.54N	90.43	- 0.11	----	350	100	2613 + 250
AUG14	----	----	----	----	90.39N	90.28	- 0.11	----	----	----	3014 UNCH
SEP14	----	----	----	----	90.25N	90.16	- 0.09	----	50	----	14425 UNCH
OCT14	----	----	----	----	90.15N	90.08	- 0.07	----	50	----	2493 - 50
NOV14	----	----	----	----	90.08N	90.03	- 0.05	----	----	----	3650 UNCH
DEC14	89.70	----	90.06 /89.70	----	90.04N	90.00	- 0.04	----	4188	600	67238 + 45
JAN15	----	----	----	----	89.87N	89.85	- 0.02	----	10	----	1860 UNCH
FEB15	----	----	----	----	89.72N	89.72	UNCH	----	----	----	602 UNCH
MAR15	----	----	----	----	89.58N	89.60	+ 0.02	----	----	----	2674 UNCH
APR15	----	----	----	----	89.46N	89.50	+ 0.04	----	----	100	122 + 100
MAY15	----	----	----	----	89.35N	89.41	+ 0.06	----	----	----	23 UNCH
JUN15	----	----	----	----	89.25N	89.32	+ 0.07	----	----	200	6839 + 36
JUL15	----	----	----	----	89.17N	89.26	+ 0.09	----	----	----	524 UNCH
AUG15	----	----	----	----	89.12N	89.23	+ 0.11	----	----	100	122 + 100
SEP15	----	----	----	----	89.06N	89.19	+ 0.13	----	----	----	525 UNCH
OCT15	----	----	----	----	89.03N	89.18	+ 0.15	----	----	----	25 UNCH
NOV15	----	----	----	----	89.02N	89.19	+ 0.17	----	----	----	1515 UNCH
DEC15	89.25	----	89.25 /89.25	----	89.00N	89.19	+ 0.19	----	942	88	37272 - 175
JAN16	----	----	----	----	88.92N	89.13	+ 0.21	----	----	----	1512 UNCH
FEB16	----	----	----	----	88.85N	89.09	+ 0.24	----	----	----	1 UNCH
MAR16	----	----	----	----	88.79N	89.05	+ 0.26	----	----	----	509 UNCH
APR16	----	----	----	----	88.73N	89.02	+ 0.29	----	----	----	8 UNCH
MAY16	----	----	----	----	88.68N	88.99	+ 0.31	----	----	----	10 UNCH
JUN16	----	----	----	----	88.63N	88.96	+ 0.33	----	----	----	794 UNCH
JUL16	----	----	----	----	88.59N	88.94	+ 0.35	----	----	----	8 UNCH
AUG16	----	----	----	----	88.55N	88.93	+ 0.38	----	----	----	9 UNCH
SEP16	----	----	----	----	88.51N	88.91	+ 0.40	----	----	----	7 UNCH
OCT16	----	----	----	----	88.48N	88.90	+ 0.42	----	----	----	7 UNCH
NOV16	----	----	----	----	88.46N	88.90	+ 0.44	----	----	----	9 UNCH
DEC16	88.33	----	88.79 /88.33	----	88.44N	88.91	+ 0.47	----	621	----	15282 + 47
JAN17	----	----	----	----	88.43N	88.92	+ 0.49	----	----	----	14 UNCH
FEB17	----	----	----	----	88.42N	88.94	+ 0.52	----	----	----	3 UNCH
MAR17	----	----	----	----	88.42N	88.96	+ 0.54	----	----	----	6 UNCH
MAY17	----	----	----	----	88.42N	89.00	+ 0.58	----	----	----	6 UNCH
JUN17	----	----	----	----	88.42N	89.02	+ 0.60	----	----	----	109 UNCH
JUL17	----	----	----	----	88.42N	89.04	+ 0.62	----	----	----	6 UNCH
SEP17	----	----	----	----	88.43N	89.10	+ 0.67	----	----	----	6 UNCH
NOV17	----	----	----	----	88.47N	89.18	+ 0.71	----	----	----	6 UNCH
DEC17	88.25	----	89.10 /88.25	----	88.49N	89.22	+ 0.73	----	339	----	9920 - 31
JUN18	----	----	----	----	88.42N	89.27	+ 0.85	----	----	----	240 UNCH
DEC18	88.10	----	89.00 /88.00	----	88.34N	89.32	+ 0.98	----	38	----	4962 - 1
DEC19	88.27	----	88.27 /88.27	----	88.04N	89.28	+ 1.24	----	14	----	2911 + 8
DEC20	88.96	----	88.96 /88.96	----	87.94N	89.18	+ 1.24	----	13	----	373 - 9
TOTAL	CL FUT							2522	374169	13441	1404227 + 8348
HO FUT	NYMEX HEATING OIL (PHYSICAL)										
AUG12	2.8870	----	2.8935B/2.8695	----	2.8895N	2.8791	- 0.0104	26	17461	4590	5311 - 7861
SEP12	2.8906	----	2.8974 /2.8709	----	2.8905N	2.8814	- 0.0091	17	49185	6249	91511 + 6677
OCT12	2.8975	----	2.9015B/2.8778A	----	2.8964N	2.8886	- 0.0078	3	20717	4060	36111 + 1539
NOV12	2.8959	----	2.9054 /2.8878	----	2.9025N	2.8964	- 0.0061	----	11525	3611	30667 + 1932
DEC12	2.9061	----	2.9096 /2.8875	----	2.9066N	2.9018	- 0.0048	----	14929	3008	40242 + 497
JAN13	2.8978	----	2.9108B/2.8973A	----	2.9086N	2.9049	- 0.0037	----	3815	709	24977 + 276
FEB13	2.8939	----	2.8977 /2.8893A	----	2.9023N	2.9001	- 0.0022	----	1835	350	9705 + 317
MAR13	2.8803	----	2.8839 /2.8790	----	2.8866N	2.8861	- 0.0005	----	1778	950	18714+ 153
APR13	2.8596	----	2.8670 /2.8550	----	2.8656N	2.8658	+ 0.0002	----	1645	660	19171 + 556
MAY13	2.8840	----	2.8840 /2.8840	----	2.8896N	2.8908	+ 0.0012	----	1243	60	8520 + 64
JUN13	2.8745	----	2.8793 /2.8745	----	2.8798N	2.8798	UNCH	----	1010	200	6732 + 318
JUL13	----	----	----	----	2.8810N	2.8808	- 0.0002	----	71	----	2327 UNCH
AUG13	----	----	----	----	2.8830N	2.8833	+ 0.0003	----	71	----	687 - 24
SEP13	----	----	----	----	2.8840N	2.8853	+ 0.0013	----	6	----	427 + 2
OCT13	2.8800	----	2.8800 /2.8800	----	2.8850N	2.8873	+ 0.0023	----	8	----	475 + 2
NOV13	2.8800	----	2.8800 /2.8800	----	2.8866N	2.8893	+ 0.0027	----	16	----	450 + 8
DEC13	2.8873	----	2.8873 /2.8873	----	2.8876N	2.8908	+ 0.0032	----	258	----	3880 + 42
JAN14	----	----	----	----	2.8896N	2.8928	+ 0.0032	----	10	----	183 UNCH
FEB14	----	----	----	----	2.8811N	2.8843	+ 0.0032	----	----	----	4 UNCH
MAR14	----	----	----	----	2.8651N	2.8683	+ 0.0032	----	----	----	12 UNCH
APR14	----	----	----	----	2.8431N	2.8463	+ 0.0032	----	----	----	3 UNCH
MAY14	----	----	----	----	2.8286N	2.8318	+ 0.0032	----	----	----	3 UNCH
JUN14	----	----	----	----	2.8186N	2.8218	+ 0.0032	----	----	----	73 UNCH
JUL14	----	----	----	----	2.8161N	2.8193	+ 0.0032	----	----	----	2 UNCH
AUG14	----	----	----	----	2.8166N	2.8198	+ 0.0032	----	----	----	2 UNCH
SEP14	----	----	----	----	2.8171N	2.8203	+ 0.0032	----	----	----	2 UNCH
OCT14	----	----	----	----	2.8176N	2.8208	+ 0.0032	----	----	----	2 UNCH



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PG61		BULLETIN #146@										ENERGY FUTURES PRODUCTS										Mon, Jul 30, 2012		PG61
		GLOBAL OPEN	OPEN OUTCRY OPEN RANGE	GLOBAL HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE		SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBAL® VOLUME	PNT VOLUME	OPEN INTEREST											
HO FUT		NYMEX HEATING OIL (PHYSICAL)																						
NOV14	----	----	----	----	----	2.8176N		2.8213	+ 0.0037	----	----	----	1	UNCH										
DEC14	----	----	----	----	----	2.8176N		2.8218	+ 0.0042	----	----	----	478	UNCH										
JAN15	----	----	----	----	----	2.8188N		2.8230	+ 0.0042	----	----	----	1	UNCH										
TOTAL		HO FUT								46	125583	24447	300673	+	4498									
RB FUT		NYMEX NY HARBOR GAS (RBOB) (PHY)																						
AUG12	2.8881	----		2.9456 /2.8875A	----	2.8878N		2.9368	+ 0.0490	24	14957	7101	5734	-	6790									
SEP12	2.7930	----		2.8258 /2.7915	----	2.7967N		2.8184	+ 0.0217	79	54523	2559	93395	+	3324									
OCT12	2.6127	----		2.6270 /2.5998A	----	2.6128N		2.6228	+ 0.0100	8	28569	2533	39926	+	1896									
NOV12	2.5610	----		2.5760 /2.5526	----	2.5657N		2.5701	+ 0.0044	----	12391	620	25509	+	1215									
DEC12	2.5400	----		2.5503 /2.5235A	----	2.5394N		2.5404	+ 0.0010	----	11088	1060	36487	+	425									
JAN13	2.5175	----		2.5379 /2.5172	----	2.5314N		2.5317	+ 0.0003	----	3295	200	14185	-	240									
FEB13	2.5255	----		2.5255 /2.5255	----	2.5349N		2.5359	+ 0.0010	----	835	----	4404	+	103									
MAR13	2.5465	----		2.5500 /2.5387	----	2.5482N		2.5496	+ 0.0014	----	521	150	6619	+	154									
APR13	----	----		----	----	2.6919N		2.6924	+ 0.0005	----	250	----	6417	-	40									
MAY13	----	----		----	----	2.6814N		2.6820	+ 0.0006	----	7	----	1443	+	6									
JUN13	----	----		----	----	2.6566N		2.6572	+ 0.0006	----	5	----	5267	UNCH										
JUL13	2.6238	----		2.6243 /2.6238	----	2.6267N		2.6272	+ 0.0005	----	5	----	334	+	2									
AUG13	----	----		----	----	2.5942N		2.5947	+ 0.0005	----	1	----	413	UNCH										
SEP13	----	----		----	----	2.5597N		2.5594	- 0.0003	----	1	----	1321	+	1									
OCT13	----	----		----	----	2.4322N		2.4319	- 0.0003	----	----	----	438	UNCH										
NOV13	----	----		----	----	2.4132N		2.4129	- 0.0003	----	----	----	983	UNCH										
DEC13	----	----		----	----	2.4042N		2.4039	- 0.0003	----	----	----	3131	UNCH										
JAN14	----	----		----	----	2.4063N		2.4060	- 0.0003	----	----	----	7	UNCH										
FEB14	----	----		----	----	2.4153N		2.4150	- 0.0003	----	----	----	2	UNCH										
MAR14	----	----		----	----	2.4263N		2.4260	- 0.0003	----	----	----	2	UNCH										
APR14	----	----		----	----	2.5563N		2.5560	- 0.0003	----	----	----	1	UNCH										
MAY14	----	----		----	----	2.5558N		2.5555	- 0.0003	----	----	----	800	UNCH										
JUN14	----	----		----	----	2.5418N		2.5415	- 0.0003	----	----	----	100	UNCH										
DEC14	----	----		----	----	2.3047N		2.3064	+ 0.0017	----	----	----	50	UNCH										
TOTAL		RB FUT								111	126448	14223	246968	-	6592									
NG FUT		NATURAL GAS HENRY HUB (PHYSICAL)																						
AUG12	----	----		----	----			3.010	UNCH	----	----	----	2	-	833									
SEP12	3.030	----		3.231 /3.030	----	3.015N		3.214	+ 0.199	141	152718	4322	275652	+	5176									
OCT12	3.063	----		3.236 /3.063	----	3.039N		3.222	+ 0.183	26	59978	1400	166364	-	2010									
NOV12	3.233	3.325		3.380 /3.229	3.325 /3.325	3.325		3.370	+ 0.162	2	40851	1000	124475	+	6103									
DEC12	3.494	3.560		3.605 /3.489	3.560 /3.560	3.560		3.602	+ 0.134	2	19311	350	54182	-	1547									
JAN13	3.618	----		3.720 /3.618	----	3.595N		3.714	+ 0.119	3	24890	2015	124779	+	2237									
FEB13	3.626	----		3.729 /3.626	----	3.610N		3.727	+ 0.117	----	5929	800	28815	+	59									
MAR13	3.623	----		3.702 /3.623	----	3.584N		3.697	+ 0.113	----	7350	----	46757	+	1974									
APR13	3.589	----		3.672 /3.589	----	3.555N		3.665	+ 0.110	25	12913	----	67997	+	3228									
MAY13	3.620	----		3.693 /3.620	----	3.580N		3.686	+ 0.106	----	1678	----	16772	-	54									
JUN13	3.640	----		3.732 /3.639	----	3.619N		3.723	+ 0.104	----	1552	----	8841	+	47									
JUL13	3.715	----		3.776 /3.714	----	3.663N		3.766	+ 0.103	----	2896	----	13589	+	667									
AUG13	3.705	----		3.795 /3.705	----	3.685N		3.786	+ 0.101	----	1516	----	10802	+	194									
SEP13	3.709	----		3.793B/3.709	----	3.689N		3.789	+ 0.100	----	1456	----	8933	+	381									
OCT13	3.777	3.785		3.821 /3.776	3.785 /3.785	3.785		3.817	+ 0.095	1	3756	----	36010	-	185									
NOV13	3.893	----		3.925 /3.890	----	3.839N		3.922	+ 0.083	----	925	----	17358	-	7									
DEC13	4.080	----		4.125 /4.080	----	4.045N		4.123	+ 0.078	----	612	----	16683	-	25									
JAN14	4.188	4.220		4.233 /4.188	4.220 /4.220	4.220		4.230	+ 0.076	26	863	----	26808	+	92									
FEB14	4.186	4.205		4.207 /4.186	4.205 /4.205	4.205		4.215	+ 0.075	1	20	----	2935	UNCH										
MAR14	4.130	4.145		4.142 /4.130	4.145 /4.145	4.145		4.154	+ 0.074	1	23	----	8758	+	1									
APR14	3.990	----		4.018B/3.986	----	3.942N		4.013	+ 0.071	----	142	----	9291	+	43									
MAY14	4.010	----		4.018 /4.009	----	3.958N		4.025	+ 0.067	----	26	----	1855	+	7									
JUN14	----	----		----	----	3.984N		4.048	+ 0.064	----	9	----	1648	-	3									
JUL14	4.080	4.085		4.080 /4.070	4.085 /4.085	4.085		4.088	+ 0.064	11	23	----	2865	+	10									
AUG14	4.112	----		4.112 /4.095	----	4.043N		4.107	+ 0.064	----	7	----	1354	UNCH										
SEP14	----	----		----	----	4.046N		4.110	+ 0.064	----	----	----	1876	UNCH										
OCT14	4.151	----		4.151 /4.151	----	4.082N		4.147	+ 0.065	----	3	----	4865	+	1									
NOV14	----	----		----	----	4.172N		4.237	+ 0.065	----	----	----	2281	UNCH										
DEC14	----	----		4.405B	----	4.364N		4.429	+ 0.065	----	----	----	2012	UNCH										
JAN15	----	----		----	----	4.463N		4.528	+ 0.065	----	----	----	1885	UNCH										
FEB15	----	----		----	----	4.429N		4.495	+ 0.066	----	----	----	364	UNCH										
MAR15	----	----		----	----	4.350N		4.417	+ 0.067	----	----	----	1617	UNCH										
APR15	----	----		----	----	4.123N		4.187	+ 0.064	----	----	----	2331	UNCH										
MAY15	----	----		----	----	4.138N		4.202	+ 0.064	----	----	----	444	UNCH										
JUN15	----	----		----	----	4.164N		4.228	+ 0.064	----	----	----	1488	UNCH										
JUL15	----	----		----	----	4.203N		4.267	+ 0.064	----	----	----	686	UNCH										
AUG15	4.280	----		4.280 /4.280	----	4.223N		4.287	+ 0.064	----	2	----	930	+	2									
SEP15	----	----		----	----	4.226N		4.290	+ 0.064	----	----	----	400	UNCH										
OCT15	----	----		----	----	4.263N		4.327	+ 0.064	----	----	----	957	UNCH										
NOV15	----	----		----	----	4.351N		4.415	+ 0.064	----	----	----	174	UNCH										
DEC15	----	----		----	----	4.541N		4.605	+ 0.064	----	----	----	3809	UNCH										
JAN16	----	----		----	----	4.639N		4.703	+ 0.064	----	----	----	177	UNCH										
FEB16	----	----		----	----	4.608N		4.673	+ 0.065	----	----	----	286	UNCH										
MAR16	----	----		----	----	4.524N		4.590	+ 0.066	----	----	----	384	UNCH										
APR16	4.310	----		4.310 /4.310	----	4.299N		4.365	+ 0.066	----	3	----	181	UNCH										
MAY16	----	----		----	----	4.314N		4.380	+ 0.066	----	----	----	119	UNCH										
JUN16	----	----		----	----	4.340N		4.406	+ 0.066	----	----	----	239	UNCH										
JUL16	----	----		----	----	4.375N		4.441	+ 0.066	----	----	----	162	UNCH										
AUG16	----	----		----	----	4.395N		4.461	+ 0.066	----	----	----	154	UNCH										
SEP16	----	----		----	----	4.399N		4.465	+ 0.066	----	----	----	94	UNCH										
OCT16	----	----		----	----	4.436N		4.502	+ 0.066	----	----	----	55	UNCH										
NOV16	----	----		----	----	4.526N		4.592	+ 0.066	----	----	----	58	UNCH										
DEC16	----	----		----	----	4.716N		4.782	+ 0.066	----	----	----	111	UNCH										
JAN17	----	----		----	----	4.814N		4.880	+ 0.066	----	----	----	34	UNCH										
FEB17	----	----		----	----	4.783N		4.850	+ 0.067	----	----	----	22	UNCH										
MAR17	----	----		----	----	4.699N		4.767	+ 0.068	----	----	----	22	UNCH										
APR17	----	----		----	----	4.474N		4.542	+ 0.068	----	----	----	33	UNCH										
MAY17	----	----		----	----	4.489N		4.557	+ 0.068	----	----	----	9	UNCH										
JUN17	----	----		----	----	4.514N		4.582	+ 0.068	----	----	----	50	UNCH										
JUL17	----	----		----	----	4.549N		4.617	+ 0.068	----	----	----	63	UNCH										
AUG17	----	----		----	----	4.571N		4.639	+ 0.068	----	----	----	79	UNCH										
SEP17	----	----		----	----	4.575N		4.643	+ 0.068	----	----	----	80	UNCH										
OCT17	----	----		----	----	4.611N		4.679	+ 0.068	----	----	----	18	UNCH										
NOV17	----	----		----	----	4.701N		4.769	+ 0.068	----	----	----	7	UNCH										
DEC17	----	----		----	----	4.891N		4.959	+ 0.068	----	----	----	24	UNCH										
JAN18	----	----		----	----	4.989N		5.057	+ 0.068	----	----	----	60	UNCH										
FEB18	----	----		----	----	4.959N		5.027	+ 0.068	----	----	----	35	UNCH										
MAR18	----	----		----	----	4.879N		4.947	+ 0.068	----	----	----	37	UNCH										
APR18	----	----		----	----	4.654N		4.722	+ 0.068	----	----	----	35	UNCH										
MAY18	4.750	----		4.750 /4.750	----	4.669N		4.737	+ 0.068	----	1	----	58	+	1									
JUN18	----	----		----	----	4.694N		4.762	+ 0.068	----	----	----	35	UNCH										
JUL18	----	----		----																				

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.

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CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
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PRELIMINARY



BULLETIN #146@		ENERGY FUTURES PRODUCTS										Mon, Jul 30, 2012		PG61
	GLOBAL OPEN	OPEN OUTCRY OPEN RANGE	GLOBAL HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBAL® VOLUME	PNT VOLUME	OPEN INTEREST			
QG FUT		E-MINI NATURAL GAS												
MAR14	----	----	----	----	----	4.154	+ 0.074	----	----	----	4	UNCH		
MAY14	----	----	----	----	----	4.025	+ 0.067	----	----	----	15	UNCH		
JAN15	----	----	----	----	----	4.528	+ 0.065	----	----	----	1	UNCH		
APR15	----	----	----	----	----	4.187	+ 0.064	----	----	----	1	UNCH		
MAY15	----	----	----	----	----	4.202	+ 0.064	----	----	----	5	UNCH		
AUG15	----	----	----	----	----	4.287	+ 0.064	----	----	----	8	UNCH		
DEC15	----	----	----	----	----	4.605	+ 0.064	----	----	----	1	UNCH		
MAY16	----	----	----	----	----	4.380	+ 0.066	----	----	----	3	UNCH		
TOTAL	QG FUT							0	1753		3645	+ 303		
4SN FUT		PJM WES HUB PEAK LMP 50 MW												
JAN15	----	----	----	----	----	49.40	+ 0.42	----	----	----	21	UNCH		
FEB15	----	----	----	----	----	49.40	+ 0.42	----	----	----	20	UNCH		
MAR15	----	----	----	----	----	49.40	+ 0.42	----	----	----	22	UNCH		
APR15	----	----	----	----	----	49.40	+ 0.42	----	----	----	22	UNCH		
MAY15	----	----	----	----	----	49.40	+ 0.42	----	----	----	20	UNCH		
JUN15	----	----	----	----	----	49.40	+ 0.42	----	----	----	22	UNCH		
JUL15	----	----	----	----	----	49.40	+ 0.42	----	----	----	23	UNCH		
AUG15	----	----	----	----	----	49.40	+ 0.42	----	----	----	21	UNCH		
SEP15	----	----	----	----	----	49.40	+ 0.42	----	----	----	21	UNCH		
OCT15	----	----	----	----	----	49.40	+ 0.42	----	----	----	22	UNCH		
NOV15	----	----	----	----	----	49.40	+ 0.42	----	----	----	20	UNCH		
DEC15	----	----	----	----	----	49.40	+ 0.42	----	----	----	22	UNCH		
TOTAL	4SN FUT							0			256			
CRUDE OIL FUTURES PRODUCTS														
	GLOBAL OPEN	OPEN OUTCRY OPEN RANGE	GLOBAL HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBAL® VOLUME	PNT VOLUME	OPEN INTEREST			
E5 FUT		ARGUS LLS VS. WTI (ARG) TRD M												
AUG12	----	----	----	----	----	14.69	UNCH	----	----	----	1738	UNCH		
SEP12	----	----	----	----	----	17.34	+ 0.18	----	----	----	2337	UNCH		
OCT12	----	----	----	----	----	15.10	+ 0.25	----	----	----	1410	UNCH		
NOV12	----	----	----	----	----	13.41	+ 0.16	----	----	----	964	UNCH		
DEC12	----	----	----	----	----	11.76	+ 0.11	----	----	----	967	UNCH		
JAN13	----	----	----	----	----	10.75	+ 0.05	----	----	----	131	UNCH		
FEB13	----	----	----	----	----	9.95	UNCH	----	----	----	128	UNCH		
MAR13	----	----	----	----	----	9.15	- 0.20	----	----	----	131	UNCH		
APR13	----	----	----	----	----	8.60	- 0.20	----	----	----	60	UNCH		
MAY13	----	----	----	----	----	8.10	- 0.15	----	----	----	61	UNCH		
JUN13	----	----	----	----	----	7.60	- 0.10	----	----	----	60	UNCH		
JUL13	----	----	----	----	----	8.12	- 0.96	----	----	----	61	UNCH		
AUG13	----	----	----	----	----	7.93	- 1.15	----	----	----	61	UNCH		
SEP13	----	----	----	----	----	7.76	- 1.32	----	----	----	60	UNCH		
OCT13	----	----	----	----	----	7.63	- 1.45	----	----	----	61	UNCH		
NOV13	----	----	----	----	----	7.43	- 1.65	----	----	----	60	UNCH		
DEC13	----	----	----	----	----	7.56	- 1.52	----	----	----	61	UNCH		
JAN14	----	----	----	----	----	6.31	- 1.52	----	----	----	65	UNCH		
FEB14	----	----	----	----	----	6.31	- 1.52	----	----	----	14	UNCH		
TOTAL	E5 FUT										8430			
J9 FUT		BRENT BALMO SWAP												
03JUL12	----	----	----	----	----	103.032	- 0.026	----	----	----	264	UNCH		
25JUL12	----	----	----	----	----	105.702	- 0.108	----	----	----	100	UNCH		
TOTAL	J9 FUT										364			
CY FUT		BRENT CALENDAR SWAP												
JUL12	----	----	----	----	----	102.77	- 0.02	----	----	----	3947	UNCH		
AUG12	----	----	----	----	----	105.68	- 0.22	----	----	1077	4842	- 1000		
SEP12	----	----	----	----	----	104.86	- 0.19	----	----	79	5357	+ 79		
OCT12	----	----	----	----	----	104.45	- 0.20	----	----	----	3985	UNCH		
NOV12	----	----	----	----	----	104.09	- 0.20	----	----	----	3887	UNCH		
DEC12	----	----	----	----	----	103.75	- 0.21	----	----	1000	8676	+ 1000		
JAN13	----	----	----	----	----	103.44	- 0.21	----	----	----	1924	UNCH		
FEB13	----	----	----	----	----	103.12	- 0.20	----	----	----	1924	UNCH		
MAR13	----	----	----	----	----	102.85	- 0.20	----	----	----	1924	UNCH		
APR13	----	----	----	----	----	102.58	- 0.20	----	----	----	1890	UNCH		
MAY13	----	----	----	----	----	102.35	- 0.20	----	----	----	1890	UNCH		
JUN13	----	----	----	----	----	102.09	- 0.20	----	----	----	1914	UNCH		
JUL13	----	----	----	----	----	101.85	- 0.19	----	----	----	1963	UNCH		
AUG13	----	----	----	----	----	101.58	- 0.18	----	----	----	1963	UNCH		
SEP13	----	----	----	----	----	101.31	- 0.17	----	----	----	1963	UNCH		
OCT13	----	----	----	----	----	101.06	- 0.17	----	----	----	1656	UNCH		
NOV13	----	----	----	----	----	100.81	- 0.17	----	----	----	1656	UNCH		
DEC13	----	----	----	----	----	100.58	- 0.17	----	----	----	1656	UNCH		
JAN14	----	----	----	----	----	100.32	- 0.17	----	----	----	530	UNCH		
FEB14	----	----	----	----	----	100.06	- 0.16	----	----	----	530	UNCH		
MAR14	----	----	----	----	----	99.83	- 0.16	----	----	----	530	UNCH		
APR14	----	----	----	----	----	99.62	- 0.16	----	----	----	530	UNCH		
MAY14	----	----	----	----	----	99.37	- 0.15	----	----	----	530	UNCH		
JUN14	----	----	----	----	----	99.08	- 0.15	----	----	----	603	UNCH		
JUL14	----	----	----	----	----	98.83	- 0.14	----	----	----	513	UNCH		
AUG14	----	----	----	----	----	98.57	- 0.13	----	----	----	513	UNCH		
SEP14	----	----	----	----	----	98.34	- 0.13	----	----	----	513	UNCH		
OCT14	----	----	----	----	----	98.10	- 0.12	----	----	----	513	UNCH		
NOV14	----	----	----	----	----	97.87	- 0.11	----	----	----	513	UNCH		
DEC14	----	----	----	----	----	97.69	- 0.09	----	----	----	513	UNCH		
JAN15	----	----	----	----	----	97.48	- 0.07	----	----	----	313	UNCH		
FEB15	----	----	----	----	----	97.29	- 0.05	----	----	----	313	UNCH		
MAR15	----	----	----	----	----	97.13	- 0.03	----	----	----	313	UNCH		
APR15	----	----	----	----	----	96.95	- 0.01	----	----	----	313	UNCH		
MAY15	----	----	----	----	----	96.81	+ 0.01	----	----	----	313	UNCH		
JUN15	----	----	----	----	----	96.69	+ 0.02	----	----	----	313	UNCH		
JUL15	----	----	----	----	----	96.57	+ 0.04	----	----	----	313	UNCH		
AUG15	----	----	----	----	----	96.44	+ 0.06	----	----	----	313	UNCH		
SEP15	----	----	----	----	----	96.31	+ 0.08	----	----	----	313	UNCH		
OCT15	----	----	----	----	----	96.19	+ 0.10	----	----	----	325	UNCH		
NOV15	----	----	----	----	----	96.07	+ 0.13	----	----	----	325	UNCH		
DEC15	----	----	----	----	----	95.98	+ 0.16	----	----	----	325	UNCH		



PG61 BULLETIN #146@				ENERGY FUTURES PRODUCTS							Mon, Jul 30, 2012				PG61
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRI CE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST				
CY FUT		BRENT CALENDAR SWAP													
JAN16	----	----	----	----	----	95.87	+	0.19	----	----	----	42	UNCH		
FEB16	----	----	----	----	----	95.77	+	0.21	----	----	----	42	UNCH		
MAR16	----	----	----	----	----	95.67	+	0.23	----	----	----	42	UNCH		
APR16	----	----	----	----	----	95.55	+	0.25	----	----	----	42	UNCH		
MAY16	----	----	----	----	----	95.47	+	0.27	----	----	----	42	UNCH		
JUN16	----	----	----	----	----	95.39	+	0.29	----	----	----	42	UNCH		
JUL16	----	----	----	----	----	95.30	+	0.31	----	----	----	42	UNCH		
AUG16	----	----	----	----	----	95.23	+	0.34	----	----	----	42	UNCH		
SEP16	----	----	----	----	----	95.17	+	0.37	----	----	----	42	UNCH		
OCT16	----	----	----	----	----	95.11	+	0.40	----	----	----	42	UNCH		
NOV16	----	----	----	----	----	95.08	+	0.41	----	----	----	42	UNCH		
DEC16	----	----	----	----	----	95.08	+	0.41	----	----	----	142	UNCH		
DEC17	----	----	----	----	----	94.62	+	0.61	----	----	----	100	UNCH		
DEC18	----	----	----	----	----	94.64	+	0.61	----	----	----	100	UNCH		
DEC19	----	----	----	----	----	95.02	+	0.61	----	----	----	100	UNCH		
TOTAL CY FUT										2156	64044	+	79		
6W FUT		BRENT CFD SWAP													
25JUL12	----	----	----	----	----	-0.490		UNCH	----	----	----	0	- 65		
26JUL12	----	----	----	----	----	-0.275		UNCH	----	----	----	65	UNCH		
27JUL12	----	----	----	----	----	-0.120		UNCH	----	----	----	65	UNCH		
06AUG12	----	----	----	----	----	1.000	-	0.150	----	----	----	20	UNCH		
07AUG12	----	----	----	----	----	1.000	-	0.150	----	----	----	20	UNCH		
08AUG12	----	----	----	----	----	1.000	-	0.150	----	----	----	20	UNCH		
09AUG12	----	----	----	----	----	1.000	-	0.150	----	----	----	20	UNCH		
10AUG12	----	----	----	----	----	1.000	-	0.150	----	----	----	20	UNCH		
20AUG12	----	----	----	----	----	1.090	-	0.040	----	----	----	20	UNCH		
21AUG12	----	----	----	----	----	1.090	-	0.040	----	----	----	20	UNCH		
22AUG12	----	----	----	----	----	1.090	-	0.040	----	----	----	20	UNCH		
23AUG12	----	----	----	----	----	1.090	-	0.040	----	----	----	20	UNCH		
24AUG12	----	----	----	----	----	1.090	-	0.040	----	----	----	20	UNCH		
TOTAL 6W FUT												330	- 65		
WCC FUT		CANADIAN HEAVY CRUDE(NET ENRGY) FUT													
SEP12	----	----	----	----	----	-22.000	-	2.000	----	----	60	1052	+	60	
OCT12	----	----	----	----	----	-23.000		UNCH	----	----	60	565	+	15	
NOV12	----	----	----	----	----	-24.100		UNCH	----	----	30	580		UNCH	
DEC12	----	----	----	----	----	-24.750		UNCH	----	----	30	580		UNCH	
JAN13	----	----	----	----	----	-25.250		UNCH	----	----	----	1094		UNCH	
FEB13	----	----	----	----	----	-25.000		UNCH	----	----	----	1094		UNCH	
MAR13	----	----	----	----	----	-24.750		UNCH	----	----	----	1094		UNCH	
APR13	----	----	----	----	----	-24.000		UNCH	----	----	----	1079		UNCH	
MAY13	----	----	----	----	----	-23.750		UNCH	----	----	----	1079		UNCH	
JUN13	----	----	----	----	----	-22.750		UNCH	----	----	----	1079		UNCH	
JUL13	----	----	----	----	----	-20.750		UNCH	----	----	----	1039		UNCH	
AUG13	----	----	----	----	----	-21.000		UNCH	----	----	----	1039		UNCH	
SEP13	----	----	----	----	----	-21.250		UNCH	----	----	----	1039		UNCH	
OCT13	----	----	----	----	----	-21.500		UNCH	----	----	----	1039		UNCH	
NOV13	----	----	----	----	----	-21.750		UNCH	----	----	----	1039		UNCH	
DEC13	----	----	----	----	----	-22.000		UNCH	----	----	----	1039		UNCH	
JAN14	----	----	----	----	----	-21.000		UNCH	----	----	----	240		UNCH	
FEB14	----	----	----	----	----	-20.750		UNCH	----	----	----	240		UNCH	
MAR14	----	----	----	----	----	-20.500		UNCH	----	----	----	240		UNCH	
APR14	----	----	----	----	----	-20.000		UNCH	----	----	----	240		UNCH	
MAY14	----	----	----	----	----	-19.750		UNCH	----	----	----	240		UNCH	
JUN14	----	----	----	----	----	-19.500		UNCH	----	----	----	240		UNCH	
TOTAL WCC FUT											180	16970	+	75	
FE FUT		DATED FRONTLINE BRENT BALMO SWAP													
16AUG12	----	----	----	----	----	0.730	-	0.090	----	----	----	400		UNCH	
TOTAL FE FUT												400			
FY FUT		DATED TO FRONTLINE BRENT CLNDR SWAP													
JUL12	----	----	----	----	----	-0.16	-	0.01	----	----	----	1421		UNCH	
AUG12	----	----	----	----	----	0.73	-	0.09	----	----	----	1485		UNCH	
SEP12	----	----	----	----	----	0.78	-	0.07	----	----	----	2080		UNCH	
OCT12	----	----	----	----	----	0.21	+	0.02	----	----	----	1077		UNCH	
NOV12	----	----	----	----	----	0.17		UNCH	----	----	----	1077		UNCH	
DEC12	----	----	----	----	----	0.17		UNCH	----	----	----	1077		UNCH	
JAN13	----	----	----	----	----	0.20		UNCH	----	----	----	355		UNCH	
FEB13	----	----	----	----	----	0.20		UNCH	----	----	----	355		UNCH	
MAR13	----	----	----	----	----	0.20		UNCH	----	----	----	355		UNCH	
APR13	----	----	----	----	----	0.14	-	0.01	----	----	----	220		UNCH	
MAY13	----	----	----	----	----	0.14	-	0.01	----	----	----	220		UNCH	
JUN13	----	----	----	----	----	0.14	-	0.01	----	----	----	220		UNCH	
JUL13	----	----	----	----	----	0.19	+	0.02	----	----	----	180		UNCH	
AUG13	----	----	----	----	----	0.19	+	0.02	----	----	----	180		UNCH	
SEP13	----	----	----	----	----	0.19	+	0.02	----	----	----	180		UNCH	
OCT13	----	----	----	----	----	0.15	-	0.02	----	----	----	135		UNCH	
NOV13	----	----	----	----	----	0.15	-	0.02	----	----	----	135		UNCH	
DEC13	----	----	----	----	----	0.15	-	0.02	----	----	----	135		UNCH	
JAN14	----	----	----	----	----	0.14	-	0.01	----	----	----	62		UNCH	
FEB14	----	----	----	----	----	0.14	-	0.01	----	----	----	62		UNCH	
MAR14	----	----	----	----	----	0.14	-	0.01	----	----	----	62		UNCH	
APR14	----	----	----	----	----	0.14	-	0.01	----	----	----	62		UNCH	
MAY14	----	----	----	----	----	0.14	-	0.01	----	----	----	62		UNCH	
JUN14	----	----	----	----	----	0.14	-	0.01	----	----	----	62		UNCH	
JUL14	----	----	----	----	----	0.14	-	0.01	----	----	----	62		UNCH	
AUG14	----	----	----	----	----	0.14	-	0.01	----	----	----	62		UNCH	
SEP14	----	----	----	----	----	0.14	-	0.01	----	----	----	62		UNCH	
OCT14	----	----	----	----	----	0.14	-	0.01	----	----	----	62		UNCH	
NOV14	----	----	----	----	----	0.14	-	0.01	----	----	----	62		UNCH	
DEC14	----	----	----	----	----	0.14	-	0.01	----	----	----	62		UNCH	
JAN15	----	----	----	----	----	0.06	-	0.03	----	----	----	15		UNCH	
FEB15	----	----	----	----	----	0.06	-	0.03	----	----	----	15		UNCH	
MAR15	----	----	----	----	----	0.06	-	0.03	----	----	----	15		UNCH	
APR15	----	----	----	----	----	0.06	-	0.03	----	----	----	15		UNCH	
MAY15	----	----	----	----	----	0.06	-	0.03	----	----	----	15		UNCH	
JUN15	----	----	----	----	----	0.06	-	0.03	----	----	----	15		UNCH	
JUL15	----	----	----	----	----	0.06	-	0.03	----	----	----	15		UNCH	
AUG15	----	----	----	----	----	0.06	-	0.03	----	----	----	15		UNCH	
SEP15	----	----	----	----	----	0.06	-	0.03	----	----	----	15		UNCH	
OCT15	----	----	----	----	----	0.06	-	0.03	----	----	----	15		UNCH	
NOV15	----	----	----	----	----	0.06	-	0.03	----	----	----	15		UNCH	
DEC15	----	----	----	----	----	0.06	-	0.03	----	----	----	15		UNCH	
TOTAL FY FUT												11811			
DPO FUT		DME OMAN CRUDE VS DUBIA PLATTS SWAP													

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PG61	BULLETIN #146@										ENERGY FUTURES PRODUCTS				Mon, Jul 30, 2012		PG61
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST						
OCT12	----	----	----	----	----	0.343	+	0.235	----	----	50	UNCH					
NOV12	----	----	----	----	----	0.430	+	0.240	----	----	50	UNCH					
DEC12	----	----	----	----	----	0.517	+	0.246	----	----	50	UNCH					
TOTAL	DPO FUT										150						
DC FUT	DUBAI CRUDE OIL CALENDAR SWAP																
JUL12	----	----	----	----	----	99.183	-	0.031	----	----	3601	UNCH					
AUG12	----	----	----	----	----	102.598	-	0.143	----	----	4150	UNCH					
SEP12	----	----	----	----	----	102.224	-	0.166	----	100	2624	UNCH					
OCT12	----	----	----	----	----	101.777	-	0.195	----	----	856	UNCH					
NOV12	----	----	----	----	----	101.440	-	0.200	----	----	706	UNCH					
DEC12	----	----	----	----	----	101.123	-	0.206	----	----	3936	UNCH					
JAN13	----	----	----	----	----	100.876	-	0.195	----	----	25	UNCH					
FEB13	----	----	----	----	----	100.620	-	0.190	----	----	25	UNCH					
MAR13	----	----	----	----	----	100.396	-	0.190	----	----	25	UNCH					
APR13	----	----	----	----	----	100.178	-	0.200	----	----	25	UNCH					
MAY13	----	----	----	----	----	99.965	-	0.210	----	----	25	UNCH					
JUN13	----	----	----	----	----	99.720	-	0.220	----	----	525	UNCH					
JUL13	----	----	----	----	----	99.534	-	0.210	----	----	500	UNCH					
TOTAL	DC FUT										100	17023					
UB FUT	EUROPE DATED BRENT SWAP																
JUL12	----	----	----	----	----	102.61	-	0.03	----	----	3610	UNCH					
AUG12	----	----	----	----	----	106.41	-	0.31	----	100	1956	+	100				
SEP12	----	----	----	----	----	105.64	-	0.26	----	----	204	UNCH					
OCT12	----	----	----	----	----	104.66	-	0.18	----	----	21	UNCH					
NOV12	----	----	----	----	----	104.26	-	0.20	----	----	4	UNCH					
DEC12	----	----	----	----	----	103.92	-	0.21	----	----	4	UNCH					
JAN13	----	----	----	----	----	103.64	-	0.21	----	----	154	UNCH					
FEB13	----	----	----	----	----	103.32	-	0.20	----	----	154	UNCH					
MAR13	----	----	----	----	----	103.05	-	0.20	----	----	144	UNCH					
APR13	----	----	----	----	----	102.72	-	0.21	----	----	144	UNCH					
MAY13	----	----	----	----	----	102.49	-	0.21	----	----	144	UNCH					
JUN13	----	----	----	----	----	102.23	-	0.21	----	----	144	UNCH					
JUL13	----	----	----	----	----	102.04	-	0.17	----	----	144	UNCH					
AUG13	----	----	----	----	----	101.77	-	0.16	----	----	144	UNCH					
SEP13	----	----	----	----	----	101.50	-	0.15	----	----	144	UNCH					
OCT13	----	----	----	----	----	101.21	-	0.19	----	----	144	UNCH					
NOV13	----	----	----	----	----	100.96	-	0.19	----	----	144	UNCH					
DEC13	----	----	----	----	----	100.73	-	0.19	----	----	144	UNCH					
JAN14	----	----	----	----	----	100.46	-	0.18	----	----	10	UNCH					
FEB14	----	----	----	----	----	100.20	-	0.17	----	----	10	UNCH					
MAR14	----	----	----	----	----	99.97	-	0.17	----	----	10	UNCH					
APR14	----	----	----	----	----	99.76	-	0.17	----	----	10	UNCH					
MAY14	----	----	----	----	----	99.51	-	0.16	----	----	10	UNCH					
JUN14	----	----	----	----	----	99.22	-	0.16	----	----	10	UNCH					
JUL14	----	----	----	----	----	98.97	-	0.15	----	----	10	UNCH					
AUG14	----	----	----	----	----	98.71	-	0.14	----	----	10	UNCH					
SEP14	----	----	----	----	----	98.48	-	0.14	----	----	10	UNCH					
OCT14	----	----	----	----	----	98.24	-	0.13	----	----	10	UNCH					
NOV14	----	----	----	----	----	98.01	-	0.12	----	----	10	UNCH					
DEC14	----	----	----	----	----	97.83	-	0.10	----	----	10	UNCH					
TOTAL	UB FUT										100	7667	+	100			
DB FUT	ICE BRENT DUBAI SWAP																
JUL12	----	----	----	----	----	3.591	+	0.007	----	----	670	UNCH					
AUG12	----	----	----	----	----	3.080	-	0.080	----	----	550	UNCH					
SEP12	----	----	----	----	----	2.640	-	0.020	----	----	679	UNCH					
OCT12	----	----	----	----	----	2.670		UNCH	----	----	660	UNCH					
NOV12	----	----	----	----	----	2.650		UNCH	----	----	660	UNCH					
DEC12	----	----	----	----	----	2.630		UNCH	----	----	660	UNCH					
JUL13	----	----	----	----	----	2.320	+	0.020	----	----	50	UNCH					
AUG13	----	----	----	----	----	2.250		UNCH	----	----	50	UNCH					
SEP13	----	----	----	----	----	2.210		UNCH	----	----	50	UNCH					
TOTAL	DB FUT										4029						
XA FUT	LLS (ARGUS) CALENDAR SWAP																
JUL12	----	----	----	----	----	103.62	-	0.02	----	----	45	UNCH					
AUG12	----	----	----	----	----	107.34	+	0.14	----	----	45	UNCH					
SEP12	----	----	----	----	----	105.57	+	0.12	----	----	45	UNCH					
JAN13	----	----	----	----	----	101.54	+	0.30	----	----	29	UNCH					
FEB13	----	----	----	----	----	100.97	-	0.38	----	----	29	UNCH					
MAR13	----	----	----	----	----	100.47	-	0.91	----	----	29	UNCH					
APR13	----	----	----	----	----	100.02	-	1.38	----	----	29	UNCH					
MAY13	----	----	----	----	----	99.51	-	1.87	----	----	29	UNCH					
JUN13	----	----	----	----	----	99.15	+	0.67	----	----	29	UNCH					
JUL13	----	----	----	----	----	98.88	+	0.49	----	----	29	UNCH					
AUG13	----	----	----	----	----	98.63	+	0.34	----	----	29	UNCH					
SEP13	----	----	----	----	----	98.42	+	0.23	----	----	29	UNCH					
OCT13	----	----	----	----	----	98.13	+	0.04	----	----	29	UNCH					
NOV13	----	----	----	----	----	97.84	-	0.12	----	----	29	UNCH					
DEC13	----	----	----	----	----	97.37	+	0.85	----	----	29	UNCH					
TOTAL	XA FUT										483						
WJ FUT	LLS (ARGUS) VS WTI SWAP																
JUL12	----	----	----	----	----	15.61	+	0.02	----	----	730	UNCH					
AUG12	----	----	----	----	----	17.46	+	0.49	----	----	738	UNCH					
SEP12	----	----	----	----	----	15.39	+	0.48	----	----	738	UNCH					
OCT12	----	----	----	----	----	13.69	+	0.40	----	----	761	UNCH					
NOV12	----	----	----	----	----	12.07	+	0.34	----	----	759	UNCH					
DEC12	----	----	----	----	----	11.14	+	0.28	----	----	757	UNCH					
JAN13	----	----	----	----	----	9.80	+	0.59	----	----	480	UNCH					
FEB13	----	----	----	----	----	9.06	-	0.10	----	----	480	UNCH					
MAR13	----	----	----	----	----	8.50	-	0.61	----	----	480	UNCH					
APR13	----	----	----	----	----	8.03	-	1.08	----	----	480	UNCH					
MAY13	----	----	----	----	----	7.53	-	1.58	----	----	480	UNCH					
JUN13	----	----	----	----	----	7.19	+	0.94	----	----	480	UNCH					
JUL13	----	----	----	----	----	7.00	+	0.75	----	----	450	UNCH					
AUG13	----	----	----	----	----	6.83	+	0.58	----	----	450	UNCH					
SEP13	----	----	----	----	----	6.70	+	0.45	----	----	450	UNCH					
OCT13	----	----	----	----	----	6.50	+	0.25	----	----	450	UNCH					
NOV13	----	----	----	----	----	6.33	+	0.08	----	----	450	UNCH					
DEC13	----	----	----	----	----	6.04	+	1.04	----	----	450	UNCH					
JAN14	----	----	----	----	----	8.65	+	0.59	----	----	30	UNCH					
FEB14	----	----	----	----	----	7.91	-	0.10	----	----	30	UNCH					
MAR14	----	----	----	----	----	7.35	-	0.61	----	----	30	UNCH					
APR14	----	----	----	----	----	6.88	-	1.08	----	----	30	UNCH					
MAY14	----	----	----	----	----	6.38	-	1.58	----	----	30	UNCH					



PG61 BULLETIN #146@		ENERGY FUTURES PRODUCTS										Mon, Jul 30, 2012		PG61
	GLOBAL OPEN	OPEN OUTCRY OPEN RANGE	GLOBAL HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBAL® VOLUME	PNT VOLUME	OPEN INTEREST			
WJ FUT LLS (ARGUS) VS WTI SWAP														
JUN14	----	----	----	----	----	6.04	+	0.94	----	----	----	30 UNCH		
JUL14	----	----	----	----	----	5.85	+	0.75	----	----	----	30 UNCH		
AUG14	----	----	----	----	----	5.68	+	0.58	----	----	----	30 UNCH		
SEP14	----	----	----	----	----	5.55	+	0.45	----	----	----	30 UNCH		
OCT14	----	----	----	----	----	5.35	+	0.25	----	----	----	30 UNCH		
NOV14	----	----	----	----	----	5.18	+	0.08	----	----	----	30 UNCH		
DEC14	----	----	----	----	----	4.89	+	1.04	----	----	----	30 UNCH		
TOTAL WJ FUT											10423			
YX FUT MARS (ARGUS) VS WTI SWAP														
JUL12	----	----	----	----	----	10.51	-	0.05	----	----	----	192 UNCH		
AUG12	----	----	----	----	----	11.48	+	0.79	----	----	----	292 UNCH		
SEP12	----	----	----	----	----	11.07	+	1.05	----	----	----	190 UNCH		
OCT12	----	----	----	----	----	9.69	+	0.87	----	----	----	192 UNCH		
NOV12	----	----	----	----	----	8.39	+	0.62	----	----	----	190 UNCH		
DEC12	----	----	----	----	----	7.77	+	0.75	----	----	----	192 UNCH		
TOTAL YX FUT											1248			
YV FUT MARS (ARGUS) VS WTI TRD MTH SWAP														
AUG12	----	----	----	----	----	10.12		UNCH	----	----	----	593 UNCH		
SEP12	----	----	----	----	----	11.99	+	0.79	----	----	----	200 UNCH		
OCT12	----	----	----	----	----	11.48	+	1.05	----	----	----	171 UNCH		
NOV12	----	----	----	----	----	10.10	+	0.87	----	----	----	170 UNCH		
DEC12	----	----	----	----	----	8.80	+	0.62	----	----	----	171 UNCH		
TOTAL YV FUT											1305			
BB FUT NYMEX BRENT FINANCIAL FUTURES														
SEP12	----	----	----	----	----	106.20	-	0.27	----	----	----	2545 UNCH		
OCT12	----	----	----	----	----	105.20	-	0.18	----	----	1	867 + 1		
DEC12	----	----	----	----	----	104.27	-	0.20	----	----	----	11038 UNCH		
JAN13	----	----	----	----	----	103.94	-	0.20	----	----	----	9 UNCH		
FEB13	----	----	----	----	----	103.60	-	0.21	----	----	----	400 UNCH		
MAR13	----	----	----	----	----	103.30	-	0.20	----	----	----	1346 UNCH		
APR13	----	----	----	----	----	103.00	-	0.20	----	----	----	2 UNCH		
MAY13	----	----	----	----	----	102.72	-	0.20	----	----	----	56 UNCH		
JUN13	----	----	----	----	----	102.46	-	0.20	----	----	----	2371 UNCH		
JUL13	----	----	----	----	----	102.24	-	0.20	----	----	----	5 UNCH		
AUG13	----	----	----	----	----	101.99	-	0.20	----	----	----	1500 UNCH		
SEP13	----	----	----	----	----	101.73	-	0.18	----	----	----	519 UNCH		
DEC13	----	----	----	----	----	100.94	-	0.17	----	----	----	7952 UNCH		
FEB14	----	----	----	----	----	100.46	-	0.17	----	----	----	251 UNCH		
MAR14	----	----	----	----	----	100.20	-	0.17	----	----	----	513 UNCH		
APR14	----	----	----	----	----	99.97	-	0.16	----	----	----	4 UNCH		
MAY14	----	----	----	----	----	99.73	-	0.16	----	----	----	38 UNCH		
JUN14	----	----	----	----	----	99.52	-	0.15	----	----	----	3144 UNCH		
AUG14	----	----	----	----	----	98.96	-	0.15	----	----	----	2 UNCH		
SEP14	----	----	----	----	----	98.71	-	0.14	----	----	----	14 UNCH		
OCT14	----	----	----	----	----	98.47	-	0.13	----	----	----	3 UNCH		
NOV14	----	----	----	----	----	98.23	-	0.12	----	----	----	12 UNCH		
DEC14	----	----	----	----	----	97.98	-	0.12	----	----	----	2585 UNCH		
FEB15	----	----	----	----	----	97.59	-	0.08	----	----	----	1 UNCH		
MAR15	----	----	----	----	----	97.39	-	0.06	----	----	----	8 UNCH		
APR15	----	----	----	----	----	97.22	-	0.04	----	----	----	6 UNCH		
MAY15	----	----	----	----	----	97.05	-	0.02	----	----	----	40 UNCH		
JUN15	----	----	----	----	----	96.88		UNCH	----	----	----	124 UNCH		
AUG15	----	----	----	----	----	96.63	+	0.03	----	----	----	21 UNCH		
SEP15	----	----	----	----	----	96.51	+	0.05	----	----	----	6 UNCH		
NOV15	----	----	----	----	----	96.25	+	0.09	----	----	----	175 UNCH		
DEC15	----	----	----	----	----	96.13	+	0.11	----	----	----	1316 UNCH		
FEB16	----	----	----	----	----	95.93	+	0.17	----	----	----	23 UNCH		
MAR16	----	----	----	----	----	95.83	+	0.20	----	----	25	376 UNCH		
APR16	----	----	----	----	----	95.72	+	0.22	----	----	----	22 UNCH		
MAY16	----	----	----	----	----	95.61	+	0.24	----	----	----	30 UNCH		
JUL16	----	----	----	----	----	95.43	+	0.28	----	----	----	16 UNCH		
AUG16	----	----	----	----	----	95.35	+	0.30	----	----	----	40 UNCH		
DEC16	----	----	----	----	----	95.08	+	0.41	----	----	----	226 UNCH		
DEC17	----	----	----	----	----	94.62	+	0.61	----	----	----	120 UNCH		
DEC18	----	----	----	----	----	94.64	+	0.61	----	----	----	35 UNCH		
TOTAL BB FUT											26	37761 + 1		
CS FUT WEST TEXAS INTER CRUDE OIL CAL SWAP														
JUL12	----	----	----	----	----	88.01	-	0.04	----	----	----	11908 UNCH		
AUG12	----	----	----	----	----	89.88	-	0.35	----	----	170	11249 - 140		
SEP12	----	----	----	----	----	90.18	-	0.36	----	----	160	11766 + 160		
OCT12	----	----	----	----	----	90.59	-	0.33	----	----	64	10905 + 29		
NOV12	----	----	----	----	----	91.10	-	0.31	----	----	64	10831 + 29		
DEC12	----	----	----	----	----	91.46	-	0.30	----	----	126	11262 + 29		
JAN13	----	----	----	----	----	91.74	-	0.29	----	----	121	9667 - 16		
FEB13	----	----	----	----	----	91.91	-	0.28	----	----	121	9569 - 16		
MAR13	----	----	----	----	----	91.97	-	0.30	----	----	121	9690 - 17		
APR13	----	----	----	----	----	91.99	-	0.30	----	----	11	7748 - 11		
MAY13	----	----	----	----	----	91.98	-	0.29	----	----	11	7724 - 11		
JUN13	----	----	----	----	----	91.95	-	0.28	----	----	11	7823 - 11		
JUL13	----	----	----	----	----	91.88	-	0.26	----	----	11	6673 - 10		
AUG13	----	----	----	----	----	91.80	-	0.24	----	----	11	6673 - 10		
SEP13	----	----	----	----	----	91.72	-	0.22	----	----	11	6610 - 10		
OCT13	----	----	----	----	----	91.63	-	0.21	----	----	11	6351 - 10		
NOV13	----	----	----	----	----	91.51	-	0.20	----	----	11	6309 - 10		
DEC13	----	----	----	----	----	91.33	-	0.19	----	----	11	6306 - 10		
JAN14	----	----	----	----	----	91.14	-	0.18	----	----	45	2320 + 40		
FEB14	----	----	----	----	----	90.98	-	0.16	----	----	45	2320 + 40		
MAR14	----	----	----	----	----	90.83	-	0.14	----	----	45	2245 + 40		
APR14	----	----	----	----	----	90.70	-	0.13	----	----	40	1968 + 40		
MAY14	----	----	----	----	----	90.54	-	0.12	----	----	40	1970 + 40		
JUN14	----	----	----	----	----	90.39	-	0.11	----	----	40	1970 + 40		
JUL14	----	----	----	----	----	90.24	-	0.11	----	----	40	2032 + 40		
AUG14	----	----	----	----	----	90.13	-	0.09	----	----	40	2031 + 40		
SEP14	----	----	----	----	----	90.07	-	0.06	----	----	40	2031 + 40		
OCT14	----	----	----	----	----	90.02	-	0.05	----	----	40	2056 + 40		
NOV14	----	----	----	----	----	89.96	-	0.04	----	----	40	2056 + 40		
DEC14	----	----	----	----	----	89.81	-	0.01	----	----	40	2056 + 40		
JAN15	----	----	----	----	----	89.67	+	0.01	----	----	----	619 UNCH		
FEB15	----	----	----	----	----	89.57	+	0.02	----	----	----	619 UNCH		
MAR15	----	----	----	----	----	89.47	+	0.04	----	----	----	619 UNCH		
APR15	----	----	----	----	----	89.38	+	0.06	----	----	----	595 UNCH		
MAY15	----	----	----	----	----	89.30	+	0.08	----	----	----	595 UNCH		
JUN15	----	----	----	----	----	89.25	+	0.09	----	----	----	595 UNCH		

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CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (800) 331-3332 Fax: (312) 930-8203 E-Mail: info@cmegroup.com

PRELIMINARY



PG61		BULLETIN #146@										ENERGY FUTURES PRODUCTS										Mon, Jul 30, 2012		PG61
		GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST												
CS FUT		WEST TEXAS INTER CRUDE OIL CAL SWAP																						
JUL15	----	----	----	----	----	----	89.22	+	0.12	----	----	----	581 UNCH											
AUG15	----	----	----	----	----	----	89.19	+	0.14	----	----	----	581 UNCH											
SEP15	----	----	----	----	----	----	89.18	+	0.15	----	----	----	581 UNCH											
OCT15	----	----	----	----	----	----	89.19	+	0.18	----	----	----	610 UNCH											
NOV15	----	----	----	----	----	----	89.18	+	0.20	----	----	----	610 UNCH											
DEC15	----	----	----	----	----	----	89.12	+	0.22	----	----	----	610 UNCH											
JAN16	----	----	----	----	----	----	89.08	+	0.25	----	----	----	280 UNCH											
FEB16	----	----	----	----	----	----	89.04	+	0.26	----	----	----	280 UNCH											
MAR16	----	----	----	----	----	----	89.01	+	0.30	----	----	----	280 UNCH											
APR16	----	----	----	----	----	----	88.98	+	0.32	----	----	----	280 UNCH											
MAY16	----	----	----	----	----	----	88.95	+	0.33	----	----	----	280 UNCH											
JUN16	----	----	----	----	----	----	88.94	+	0.36	----	----	----	280 UNCH											
JUL16	----	----	----	----	----	----	88.92	+	0.38	----	----	----	280 UNCH											
AUG16	----	----	----	----	----	----	88.91	+	0.41	----	----	----	280 UNCH											
SEP16	----	----	----	----	----	----	88.90	+	0.43	----	----	----	280 UNCH											
OCT16	----	----	----	----	----	----	88.90	+	0.45	----	----	----	280 UNCH											
NOV16	----	----	----	----	----	----	88.91	+	0.47	----	----	----	280 UNCH											
DEC16	----	----	----	----	----	----	88.93	+	0.50	----	----	----	280 UNCH											
JAN17	----	----	----	----	----	----	88.95	+	0.53	----	----	----	144 UNCH											
FEB17	----	----	----	----	----	----	88.97	+	0.55	----	----	----	144 UNCH											
MAR17	----	----	----	----	----	----	88.99	+	0.57	----	----	----	144 UNCH											
APR17	----	----	----	----	----	----	89.01	+	0.59	----	----	----	144 UNCH											
MAY17	----	----	----	----	----	----	89.03	+	0.61	----	----	----	144 UNCH											
JUN17	----	----	----	----	----	----	89.05	+	0.63	----	----	----	144 UNCH											
JUL17	----	----	----	----	----	----	89.08	+	0.66	----	----	----	146 UNCH											
AUG17	----	----	----	----	----	----	89.11	+	0.67	----	----	----	146 UNCH											
SEP17	----	----	----	----	----	----	89.15	+	0.69	----	----	----	146 UNCH											
OCT17	----	----	----	----	----	----	89.19	+	0.71	----	----	----	146 UNCH											
NOV17	----	----	----	----	----	----	89.22	+	0.73	----	----	----	146 UNCH											
DEC17	----	----	----	----	----	----	89.22	+	0.73	----	----	----	146 UNCH											
JAN18	----	----	----	----	----	----	89.22	+	0.73	----	----	----	58 UNCH											
FEB18	----	----	----	----	----	----	89.22	+	0.73	----	----	----	58 UNCH											
MAR18	----	----	----	----	----	----	89.22	+	0.73	----	----	----	58 UNCH											
APR18	----	----	----	----	----	----	89.23	+	0.76	----	----	----	58 UNCH											
MAY18	----	----	----	----	----	----	89.27	+	0.85	----	----	----	58 UNCH											
JUN18	----	----	----	----	----	----	89.27	+	0.85	----	----	----	58 UNCH											
JUL18	----	----	----	----	----	----	89.27	+	0.85	----	----	----	52 UNCH											
AUG18	----	----	----	----	----	----	89.27	+	0.85	----	----	----	52 UNCH											
SEP18	----	----	----	----	----	----	89.27	+	0.85	----	----	----	52 UNCH											
OCT18	----	----	----	----	----	----	89.29	+	0.89	----	----	----	52 UNCH											
NOV18	----	----	----	----	----	----	89.32	+	0.98	----	----	----	52 UNCH											
DEC18	----	----	----	----	----	----	89.32	+	0.98	----	----	----	52 UNCH											
JAN19	----	----	----	----	----	----	89.32	+	0.98	----	----	----	62 UNCH											
FEB19	----	----	----	----	----	----	89.32	+	0.98	----	----	----	62 UNCH											
MAR19	----	----	----	----	----	----	89.32	+	0.98	----	----	----	62 UNCH											
APR19	----	----	----	----	----	----	89.31	+	1.01	----	----	----	62 UNCH											
MAY19	----	----	----	----	----	----	89.30	+	1.11	----	----	----	62 UNCH											
JUN19	----	----	----	----	----	----	89.30	+	1.11	----	----	----	62 UNCH											
JUL19	----	----	----	----	----	----	89.30	+	1.11	----	----	----	30 UNCH											
AUG19	----	----	----	----	----	----	89.30	+	1.11	----	----	----	30 UNCH											
SEP19	----	----	----	----	----	----	89.30	+	1.11	----	----	----	30 UNCH											
OCT19	----	----	----	----	----	----	89.29	+	1.15	----	----	----	30 UNCH											
NOV19	----	----	----	----	----	----	89.28	+	1.24	----	----	----	30 UNCH											
DEC19	----	----	----	----	----	----	89.28	+	1.24	----	----	----	30 UNCH											
JAN20	----	----	----	----	----	----	89.28	+	1.24	----	----	----	25 UNCH											
FEB20	----	----	----	----	----	----	89.28	+	1.24	----	----	----	25 UNCH											
MAR20	----	----	----	----	----	----	89.28	+	1.24	----	----	----	25 UNCH											
APR20	----	----	----	----	----	----	89.26	+	1.24	----	----	----	25 UNCH											
MAY20	----	----	----	----	----	----	89.23	+	1.24	----	----	----	25 UNCH											
JUN20	----	----	----	----	----	----	89.23	+	1.24	----	----	----	25 UNCH											
JUL20	----	----	----	----	----	----	89.23	+	1.24	----	----	----	25 UNCH											
AUG20	----	----	----	----	----	----	89.23	+	1.24	----	----	----	25 UNCH											
SEP20	----	----	----	----	----	----	89.23	+	1.24	----	----	----	25 UNCH											
OCT20	----	----	----	----	----	----	89.21	+	1.24	----	----	----	25 UNCH											
NOV20	----	----	----	----	----	----	89.18	+	1.24	----	----	----	25 UNCH											
DEC20	----	----	----	----	----	----	89.18	+	1.24	----	----	----	25 UNCH											
TOTAL	CS FUT											1541	197946 + 445											
42 FUT		WTI BALMO SWAP																						
20JUL12	----	----	----	----	----	----	89.52	-	0.08	----	----	----	35 UNCH											
25JUL12	----	----	----	----	----	----	89.61	-	0.14	----	----	----	1 UNCH											
TOTAL	42 FUT												36											
WS FUT		WTI FINANCIAL FUTURES																						
SEP12	----	----	----	----	----	----	89.78	-	0.35	----	----	2	3712 UNCH											
OCT12	----	----	----	----	----	----	90.06	-	0.36	----	----	1	3052 + 1											
NOV12	----	----	----	----	----	----	90.45	-	0.34	----	----	----	2728 UNCH											
DEC12	----	----	----	----	----	----	90.91	-	0.32	----	----	1	26839 UNCH											
JAN13	----	----	----	----	----	----	91.35	-	0.30	----	----	----	3525 UNCH											
FEB13	----	----	----	----	----	----	91.67	-	0.29	----	----	----	5276 UNCH											
MAR13	----	----	----	----	----	----	91.88	-	0.28	----	----	----	1789 UNCH											
APR13	----	----	----	----	----	----	91.96	-	0.30	----	----	----	1797 UNCH											
MAY13	----	----	----	----	----	----	91.99	-	0.30	----	----	----	1185 UNCH											
JUN13	----	----	----	----	----	----	91.99	-	0.29	----	----	----	2693 UNCH											
JUL13	----	----	----	----	----	----	91.97	-	0.28	----	----	----	47 UNCH											
AUG13	----	----	----	----	----	----	91.90	-	0.27	----	----	----	2502 UNCH											
SEP13	----	----	----	----	----	----	91.83	-	0.25	----	----	----	3296 UNCH											
OCT13	----	----	----	----	----	----	91.74	-	0.23	----	----	----	46 UNCH											
NOV13	----	----	----	----	----	----	91.66	-	0.21	----	----	----	46 UNCH											
DEC13	----	----	----	----	----	----	91.56	-	0.20	----	----	----	10465 UNCH											
JAN14	----	----	----	----	----	----	91.39	-	0.19	----	----	----	46 UNCH											
FEB14	----	----	----	----	----	----	91.21	-	0.18	----	----	----	295 UNCH											
MAR14	----	----	----	----	----	----	91.03	-	0.17	----	----	----	1205 UNCH											
APR14	----	----	----	----	----	----	90.87	-	0.15	----	----	----	45 UNCH											
MAY14	----	----	----	----	----	----	90.74	-	0.13	----	----	----	45 UNCH											
JUN14	----	----	----	----	----	----	90.60	-	0.12	----	----	----	3252 UNCH											
JUL14	----	----	----	----	----	----	90.43	-	0.11	----	----	----	60 UNCH											
AUG14	----	----	----	----	----	----	90.28	-	0.11	----	----	----	45 UNCH											
SEP14	----	----	----	----	----	----	90.16	-	0.09	----	----	----	1000 UNCH											
OCT14	----	----	----	----	----	----	90.08	-	0.07	----	----	----	45 UNCH											
NOV14	----	----	----	----	----	----	90.03	-	0.05	----	----	----	45 UNCH											
DEC14	----	----	----	----	----	----	90.00	-	0.04	----	----	----	4759 UNCH											
JAN15	----	----	----	----	----	----	89.85	-	0.02	----	----	----	45 UNCH											
FEB15	----	----	----	----	----	----	89.72	UNCH	----	----	----	----	45 UNCH											
MAR15	----	----	----	----	----	----	89.60	+	0.02	----	----	----	45 UNCH											
APR15	----	----	----	----	----	----	89.50	+	0.04	----	----	----	45 UNCH											
MAY15	----	----	----	----	----	----	89.41	+	0.06	----	----	----	45 UNCH											



PG61		BULLETIN #146@										ENERGY FUTURES PRODUCTS										Mon, Jul 30, 2012		PG61
		GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST												
WS FUT		WTI FINANCIAL FUTURES																						
JUN15	----	----		----	----		89.32	+	0.07	----	----	----	45 UNCH											
JUL15	----	----		----	----		89.26	+	0.09	----	----	----	45 UNCH											
AUG15	----	----		----	----		89.23	+	0.11	----	----	----	45 UNCH											
SEP15	----	----		----	----		89.19	+	0.13	----	----	----	45 UNCH											
OCT15	----	----		----	----		89.18	+	0.15	----	----	----	45 UNCH											
NOV15	----	----		----	----		89.19	+	0.17	----	----	----	191 UNCH											
DEC15	----	----		----	----		89.19	+	0.19	----	----	----	4490 UNCH											
DEC16	----	----		----	----		88.91	+	0.47	----	----	----	2049 UNCH											
DEC18	----	----		----	----		89.32	+	0.98	----	----	----	41 UNCH											
TOTAL WS FUT											4	87061	+	1										
BY FUT		WTI -BRENT BULLET SWAP																						
DEC12	----	----		----	----		-13.36	-	0.12	----	----	----	220 UNCH											
DEC13	----	----		----	----		-9.38	-	0.03	----	----	----	800 UNCH											
DEC14	----	----		----	----		-7.98	+	0.08	----	----	----	750 UNCH											
TOTAL BY FUT												1770												
BK FUT		WTI -BRENT CALENDAR SWAP																						
JUL12	----	----		----	----		-14.76	-	0.01	----	----	----	3727 UNCH											
AUG12	----	----		----	----		-15.80	-	0.13	----	----	----	1750 UNCH											
SEP12	----	----		----	----		-14.68	-	0.17	----	----	80	2419 UNCH											
OCT12	----	----		----	----		-13.86	-	0.14	----	----	----	1862 UNCH											
NOV12	----	----		----	----		-12.99	-	0.11	----	----	----	1862 UNCH											
DEC12	----	----		----	----		-12.29	-	0.09	----	----	----	3895 UNCH											
JAN13	----	----		----	----		-11.70	-	0.09	----	----	----	1648 UNCH											
FEB13	----	----		----	----		-11.21	-	0.08	----	----	----	1648 UNCH											
MAR13	----	----		----	----		-10.88	-	0.10	----	----	----	1648 UNCH											
APR13	----	----		----	----		-10.59	-	0.10	----	----	----	1608 UNCH											
MAY13	----	----		----	----		-10.37	-	0.09	----	----	----	1608 UNCH											
JUN13	----	----		----	----		-10.14	-	0.08	----	----	----	1608 UNCH											
JUL13	----	----		----	----		-9.97	-	0.07	----	----	----	1363 UNCH											
AUG13	----	----		----	----		-9.78	-	0.07	----	----	----	1363 UNCH											
SEP13	----	----		----	----		-9.59	-	0.05	----	----	----	1363 UNCH											
OCT13	----	----		----	----		-9.43	-	0.04	----	----	----	1363 UNCH											
NOV13	----	----		----	----		-9.30	-	0.03	----	----	----	1363 UNCH											
DEC13	----	----		----	----		-9.25	-	0.02	----	----	----	1363 UNCH											
JAN14	----	----		----	----		-9.18	-	0.01	----	----	----	790 UNCH											
FEB14	----	----		----	----		-9.08	+	0.01	----	----	----	790 UNCH											
MAR14	----	----		----	----		-9.00	+	0.02	----	----	----	790 UNCH											
APR14	----	----		----	----		-8.92	+	0.03	----	----	----	790 UNCH											
MAY14	----	----		----	----		-8.83	+	0.03	----	----	----	790 UNCH											
JUN14	----	----		----	----		-8.69	+	0.04	----	----	----	790 UNCH											
JUL14	----	----		----	----		-8.59	+	0.03	----	----	----	790 UNCH											
AUG14	----	----		----	----		-8.44	+	0.05	----	----	----	790 UNCH											
SEP14	----	----		----	----		-8.27	+	0.06	----	----	----	790 UNCH											
OCT14	----	----		----	----		-8.08	+	0.07	----	----	----	790 UNCH											
NOV14	----	----		----	----		-7.91	+	0.06	----	----	----	790 UNCH											
DEC14	----	----		----	----		-7.88	+	0.08	----	----	----	790 UNCH											
JAN15	----	----		----	----		-7.81	+	0.07	----	----	----	215 UNCH											
FEB15	----	----		----	----		-7.72	+	0.07	----	----	----	215 UNCH											
MAR15	----	----		----	----		-7.66	+	0.07	----	----	----	215 UNCH											
APR15	----	----		----	----		-7.57	+	0.07	----	----	----	215 UNCH											
MAY15	----	----		----	----		-7.51	+	0.07	----	----	----	215 UNCH											
JUN15	----	----		----	----		-7.44	+	0.06	----	----	----	215 UNCH											
JUL15	----	----		----	----		-7.35	+	0.08	----	----	----	215 UNCH											
AUG15	----	----		----	----		-7.25	+	0.07	----	----	----	215 UNCH											
SEP15	----	----		----	----		-7.13	+	0.07	----	----	----	215 UNCH											
OCT15	----	----		----	----		-7.00	+	0.07	----	----	----	215 UNCH											
NOV15	----	----		----	----		-6.89	+	0.08	----	----	----	215 UNCH											
DEC15	----	----		----	----		-6.86	+	0.07	----	----	----	215 UNCH											
JAN16	----	----		----	----		-6.79	+	0.06	----	----	----	120 UNCH											
FEB16	----	----		----	----		-6.73	+	0.05	----	----	----	120 UNCH											
MAR16	----	----		----	----		-6.66	+	0.07	----	----	----	120 UNCH											
APR16	----	----		----	----		-6.57	+	0.07	----	----	----	120 UNCH											
MAY16	----	----		----	----		-6.52	+	0.06	----	----	----	120 UNCH											
JUN16	----	----		----	----		-6.45	+	0.07	----	----	----	120 UNCH											
JUL16	----	----		----	----		-6.38	+	0.07	----	----	----	120 UNCH											
AUG16	----	----		----	----		-6.32	+	0.08	----	----	----	120 UNCH											
SEP16	----	----		----	----		-6.27	+	0.06	----	----	----	120 UNCH											
OCT16	----	----		----	----		-6.21	+	0.05	----	----	----	120 UNCH											
NOV16	----	----		----	----		-6.17	+	0.06	----	----	----	120 UNCH											
DEC16	----	----		----	----		-6.15	+	0.09	----	----	----	120 UNCH											
JAN17	----	----		----	----		-6.13	+	0.12	----	----	----	85 UNCH											
FEB17	----	----		----	----		-6.11	+	0.14	----	----	----	85 UNCH											
MAR17	----	----		----	----		-6.09	+	0.16	----	----	----	85 UNCH											
APR17	----	----		----	----		-5.86	+	0.12	----	----	----	85 UNCH											
MAY17	----	----		----	----		-5.72	+	0.10	----	----	----	85 UNCH											
JUN17	----	----		----	----		-5.70	+	0.12	----	----	----	85 UNCH											
JUL17	----	----		----	----		-5.67	+	0.15	----	----	----	85 UNCH											
AUG17	----	----		----	----		-5.64	+	0.16	----	----	----	85 UNCH											
SEP17	----	----		----	----		-5.60	+	0.18	----	----	----	85 UNCH											
OCT17	----	----		----	----		-5.49	+	0.15	----	----	----	85 UNCH											
NOV17	----	----		----	----		-5.40	+	0.12	----	----	----	85 UNCH											
DEC17	----	----		----	----		-5.40	+	0.12	----	----	----	85 UNCH											
JAN18	----	----		----	----		-5.40	+	0.12	----	----	----	110 UNCH											
FEB18	----	----		----	----		-5.40	+	0.12	----	----	----	110 UNCH											
MAR18	----	----		----	----		-5.40	+	0.12	----	----	----	110 UNCH											
APR18	----	----		----	----		-5.40	+	0.15	----	----	----	110 UNCH											
MAY18	----	----		----	----		-5.36	+	0.24	----	----	----	110 UNCH											
JUN18	----	----		----	----		-5.36	+	0.24	----	----	----	110 UNCH											
JUL18	----	----		----	----		-5.36	+	0.24	----	----	----	110 UNCH											
AUG18	----	----		----	----		-5.36	+	0.24	----	----	----	110 UNCH											
SEP18	----	----		----	----		-5.36	+	0.24	----	----	----	110 UNCH											
OCT18	----	----		----	----		-5.35	+	0.28	----	----	----	110 UNCH											
NOV18	----	----		----	----		-5.32	+	0.37	----	----	----	110 UNCH											
DEC18	----	----		----	----		-5.32	+	0.37	----	----	----	110 UNCH											
TOTAL BK FUT											80	49301												
FF FUT		WTS (ARGUS) VS WTI SWAP																						
OCT12	----	----		----	----		-4.08		UNCH	----	----	----	50 UNCH											
NOV12	----	----		----	----		-3.98		UNCH	----	----	----	50 UNCH											
DEC12	----	----		----	----		-3.88		UNCH	----	----	----	50 UNCH											
JAN13	----	----		----	----		-3.60		UNCH	----	----	----	50 UNCH											
FEB13	----	----		----	----		-3.50		UNCH	----	----	----	50 UNCH											
MAR13	----	----		----	----		-3.40		UNCH	----	----	----	50 UNCH											
TOTAL FF FUT												300												
FH FUT		WTS (ARGUS) VS WTI TRD MTH SWAP																						



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PRELIMINARY



PG61		BULLETIN #146@								ENERGY FUTURES PRODUCTS				Mon, Jul 30, 2012				PG61		
		GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE	OPEN OUTCRY RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST							
PW	FUT	CENTERPOINT BASIS SWAP																		
AUG12	----	----	----	----	----	----	-0.0175	+	0.0175	----	----	----	908	UNCH						
SEP12	----	----	----	----	----	----	-0.1125	-	0.0050	----	----	----	880	UNCH						
OCT12	----	----	----	----	----	----	-0.1125		UNCH	----	----	----	1069	UNCH						
NOV12	----	----	----	----	----	----	-0.1350	-	0.0025	----	----	----	598	UNCH						
DEC12	----	----	----	----	----	----	-0.1350	-	0.0025	----	----	----	558	UNCH						
JAN13	----	----	----	----	----	----	-0.1350	-	0.0025	----	----	----	666	UNCH						
FEB13	----	----	----	----	----	----	-0.1350	-	0.0025	----	----	----	632	UNCH						
MAR13	----	----	----	----	----	----	-0.1350	-	0.0025	----	----	----	511	UNCH						
APR13	----	----	----	----	----	----	-0.1550	+	0.0025	----	----	----	194	UNCH						
MAY13	----	----	----	----	----	----	-0.1550	+	0.0025	----	----	----	199	UNCH						
JUN13	----	----	----	----	----	----	-0.1550	+	0.0025	----	----	----	194	UNCH						
JUL13	----	----	----	----	----	----	-0.1550	+	0.0025	----	----	----	199	UNCH						
AUG13	----	----	----	----	----	----	-0.1550	+	0.0025	----	----	----	199	UNCH						
SEP13	----	----	----	----	----	----	-0.1550	+	0.0025	----	----	----	194	UNCH						
OCT13	----	----	----	----	----	----	-0.1550	+	0.0025	----	----	----	199	UNCH						
NOV13	----	----	----	----	----	----	-0.1725		UNCH	----	----	----	164	UNCH						
DEC13	----	----	----	----	----	----	-0.1725		UNCH	----	----	----	168	UNCH						
JAN14	----	----	----	----	----	----	-0.1725		UNCH	----	----	----	31	UNCH						
FEB14	----	----	----	----	----	----	-0.1725		UNCH	----	----	----	28	UNCH						
MAR14	----	----	----	----	----	----	-0.1725		UNCH	----	----	----	31	UNCH						
TOTAL	PW FUT												7622							
NBN	FUT	CHICAGO BASIS SWAP																		
AUG12	----	----	----	----	----	----	0.1175	+	0.0325	----	----	----	436	UNCH						
SEP12	----	----	----	----	----	----	0.0375	+	0.0025	----	----	----	420	UNCH						
OCT12	----	----	----	----	----	----	0.0875	+	0.0025	----	----	----	436	UNCH						
NOV12	----	----	----	----	----	----	0.1375		UNCH	----	----	----	480	UNCH						
DEC12	----	----	----	----	----	----	0.1375		UNCH	----	----	----	496	UNCH						
JAN13	----	----	----	----	----	----	0.1375		UNCH	----	----	----	248	UNCH						
FEB13	----	----	----	----	----	----	0.1375		UNCH	----	----	----	224	UNCH						
MAR13	----	----	----	----	----	----	0.1375		UNCH	----	----	----	248	UNCH						
APR13	----	----	----	----	----	----	0.0425		UNCH	----	----	----	120	UNCH						
MAY13	----	----	----	----	----	----	0.0425		UNCH	----	----	----	124	UNCH						
JUN13	----	----	----	----	----	----	0.0425		UNCH	----	----	----	120	UNCH						
JUL13	----	----	----	----	----	----	0.0425		UNCH	----	----	----	124	UNCH						
AUG13	----	----	----	----	----	----	0.0425		UNCH	----	----	----	124	UNCH						
SEP13	----	----	----	----	----	----	0.0425		UNCH	----	----	----	120	UNCH						
OCT13	----	----	----	----	----	----	0.0425		UNCH	----	----	----	124	UNCH						
NOV13	----	----	----	----	----	----	0.0850		UNCH	----	----	----	120	UNCH						
DEC13	----	----	----	----	----	----	0.0850		UNCH	----	----	----	124	UNCH						
TOTAL	NBN FUT												4088							
CI	FUT	CIG BASIS																		
AUG12	----	----	----	----	----	----	-0.2150	+	0.0425	----	----	----	581	UNCH						
SEP12	----	----	----	----	----	----	-0.2650	-	0.0200	----	----	----	556	UNCH						
OCT12	----	----	----	----	----	----	-0.2200	-	0.0075	----	----	----	677	UNCH						
NOV12	----	----	----	----	----	----	-0.1975	-	0.0050	----	----	----	636	UNCH						
DEC12	----	----	----	----	----	----	-0.1975	-	0.0050	----	----	----	648	UNCH						
JAN13	----	----	----	----	----	----	-0.1975	-	0.0050	----	----	----	779	UNCH						
FEB13	----	----	----	----	----	----	-0.1975	-	0.0050	----	----	----	760	UNCH						
MAR13	----	----	----	----	----	----	-0.1975	-	0.0050	----	----	----	427	UNCH						
APR13	----	----	----	----	----	----	-0.2850	-	0.0025	----	----	----	88	UNCH						
MAY13	----	----	----	----	----	----	-0.2850	-	0.0025	----	----	----	92	UNCH						
JUN13	----	----	----	----	----	----	-0.2850	-	0.0025	----	----	----	88	UNCH						
JUL13	----	----	----	----	----	----	-0.2850	-	0.0025	----	----	----	104	UNCH						
AUG13	----	----	----	----	----	----	-0.2850	-	0.0025	----	----	----	96	UNCH						
SEP13	----	----	----	----	----	----	-0.2850	-	0.0025	----	----	----	80	UNCH						
OCT13	----	----	----	----	----	----	-0.2850	-	0.0025	----	----	----	76	UNCH						
NOV13	----	----	----	----	----	----	-0.2100	-	0.0025	----	----	----	80	UNCH						
DEC13	----	----	----	----	----	----	-0.2100	-	0.0025	----	----	----	84	UNCH						
JAN14	----	----	----	----	----	----	-0.2100	-	0.0025	----	----	----	88	UNCH						
FEB14	----	----	----	----	----	----	-0.2100	-	0.0025	----	----	----	84	UNCH						
MAR14	----	----	----	----	----	----	-0.2100	-	0.0025	----	----	----	88	UNCH						
APR14	----	----	----	----	----	----	-0.2850	+	0.0025	----	----	----	84	UNCH						
MAY14	----	----	----	----	----	----	-0.2850	+	0.0025	----	----	----	88	UNCH						
JUN14	----	----	----	----	----	----	-0.2850	+	0.0025	----	----	----	96	UNCH						
JUL14	----	----	----	----	----	----	-0.2850	+	0.0025	----	----	----	116	UNCH						
AUG14	----	----	----	----	----	----	-0.2850	+	0.0025	----	----	----	108	UNCH						
SEP14	----	----	----	----	----	----	-0.2850	+	0.0025	----	----	----	88	UNCH						
OCT14	----	----	----	----	----	----	-0.2850	+	0.0025	----	----	----	84	UNCH						
NOV14	----	----	----	----	----	----	-0.2200		UNCH	----	----	----	88	UNCH						
DEC14	----	----	----	----	----	----	-0.2200		UNCH	----	----	----	92	UNCH						
JAN15	----	----	----	----	----	----	-0.2200		UNCH	----	----	----	156	UNCH						
FEB15	----	----	----	----	----	----	-0.2200		UNCH	----	----	----	152	UNCH						
MAR15	----	----	----	----	----	----	-0.2200		UNCH	----	----	----	156	UNCH						
APR15	----	----	----	----	----	----	-0.2550		UNCH	----	----	----	152	UNCH						
MAY15	----	----	----	----	----	----	-0.2550		UNCH	----	----	----	156	UNCH						
JUN15	----	----	----	----	----	----	-0.2550		UNCH	----	----	----	160	UNCH						
JUL15	----	----	----	----	----	----	-0.2550		UNCH	----	----	----	172	UNCH						
AUG15	----	----	----	----	----	----	-0.2550		UNCH	----	----	----	164	UNCH						
SEP15	----	----	----	----	----	----	-0.2550		UNCH	----	----	----	156	UNCH						
OCT15	----	----	----	----	----	----	-0.2550		UNCH	----	----	----	156	UNCH						
NOV15	----	----	----	----	----	----	-0.1900		UNCH	----	----	----	156	UNCH						
DEC15	----	----	----	----	----	----	-0.1900		UNCH	----	----	----	156	UNCH						
JAN16	----	----	----	----	----	----	-0.1900		UNCH	----	----	----	249	UNCH						
FEB16	----	----	----	----	----	----	-0.1900		UNCH	----	----	----	231	UNCH						
MAR16	----	----	----	----	----	----	-0.1900		UNCH	----	----	----	249	UNCH						
APR16	----	----	----	----	----	----	-0.2600		UNCH	----	----	----	238	UNCH						
MAY16	----	----	----	----	----	----	-0.2600		UNCH	----	----	----	249	UNCH						
JUN16	----	----	----	----	----	----	-0.2600		UNCH	----	----	----	246	UNCH						
JUL16	----	----	----	----	----	----	-0.2600		UNCH	----	----	----	265	UNCH						
AUG16	----	----	----	----	----	----	-0.													



PG61 BULLETIN #146@			ENERGY FUTURES PRODUCTS										Mon, Jul 30, 2012			PG61
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST					
CI FUT	CIG BASIS															
DEC17	----	----	----	----	----	-0.2700	UNCH	----	----	----	16	UNCH				
TOTAL	CI FUT										11982					
5Z FUT	COLUMB GULF MAINLINE NG BASIS															
AUG12	----	----	----	----	----	-0.0700	- 0.0075	----	----	----	1240	UNCH				
SEP12	----	----	----	----	----	-0.0700	UNCH	----	----	----	1200	UNCH				
OCT12	----	----	----	----	----	-0.0725	UNCH	----	----	----	1240	UNCH				
NOV12	----	----	----	----	----	-0.0550	UNCH	----	----	----	660	UNCH				
DEC12	----	----	----	----	----	-0.0550	UNCH	----	----	----	682	UNCH				
JAN13	----	----	----	----	----	-0.0550	UNCH	----	----	----	682	UNCH				
FEB13	----	----	----	----	----	-0.0550	UNCH	----	----	----	616	UNCH				
MAR13	----	----	----	----	----	-0.0550	UNCH	----	----	----	750	UNCH				
APR13	----	----	----	----	----	-0.0600	UNCH	----	----	----	248	UNCH				
MAY13	----	----	----	----	----	-0.0600	UNCH	----	----	----	254	UNCH				
JUN13	----	----	----	----	----	-0.0600	UNCH	----	----	----	180	UNCH				
JUL13	----	----	----	----	----	-0.0600	UNCH	----	----	----	186	UNCH				
AUG13	----	----	----	----	----	-0.0600	UNCH	----	----	----	186	UNCH				
SEP13	----	----	----	----	----	-0.0600	UNCH	----	----	----	180	UNCH				
OCT13	----	----	----	----	----	-0.0600	UNCH	----	----	----	186	UNCH				
NOV13	----	----	----	----	----	-0.0575	UNCH	----	----	----	180	UNCH				
DEC13	----	----	----	----	----	-0.0575	UNCH	----	----	----	186	UNCH				
JAN14	----	----	----	----	----	-0.0575	UNCH	----	----	----	465	UNCH				
FEB14	----	----	----	----	----	-0.0575	UNCH	----	----	----	420	UNCH				
MAR14	----	----	----	----	----	-0.0575	UNCH	----	----	----	465	UNCH				
APR14	----	----	----	----	----	-0.0600	UNCH	----	----	----	630	UNCH				
MAY14	----	----	----	----	----	-0.0600	UNCH	----	----	----	651	UNCH				
JUN14	----	----	----	----	----	-0.0600	UNCH	----	----	----	630	UNCH				
JUL14	----	----	----	----	----	-0.0600	UNCH	----	----	----	651	UNCH				
AUG14	----	----	----	----	----	-0.0600	UNCH	----	----	----	651	UNCH				
SEP14	----	----	----	----	----	-0.0600	UNCH	----	----	----	630	UNCH				
OCT14	----	----	----	----	----	-0.0600	UNCH	----	----	----	651	UNCH				
NOV14	----	----	----	----	----	-0.0725	UNCH	----	----	----	450	UNCH				
DEC14	----	----	----	----	----	-0.0725	UNCH	----	----	----	465	UNCH				
JAN15	----	----	----	----	----	-0.0725	UNCH	----	----	----	155	UNCH				
FEB15	----	----	----	----	----	-0.0725	UNCH	----	----	----	140	UNCH				
MAR15	----	----	----	----	----	-0.0725	UNCH	----	----	----	155	UNCH				
APR15	----	----	----	----	----	-0.0775	UNCH	----	----	----	120	UNCH				
MAY15	----	----	----	----	----	-0.0775	UNCH	----	----	----	124	UNCH				
JUN15	----	----	----	----	----	-0.0775	UNCH	----	----	----	120	UNCH				
JUL15	----	----	----	----	----	-0.0775	UNCH	----	----	----	124	UNCH				
AUG15	----	----	----	----	----	-0.0775	UNCH	----	----	----	124	UNCH				
SEP15	----	----	----	----	----	-0.0775	UNCH	----	----	----	120	UNCH				
OCT15	----	----	----	----	----	-0.0775	UNCH	----	----	----	124	UNCH				
NOV15	----	----	----	----	----	-0.0775	UNCH	----	----	----	120	UNCH				
DEC15	----	----	----	----	----	-0.0775	UNCH	----	----	----	124	UNCH				
TOTAL	5Z FUT										17165					
L2 FUT	COLUMBIA GULF MAIN NAT G INDEX SWP															
JUL12	----	----	----	----	----	0.1958	+ 0.0029	----	----	----	1922	UNCH				
AUG12	----	----	----	----	----	0.1025	+ 0.1025	----	----	----	1922	UNCH				
SEP12	----	----	----	----	----	----	UNCH	----	----	----	1860	UNCH				
OCT12	----	----	----	----	----	----	UNCH	----	----	----	1922	UNCH				
TOTAL	L2 FUT										7626					
GL FUT	COLUMBIA GULF ONSHORE BASIS															
AUG12	----	----	----	----	----	-0.0450	UNCH	----	----	----	682	UNCH				
SEP12	----	----	----	----	----	-0.0425	UNCH	----	----	----	660	UNCH				
OCT12	----	----	----	----	----	-0.0425	UNCH	----	----	----	682	UNCH				
NOV12	----	----	----	----	----	-0.0450	UNCH	----	----	----	120	UNCH				
DEC12	----	----	----	----	----	-0.0450	UNCH	----	----	----	124	UNCH				
APR13	----	----	----	----	----	-0.0500	UNCH	----	----	----	180	UNCH				
MAY13	----	----	----	----	----	-0.0500	UNCH	----	----	----	186	UNCH				
JUN13	----	----	----	----	----	-0.0500	UNCH	----	----	----	180	UNCH				
JUL13	----	----	----	----	----	-0.0500	UNCH	----	----	----	186	UNCH				
AUG13	----	----	----	----	----	-0.0500	UNCH	----	----	----	186	UNCH				
SEP13	----	----	----	----	----	-0.0500	UNCH	----	----	----	180	UNCH				
OCT13	----	----	----	----	----	-0.0500	UNCH	----	----	----	186	UNCH				
JAN17	----	----	----	----	----	-0.1050	UNCH	----	----	----	1240	UNCH				
FEB17	----	----	----	----	----	-0.1050	UNCH	----	----	----	1120	UNCH				
MAR17	----	----	----	----	----	-0.1050	UNCH	----	----	----	1240	UNCH				
APR17	----	----	----	----	----	-0.1050	UNCH	----	----	----	1200	UNCH				
MAY17	----	----	----	----	----	-0.1050	UNCH	----	----	----	1240	UNCH				
JUN17	----	----	----	----	----	-0.1050	UNCH	----	----	----	1200	UNCH				
JUL17	----	----	----	----	----	-0.1050	UNCH	----	----	----	1240	UNCH				
AUG17	----	----	----	----	----	-0.1050	UNCH	----	----	----	1240	UNCH				
SEP17	----	----	----	----	----	-0.1050	UNCH	----	----	----	1200	UNCH				
OCT17	----	----	----	----	----	-0.1050	UNCH	----	----	----	1240	UNCH				
NOV17	----	----	----	----	----	-0.1050	UNCH	----	----	----	1200	UNCH				
DEC17	----	----	----	----	----	-0.1050	UNCH	----	----	----	1240	UNCH				
TOTAL	GL FUT										18152					
IH FUT	DOMINION TRAN INC - APP INDEX															
JUL12	----	----	----	----	----	0.2089	+ 0.0042	----	----	----	992	UNCH				
AUG12	----	----	----	----	----	0.1175	+ 0.1200	----	----	----	992	UNCH				
SEP12	----	----	----	----	----	-0.0025	UNCH	----	----	----	960	UNCH				
OCT12	----	----	----	----	----	-0.0025	UNCH	----	----	----	992	UNCH				
TOTAL	IH FUT										3936					
PG FUT	DOMINION TRANSMISSION INC -APPALAC															
AUG12	----	----	----	----	----	-0.0225	UNCH	----	----	----	1376	UNCH				
SEP12	----	----	----	----	----	-0.0625	+ 0.0025	----	----	----	1440	UNCH				
OCT12	----	----	----	----	----	-0.0850	+ 0.0050	----	----	----	1522	UNCH				
NOV12	----	----	----	----	----	-0.0425	UNCH	----	----	----	910	UNCH				
DEC12	----	----	----	----	----	-0.0425	UNCH	----	----	----	1088	UNCH				
JAN13	----	----	----	----	----	-0.0425	UNCH	----	----	----	852	UNCH				
FEB13	----	----	----	----	----	-0.0425	UNCH	----	----	----	332	UNCH				
MAR13	----	----	----	----	----	-0.0425	UNCH	----	----	----	344	UNCH				
APR13	----	----	----	----	----	-0.0550	+ 0.0050	----	----	----	430	UNCH				
MAY13	----	----	----	----	----	-0.0550	+ 0.0050	----	----	----	883	UNCH				
JUN13	----	----	----	----	----	-0.0550	+ 0.0050	----	----	----	430	UNCH				
JUL13	----	----	----	----	----	-0.0550	+ 0.0050	----	----	----	437	UNCH				
AUG13	----	----	----	----	----	-0.0550	+ 0.0050	----	----	----	437	UNCH				
SEP13	----	----	----	----	----	-0.0550	+ 0.0050	----	----	----	430	UNCH				
OCT13	----	----	----	----	----	-0.0550	+ 0.0050	----	----	----	409	UNCH				
NOV13	----	----	----	----	----	-0.0725	+ 0.0025	----	----	----	192	UNCH				
DEC13	----	----	----	----	----	-0.0725	+ 0.0025	----	----	----	192	UNCH				
JAN14	----	----	----	----	----	-0.0725	+ 0.0025	----	----	----	191	UNCH				



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CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (800) 331-3332 Fax: (312) 930-8203 E-Mail: info@cmegroup.com

PRELIMINARY



PG61 BULLETIN #146@ ENERGY FUTURES PRODUCTS Mon, Jul 30, 2012 PG61												
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
PG FUT	DOMINION TRANSMISSION INC -APPALAC											
FEB14	----	----	----	----	----	-0.0725	+ 0.0025	----	----	----	191	UNCH
MAR14	----	----	----	----	----	-0.0725	+ 0.0025	----	----	----	191	UNCH
APR14	----	----	----	----	----	-0.0900	UNCH	----	----	----	191	UNCH
MAY14	----	----	----	----	----	-0.0900	UNCH	----	----	----	191	UNCH
JUN14	----	----	----	----	----	-0.0900	UNCH	----	----	----	191	UNCH
JUL14	----	----	----	----	----	-0.0900	UNCH	----	----	----	191	UNCH
AUG14	----	----	----	----	----	-0.0900	UNCH	----	----	----	191	UNCH
SEP14	----	----	----	----	----	-0.0900	UNCH	----	----	----	191	UNCH
OCT14	----	----	----	----	----	-0.0900	UNCH	----	----	----	235	UNCH
NOV14	----	----	----	----	----	-0.1400	UNCH	----	----	----	295	UNCH
DEC14	----	----	----	----	----	-0.1400	UNCH	----	----	----	297	UNCH
JAN15	----	----	----	----	----	-0.1400	UNCH	----	----	----	421	UNCH
FEB15	----	----	----	----	----	-0.1400	UNCH	----	----	----	403	UNCH
MAR15	----	----	----	----	----	-0.1400	UNCH	----	----	----	421	UNCH
APR15	----	----	----	----	----	-0.1675	UNCH	----	----	----	355	UNCH
MAY15	----	----	----	----	----	-0.1675	UNCH	----	----	----	359	UNCH
JUN15	----	----	----	----	----	-0.1675	UNCH	----	----	----	355	UNCH
JUL15	----	----	----	----	----	-0.1675	UNCH	----	----	----	359	UNCH
AUG15	----	----	----	----	----	-0.1675	UNCH	----	----	----	359	UNCH
SEP15	----	----	----	----	----	-0.1675	UNCH	----	----	----	355	UNCH
OCT15	----	----	----	----	----	-0.1675	UNCH	----	----	----	363	UNCH
NOV15	----	----	----	----	----	-0.2150	UNCH	----	----	----	359	UNCH
DEC15	----	----	----	----	----	-0.2150	UNCH	----	----	----	363	UNCH
JAN16	----	----	----	----	----	-0.2150	UNCH	----	----	----	237	UNCH
FEB16	----	----	----	----	----	-0.2150	UNCH	----	----	----	237	UNCH
MAR16	----	----	----	----	----	-0.2150	UNCH	----	----	----	237	UNCH
APR16	----	----	----	----	----	-0.3000	UNCH	----	----	----	237	UNCH
MAY16	----	----	----	----	----	-0.3000	UNCH	----	----	----	237	UNCH
JUN16	----	----	----	----	----	-0.3000	UNCH	----	----	----	237	UNCH
JUL16	----	----	----	----	----	-0.3000	UNCH	----	----	----	237	UNCH
AUG16	----	----	----	----	----	-0.3000	UNCH	----	----	----	237	UNCH
SEP16	----	----	----	----	----	-0.3000	UNCH	----	----	----	237	UNCH
OCT16	----	----	----	----	----	-0.3000	UNCH	----	----	----	229	UNCH
NOV16	----	----	----	----	----	-0.2600	UNCH	----	----	----	229	UNCH
DEC16	----	----	----	----	----	-0.2600	UNCH	----	----	----	229	UNCH
JAN17	----	----	----	----	----	-0.2600	UNCH	----	----	----	228	UNCH
FEB17	----	----	----	----	----	-0.2600	UNCH	----	----	----	228	UNCH
MAR17	----	----	----	----	----	-0.2600	UNCH	----	----	----	228	UNCH
APR17	----	----	----	----	----	-0.3000	UNCH	----	----	----	228	UNCH
MAY17	----	----	----	----	----	-0.3000	UNCH	----	----	----	228	UNCH
JUN17	----	----	----	----	----	-0.3000	UNCH	----	----	----	228	UNCH
JUL17	----	----	----	----	----	-0.3000	UNCH	----	----	----	228	UNCH
AUG17	----	----	----	----	----	-0.3000	UNCH	----	----	----	228	UNCH
SEP17	----	----	----	----	----	-0.3000	UNCH	----	----	----	228	UNCH
TOTAL PG FUT											23594	
FP FUT	FLORIDA GAS ZONE3 BASIS SWAP											
AUG12	----	----	----	----	----	0.3125	UNCH	----	----	----	248	UNCH
SEP12	----	----	----	----	----	0.2375	UNCH	----	----	----	240	UNCH
OCT12	----	----	----	----	----	0.1400	UNCH	----	----	----	248	UNCH
NOV12	----	----	----	----	----	0.0725	UNCH	----	----	----	150	UNCH
DEC12	----	----	----	----	----	0.0725	UNCH	----	----	----	31	UNCH
JAN13	----	----	----	----	----	0.0725	UNCH	----	----	----	319	UNCH
FEB13	----	----	----	----	----	0.0725	UNCH	----	----	----	116	UNCH
MAR13	----	----	----	----	----	0.0725	UNCH	----	----	----	119	UNCH
APR13	----	----	----	----	----	0.1550	UNCH	----	----	----	32	UNCH
MAY13	----	----	----	----	----	0.1550	UNCH	----	----	----	36	UNCH
JUN13	----	----	----	----	----	0.1550	UNCH	----	----	----	32	UNCH
JUL13	----	----	----	----	----	0.1550	UNCH	----	----	----	36	UNCH
AUG13	----	----	----	----	----	0.1550	UNCH	----	----	----	36	UNCH
SEP13	----	----	----	----	----	0.1550	UNCH	----	----	----	32	UNCH
OCT13	----	----	----	----	----	0.1550	UNCH	----	----	----	36	UNCH
NOV13	----	----	----	----	----	0.0650	UNCH	----	----	----	88	UNCH
DEC13	----	----	----	----	----	0.0650	UNCH	----	----	----	88	UNCH
JAN14	----	----	----	----	----	0.0650	UNCH	----	----	----	62	UNCH
FEB14	----	----	----	----	----	0.0650	UNCH	----	----	----	56	UNCH
MAR14	----	----	----	----	----	0.0650	UNCH	----	----	----	62	UNCH
APR14	----	----	----	----	----	0.1525	UNCH	----	----	----	60	UNCH
MAY14	----	----	----	----	----	0.1525	UNCH	----	----	----	62	UNCH
JUN14	----	----	----	----	----	0.1525	UNCH	----	----	----	60	UNCH
JUL14	----	----	----	----	----	0.1525	UNCH	----	----	----	62	UNCH
AUG14	----	----	----	----	----	0.1525	UNCH	----	----	----	62	UNCH
SEP14	----	----	----	----	----	0.1525	UNCH	----	----	----	60	UNCH
OCT14	----	----	----	----	----	0.1525	UNCH	----	----	----	62	UNCH
NOV14	----	----	----	----	----	0.0475	UNCH	----	----	----	60	UNCH
DEC14	----	----	----	----	----	0.0475	UNCH	----	----	----	62	UNCH
JAN15	----	----	----	----	----	0.0475	UNCH	----	----	----	62	UNCH
FEB15	----	----	----	----	----	0.0475	UNCH	----	----	----	56	UNCH
MAR15	----	----	----	----	----	0.0475	UNCH	----	----	----	62	UNCH
APR15	----	----	----	----	----	0.1025	UNCH	----	----	----	60	UNCH
MAY15	----	----	----	----	----	0.1025	UNCH	----	----	----	62	UNCH
JUN15	----	----	----	----	----	0.1025	UNCH	----	----	----	60	UNCH
JUL15	----	----	----	----	----	0.1025	UNCH	----	----	----	62	UNCH
AUG15	----	----	----	----	----	0.1025	UNCH	----	----	----	62	UNCH
SEP15	----	----	----	----	----	0.1025	UNCH	----	----	----	60	UNCH
OCT15	----	----	----	----	----	0.1025	UNCH	----	----	----	62	UNCH
NOV15	----	----	----	----	----	0.0400	UNCH	----	----	----	60	UNCH
DEC15	----	----	----	----	----	0.0400	UNCH	----	----	----	62	UNCH
TOTAL FP FUT											3347	
HB FUT	HENRY HUB BASIS SWAP											
AUG12	----	----	----	----	----	-0.0050	UNCH	----	----	----	4756	UNCH
SEP12	----	----	----	----	----	0.0025	UNCH	----	----	----	972	UNCH
OCT12	----	----	----	----	----	0.0025	UNCH	----	----	----	1266	UNCH
NOV12	----	----	----	----	----	----	UNCH	----	----	----	1212	UNCH
DEC12	----	----	----	----	----	----	UNCH	----	----	----	1266	UNCH
JAN13	----	----	----	----	----	----	UNCH	----	----	----	496	UNCH
FEB13	----	----	----	----	----	----	UNCH	----	----	----	448	UNCH
MAR13	----	----	----	----	----	----	UNCH	----	----	----	496	UNCH
APR13	----	----	----	----	----	----	UNCH	----	----	----	630	UNCH
MAY13	----	----	----	----	----	----	UNCH	----	----	----	651	UNCH
JUN13	----	----	----	----	----	----	UNCH	----	----	----	630	UNCH
JUL13	----	----	----	----	----	----	UNCH	----	----	----	651	UNCH
AUG13	----	----	----	----	----	----	UNCH	----	----	----	651	UNCH
SEP13	----	----	----	----	----	----	UNCH	----	----	----	630	UNCH
OCT13	----	----	----	----	----	----	UNCH	----	----	----	651	UNCH
NOV13	----	----	----	----	----	----	UNCH	----	----	----	360	UNCH



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PRELIMINARY



PG61		BULLETIN #146@										ENERGY FUTURES PRODUCTS										Mon, Jul 30, 2012		PG61
		GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST												
HB FUT		HENRY HUB BASIS SWAP																						
DEC13	----	----	----	----	----	----	----	UNCH	----	----	----	372	UNCH											
APR14	----	----	----	----	----	----	----	UNCH	----	----	----	60	UNCH											
MAY14	----	----	----	----	----	----	----	UNCH	----	----	----	62	UNCH											
JUN14	----	----	----	----	----	----	----	UNCH	----	----	----	60	UNCH											
JUL14	----	----	----	----	----	----	----	UNCH	----	----	----	62	UNCH											
AUG14	----	----	----	----	----	----	----	UNCH	----	----	----	62	UNCH											
SEP14	----	----	----	----	----	----	----	UNCH	----	----	----	60	UNCH											
OCT14	----	----	----	----	----	----	----	UNCH	----	----	----	62	UNCH											
APR15	----	----	----	----	----	----	----	UNCH	----	----	----	60	UNCH											
MAY15	----	----	----	----	----	----	----	UNCH	----	----	----	62	UNCH											
JUN15	----	----	----	----	----	----	----	UNCH	----	----	----	60	UNCH											
JUL15	----	----	----	----	----	----	----	UNCH	----	----	----	62	UNCH											
AUG15	----	----	----	----	----	----	----	UNCH	----	----	----	62	UNCH											
SEP15	----	----	----	----	----	----	----	UNCH	----	----	----	60	UNCH											
OCT15	----	----	----	----	----	----	----	UNCH	----	----	----	62	UNCH											
TOTAL	HB FUT											16994												
IN FUT		HENRY HUB INDEX SWAP FUTURE																						
JUL12	----	----	----	----	----	----	0.1655	+	0.0019	----	----	2842	UNCH											
AUG12	----	----	----	----	----	----	0.0759	+	0.0809	----	----	4208	UNCH											
SEP12	----	----	----	----	----	----	----		UNCH	----	----	372	UNCH											
OCT12	----	----	----	----	----	----	----		UNCH	----	----	1266	UNCH											
NOV12	----	----	----	----	----	----	----		UNCH	----	----	792	UNCH											
DEC12	----	----	----	----	----	----	----		UNCH	----	----	832	UNCH											
JAN13	----	----	----	----	----	----	----		UNCH	----	----	496	UNCH											
FEB13	----	----	----	----	----	----	----		UNCH	----	----	448	UNCH											
MAR13	----	----	----	----	----	----	----		UNCH	----	----	496	UNCH											
APR13	----	----	----	----	----	----	----		UNCH	----	----	360	UNCH											
MAY13	----	----	----	----	----	----	----		UNCH	----	----	372	UNCH											
JUN13	----	----	----	----	----	----	----		UNCH	----	----	360	UNCH											
JUL13	----	----	----	----	----	----	----		UNCH	----	----	372	UNCH											
AUG13	----	----	----	----	----	----	----		UNCH	----	----	372	UNCH											
SEP13	----	----	----	----	----	----	----		UNCH	----	----	360	UNCH											
OCT13	----	----	----	----	----	----	----		UNCH	----	----	372	UNCH											
NOV13	----	----	----	----	----	----	----		UNCH	----	----	360	UNCH											
DEC13	----	----	----	----	----	----	----		UNCH	----	----	372	UNCH											
TOTAL	IN FUT											15052												
HH FUT		HENRY HUB NG LAST DAY FINANCIAL																						
AUG12	----	----	----	----	----	----	3.010		UNCH	----	----	0	-	8424										
SEP12	----	----	----	----	----	----	3.214	+	0.199	----	----	1300	9422	+	450									
OCT12	----	----	----	----	----	----	3.222	+	0.183	----	----	1000	10342	+	1000									
NOV12	----	----	----	----	----	----	3.370	+	0.162	----	----	50	12082	+	3									
DEC12	----	----	----	----	----	----	3.602	+	0.134	----	----	50	5376	+	50									
JAN13	----	----	----	----	----	----	3.714	+	0.119	----	----	----	4822		UNCH									
FEB13	----	----	----	----	----	----	3.727	+	0.117	----	----	150	1733	-	10									
MAR13	----	----	----	----	----	----	3.697	+	0.113	----	----	----	4072	+	100									
APR13	----	----	----	----	----	----	3.665	+	0.110	----	----	----	3145		UNCH									
MAY13	----	----	----	----	----	----	3.686	+	0.106	----	----	----	1644		UNCH									
JUN13	----	----	----	----	----	----	3.723	+	0.104	----	----	----	1430		UNCH									
JUL13	----	----	----	----	----	----	3.766	+	0.103	----	----	150	1814	+	124									
AUG13	----	----	----	----	----	----	3.786	+	0.101	----	----	----	1432		UNCH									
SEP13	----	----	----	----	----	----	3.789	+	0.100	----	----	----	1859		UNCH									
OCT13	----	----	----	----	----	----	3.817	+	0.095	----	----	----	3568		UNCH									
NOV13	----	----	----	----	----	----	3.922	+	0.083	----	----	50	1653	+	50									
DEC13	----	----	----	----	----	----	4.123	+	0.078	----	----	50	1887		UNCH									
JAN14	----	----	----	----	----	----	4.230	+	0.076	----	----	----	1567		UNCH									
FEB14	----	----	----	----	----	----	4.215	+	0.075	----	----	----	763		UNCH									
MAR14	----	----	----	----	----	----	4.154	+	0.074	----	----	----	1408		UNCH									
APR14	----	----	----	----	----	----	4.013	+	0.071	----	----	----	984		UNCH									
MAY14	----	----	----	----	----	----	4.025	+	0.067	----	----	----	798		UNCH									
JUN14	----	----	----	----	----	----	4.048	+	0.064	----	----	----	600		UNCH									
JUL14	----	----	----	----	----	----	4.088	+	0.064	----	----	----	600		UNCH									
AUG14	----	----	----	----	----	----	4.107	+	0.064	----	----	----	692		UNCH									
SEP14	----	----	----	----	----	----	4.110	+	0.064	----	----	----	600		UNCH									
OCT14	----	----	----	----	----	----	4.147	+	0.065	----	----	----	1077		UNCH									
NOV14	----	----	----	----	----	----	4.237	+	0.065	----	----	----	767		UNCH									
DEC14	----	----	----	----	----	----	4.429	+	0.065	----	----	----	755		UNCH									
JAN15	----	----	----	----	----	----	4.528	+	0.065	----	----	----	471		UNCH									
FEB15	----	----	----	----	----	----	4.495	+	0.066	----	----	----	31		UNCH									
MAR15	----	----	----	----	----	----	4.417	+	0.067	----	----	----	410		UNCH									
APR15	----	----	----	----	----	----	4.187	+	0.064	----	----	----	350		UNCH									
MAY15	----	----	----	----	----	----	4.202	+	0.064	----	----	----	10		UNCH									
JUN15	----	----	----	----	----	----	4.228	+	0.064	----	----	----	10		UNCH									
JUL15	----	----	----	----	----	----	4.267	+	0.064	----	----	----	10		UNCH									
AUG15	----	----	----	----	----	----	4.287	+	0.064	----	----	----	10		UNCH									
SEP15	----	----	----	----	----	----	4.290	+	0.064	----	----	----	170		UNCH									
OCT15	----	----	----	----	----	----	4.327	+	0.064	----	----	----	220		UNCH									
NOV15	----	----	----	----	----	----	4.415	+	0.064	----	----	----	10		UNCH									
DEC15	----	----	----	----	----	----	4.605	+	0.064	----	----	----	10		UNCH									
APR16	----	----	----	----	----	----	4.365	+	0.066	----	----	----	2		UNCH									
MAY16	----	----	----	----	----	----	4.380	+	0.066	----	----	----	2		UNCH									
JUN16	----	----	----	----	----	----	4.406	+	0.066	----	----	----	2		UNCH									
JUL16	----	----	----	----	----	----	4.441	+	0.066	----	----	----	2		UNCH									
AUG16	----	----	----	----	----	----	4.461	+	0.066	----	----	----	2		UNCH									
SEP16	----	----	----	----	----	----	4.465	+	0.066	----	----	----	2		UNCH									
OCT16	----	----	----	----	----	----	4.502	+	0.066	----	----	----	2		UNCH									
MAR17	----	----	----	----	----	----	4.767	+	0.068	----	----	----	100		UNCH									
APR17	----	----	----	----	----	----	4.542	+	0.068	----	----	----	100		UNCH									
TOTAL	HH FUT											2800	78818	-	6657									
NPG FUT		HENRY HUB PENULTIMATE FUT																						
SEP12	----	----	----	----	----	----	3.214	+	0.199	----	----	6388	141786	-	1460									
OCT12	----	----	----	----	----	----	3.222	+	0.183	----	----	2232	159246	+	1230									
NOV12	----	----	----	----	----	----	3.370	+	0.162	60	----	296	71994	-	248									
DEC12	----	----	----	----	----	----	3.602	+	0.134	----	----	1396	52889	+	288									
JAN13	----	----	----	----	----	----	3.714	+	0.119	----	----	1648	132564	+	12									
FEB13	----	----	----	----	----	----	3.727	+	0.117	----	----	----	41757		UNCH									
MAR13	----	----	----	----	----	----	3.697	+	0.113	----	----	----	70732		UNCH									
APR13	----	----	----	----	----	----	3.665	+	0.110	----	----	----	43280		UNCH									
MAY13	----	----	----	----	----	----	3.686	+	0.106	----	----	----	20178		UNCH									
JUN13	----	----	----	----	----	----	3.723	+	0.104	----	----	----	20688		UNCH									
JUL13	----	----	----	----	----	----	3.766	+	0.103	----	----	----	19478		UNCH									
AUG13	----	----	----	----	----	----	3.786	+	0.101	----	----	468	17121	-	434									
SEP13	----	----	----	----	----	----	3.789	+	0.100	----	----	468	20488	-	468									
OCT13	----	----	----	----	----	----	3.817	+	0.095	----	----	576	26112	-	576									
NOV13	----	----	----	----	----	----	3.922	+	0.083	----	----	184	17540	+	184									



PRELIMINARY



PG61 BULLETIN #146@			ENERGY FUTURES PRODUCTS							Mon, Jul 30, 2012 PG61			
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST		
NPG FUT			HENRY HUB PENULTIMATE FUT										
DEC13	----	----	----	----	----	4. 123	+	0. 078	----	----	184	36948	UNCH
JAN14	----	----	----	----	----	4. 230	+	0. 076	----	----	184	11680	+ 184
FEB14	----	----	----	----	----	4. 215	+	0. 075	----	----	184	11147	+ 184
MAR14	----	----	----	----	----	4. 154	+	0. 074	----	----	184	13235	UNCH
APR14	----	----	----	----	----	4. 013	+	0. 071	----	----	188	17897	UNCH
MAY14	----	----	----	----	----	4. 025	+	0. 067	----	----	188	10948	+ 188
JUN14	----	----	----	----	----	4. 048	+	0. 064	----	----	188	9543	+ 188
JUL14	----	----	----	----	----	4. 088	+	0. 064	----	----	----	8332	UNCH
AUG14	----	----	----	----	----	4. 107	+	0. 064	----	----	----	10004	UNCH
SEP14	----	----	----	----	----	4. 110	+	0. 064	----	----	----	9586	UNCH
OCT14	----	----	----	----	----	4. 147	+	0. 065	----	----	----	15638	UNCH
NOV14	----	----	----	----	----	4. 237	+	0. 065	----	----	----	10710	UNCH
DEC14	----	----	----	----	----	4. 429	+	0. 065	----	----	----	13976	UNCH
JAN15	----	----	----	----	----	4. 528	+	0. 065	----	----	110	8248	+ 110
FEB15	----	----	----	----	----	4. 495	+	0. 066	----	----	110	8001	+ 110
MAR15	----	----	----	----	----	4. 417	+	0. 067	----	----	110	10287	+ 110
APR15	----	----	----	----	----	4. 187	+	0. 064	----	----	110	7450	+ 110
MAY15	----	----	----	----	----	4. 202	+	0. 064	----	----	110	7383	UNCH
JUN15	----	----	----	----	----	4. 228	+	0. 064	----	----	110	7723	- 110
JUL15	----	----	----	----	----	4. 267	+	0. 064	----	----	110	7730	UNCH
AUG15	----	----	----	----	----	4. 287	+	0. 064	----	----	110	8499	+ 110
SEP15	----	----	----	----	----	4. 290	+	0. 064	----	----	110	8809	+ 110
OCT15	----	----	----	----	----	4. 327	+	0. 064	----	----	110	6352	+ 110
NOV15	----	----	----	----	----	4. 415	+	0. 064	----	----	110	6709	UNCH
DEC15	----	----	----	----	----	4. 605	+	0. 064	----	----	110	23394	UNCH
JAN16	----	----	----	----	----	4. 703	+	0. 064	----	----	----	10657	UNCH
FEB16	----	----	----	----	----	4. 673	+	0. 065	----	----	----	5619	UNCH
MAR16	----	----	----	----	----	4. 590	+	0. 066	----	----	----	5788	UNCH
APR16	----	----	----	----	----	4. 365	+	0. 066	----	----	----	4482	UNCH
MAY16	----	----	----	----	----	4. 380	+	0. 066	----	----	----	5474	UNCH
JUN16	----	----	----	----	----	4. 406	+	0. 066	----	----	----	4784	UNCH
JUL16	----	----	----	----	----	4. 441	+	0. 066	----	----	----	4486	UNCH
AUG16	----	----	----	----	----	4. 461	+	0. 066	----	----	----	4656	UNCH
SEP16	----	----	----	----	----	4. 465	+	0. 066	----	----	----	7789	UNCH
OCT16	----	----	----	----	----	4. 502	+	0. 066	----	----	----	6720	UNCH
NOV16	----	----	----	----	----	4. 592	+	0. 066	----	----	----	5314	UNCH
DEC16	----	----	----	----	----	4. 782	+	0. 066	----	----	----	5413	UNCH
JAN17	----	----	----	----	----	4. 880	+	0. 066	----	----	----	1609	UNCH
FEB17	----	----	----	----	----	4. 850	+	0. 067	----	----	----	891	UNCH
MAR17	----	----	----	----	----	4. 767	+	0. 068	----	----	----	891	UNCH
APR17	----	----	----	----	----	4. 542	+	0. 068	----	----	----	2228	UNCH
MAY17	----	----	----	----	----	4. 557	+	0. 068	----	----	----	2156	UNCH
JUN17	----	----	----	----	----	4. 582	+	0. 068	----	----	----	2156	UNCH
JUL17	----	----	----	----	----	4. 617	+	0. 068	----	----	----	2156	UNCH
AUG17	----	----	----	----	----	4. 639	+	0. 068	----	----	----	2156	UNCH
SEP17	----	----	----	----	----	4. 643	+	0. 068	----	----	----	2156	UNCH
OCT17	----	----	----	----	----	4. 679	+	0. 068	----	----	----	2264	UNCH
NOV17	----	----	----	----	----	4. 769	+	0. 068	----	----	----	1081	UNCH
DEC17	----	----	----	----	----	4. 959	+	0. 068	----	----	----	1263	UNCH
JAN18	----	----	----	----	----	5. 057	+	0. 068	----	----	----	51	UNCH
FEB18	----	----	----	----	----	5. 027	+	0. 068	----	----	----	51	UNCH
MAR18	----	----	----	----	----	4. 947	+	0. 068	----	----	----	51	UNCH
APR18	----	----	----	----	----	4. 722	+	0. 068	----	----	----	51	UNCH
MAY18	----	----	----	----	----	4. 737	+	0. 068	----	----	----	51	UNCH
JUN18	----	----	----	----	----	4. 762	+	0. 068	----	----	----	51	UNCH
JUL18	----	----	----	----	----	4. 802	+	0. 068	----	----	----	51	UNCH
AUG18	----	----	----	----	----	4. 827	+	0. 068	----	----	----	51	UNCH
SEP18	----	----	----	----	----	4. 835	+	0. 068	----	----	----	51	UNCH
OCT18	----	----	----	----	----	4. 877	+	0. 068	----	----	----	51	UNCH
NOV18	----	----	----	----	----	4. 977	+	0. 068	----	----	----	51	UNCH
DEC18	----	----	----	----	----	5. 177	+	0. 068	----	----	----	51	UNCH
TOTAL	NPG FUT							60		16276	1238883	-	68
NN FUT			HENRY HUB SWAP										
AUG12	----	----	----	----	----	3. 010		UNCH	----	----	----	0	- 119606
SEP12	----	----	----	----	----	3. 214	+	0. 199	----	----	8179	182900	+ 7147
OCT12	----	----	----	----	----	3. 222	+	0. 183	----	----	7674	243228	+ 2719
NOV12	----	----	----	----	----	3. 370	+	0. 162	----	----	1246	126982	+ 716
DEC12	----	----	----	----	----	3. 602	+	0. 134	----	----	1868	123588	- 73
JAN13	----	----	----	----	----	3. 714	+	0. 119	----	----	2299	190226	- 46
FEB13	----	----	----	----	----	3. 727	+	0. 117	----	----	1190	76958	+ 190
MAR13	----	----	----	----	----	3. 697	+	0. 113	----	----	1183	93753	+ 258
APR13	----	----	----	----	----	3. 665	+	0. 110	----	----	242	143946	+ 124
MAY13	----	----	----	----	----	3. 686	+	0. 106	----	----	620	51486	+ 124
JUN13	----	----	----	----	----	3. 723	+	0. 104	----	----	842	52546	+ 732
JUL13	----	----	----	----	----	3. 766	+	0. 103	----	----	786	52677	+ 680
AUG13	----	----	----	----	----	3. 786	+	0. 101	----	----	186	53098	+ 122
SEP13	----	----	----	----	----	3. 789	+	0. 100	----	----	164	51609	+ 11
OCT13	----	----	----	----	----	3. 817	+	0. 095	----	----	168	94307	+ 62
NOV13	----	----	----	----	----	3. 922	+	0. 083	----	----	664	60834	+ 64
DEC13	----	----	----	----	----	4. 123	+	0. 078	----	----	466	66766	- 462
JAN14	----	----	----	----	----	4. 230	+	0. 076	----	----	1266	96134	+ 600
FEB14	----	----	----	----	----	4. 215	+	0. 075	----	----	122	22844	UNCH
MAR14	----	----	----	----	----	4. 154	+	0. 074	----	----	266	61107	+ 4
APR14	----	----	----	----	----	4. 013	+	0. 071	----	----	92	76328	- 30
MAY14	----	----	----	----	----	4. 025	+	0. 067	----	----	93	21690	- 93
JUN14	----	----	----	----	----	4. 048	+	0. 064	----	----	92	19443	- 62
JUL14	----	----	----	----	----	4. 088	+	0. 064	----	----	93	19363	UNCH
AUG14	----	----	----	----	----	4. 107	+	0. 064	----	----	93	25808	- 62
SEP14	----	----	----	----	----	4. 110	+	0. 064	----	----	92	18633	UNCH
OCT14	----	----	----	----	----	4. 147	+	0. 065	----	----	293	70575	+ 107
NOV14	----	----	----	----	----	4. 237	+	0. 065	----	----	62	19746	- 62
DEC14	----	----	----	----	----	4. 429	+	0. 065	----	----	62	27444	UNCH
JAN15	----	----	----	----	----	4. 528	+	0. 065	----	----	----	38765	UNCH
FEB15	----	----	----	----	----	4. 495	+	0. 066	----	----	----	12856	UNCH
MAR15	----	----	----	----	----	4. 417	+	0. 067	----	----	----	33039	UNCH
APR15	----	----	----	----	----	4. 187	+	0. 064	----	----	----	36753	UNCH
MAY15	----	----	----	----	----	4. 202	+	0. 064	----	----	----	14874	UNCH
JUN15	----	----	----	----	----	4. 228	+	0. 064	----	----	----	18428	UNCH
JUL15	----	----	----	----	----	4. 267	+	0. 064	----	----	----	13989	UNCH
AUG15	----	----	----	----	----	4. 287	+	0. 064	----	----	----	14303	UNCH
SEP15	----	----	----	----	----	4. 290	+	0. 064	----	----	----	14479	UNCH
OCT15	----	----	----	----	----	4. 327	+	0. 064	----	----	----	26065	UNCH
NOV15	----	----	----	----	----	4. 415	+	0. 064	----	----	----	12935	UNCH
DEC15	----	----	----	----	----	4. 605	+	0. 064	----	----	----	23089	UNCH
JAN16	----	----	----	----	----	4. 703	+	0. 064	----	----	----	14770	UNCH
FEB16	----	----	----	----	----	4. 673	+	0. 065	----	----	----	7592	UNCH



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PRELIMINARY

PG61		BULLETIN #146@								ENERGY FUTURES PRODUCTS				Mon, Jul 30, 2012				PG61
		GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST						
NN FUT	HENRY HUB SWAP																	
MAR16	----	----		----	----		4.590	+	0.066	----	----	----	12402	UNCH				
APR16	----	----		----	----		4.365	+	0.066	----	----	----	11559	UNCH				
MAY16	----	----		----	----		4.380	+	0.066	----	----	----	7301	UNCH				
JUN16	----	----		----	----		4.406	+	0.066	----	----	----	7638	UNCH				
JUL16	----	----		----	----		4.441	+	0.066	----	----	----	7436	UNCH				
AUG16	----	----		----	----		4.461	+	0.066	----	----	----	7440	UNCH				
SEP16	----	----		----	----		4.465	+	0.066	----	----	----	7295	UNCH				
OCT16	----	----		----	----		4.502	+	0.066	----	----	----	8076	UNCH				
NOV16	----	----		----	----		4.592	+	0.066	----	----	----	7084	UNCH				
DEC16	----	----		----	----		4.782	+	0.066	----	----	----	9499	UNCH				
JAN17	----	----		----	----		4.880	+	0.066	----	----	20	3979	UNCH				
FEB17	----	----		----	----		4.850	+	0.067	----	----	20	3639	UNCH				
MAR17	----	----		----	----		4.767	+	0.068	----	----	20	6384	UNCH				
APR17	----	----		----	----		4.542	+	0.068	----	----	20	6707	UNCH				
MAY17	----	----		----	----		4.557	+	0.068	----	----	20	4499	UNCH				
JUN17	----	----		----	----		4.582	+	0.068	----	----	20	3986	UNCH				
JUL17	----	----		----	----		4.617	+	0.068	----	----	20	4161	UNCH				
AUG17	----	----		----	----		4.639	+	0.068	----	----	20	4161	UNCH				
SEP17	----	----		----	----		4.643	+	0.068	----	----	20	4146	UNCH				
OCT17	----	----		----	----		4.679	+	0.068	----	----	20	3761	UNCH				
NOV17	----	----		----	----		4.769	+	0.068	----	----	20	4011	UNCH				
DEC17	----	----		----	----		4.959	+	0.068	----	----	20	4539	UNCH				
JAN18	----	----		----	----		5.057	+	0.068	----	----	----	2182	UNCH				
FEB18	----	----		----	----		5.027	+	0.068	----	----	----	1960	UNCH				
MAR18	----	----		----	----		4.947	+	0.068	----	----	----	3182	UNCH				
APR18	----	----		----	----		4.722	+	0.068	----	----	----	2699	UNCH				
MAY18	----	----		----	----		4.737	+	0.068	----	----	----	2629	UNCH				
JUN18	----	----		----	----		4.762	+	0.068	----	----	----	2172	UNCH				
JUL18	----	----		----	----		4.802	+	0.068	----	----	----	2181	UNCH				
AUG18	----	----		----	----		4.827	+	0.068	----	----	----	2245	UNCH				
SEP18	----	----		----	----		4.835	+	0.068	----	----	----	2172	UNCH				
OCT18	----	----		----	----		4.877	+	0.068	----	----	----	2245	UNCH				
NOV18	----	----		----	----		4.977	+	0.068	----	----	----	2244	UNCH				
DEC18	----	----		----	----		5.177	+	0.068	----	----	----	2632	UNCH				
JAN19	----	----		----	----		5.282	+	0.068	----	----	----	774	UNCH				
FEB19	----	----		----	----		5.255	+	0.068	----	----	----	714	UNCH				
MAR19	----	----		----	----		5.177	+	0.068	----	----	----	774	UNCH				
APR19	----	----		----	----		4.952	+	0.068	----	----	----	754	UNCH				
MAY19	----	----		----	----		4.967	+	0.068	----	----	----	774	UNCH				
JUN19	----	----		----	----		4.992	+	0.068	----	----	----	754	UNCH				
JUL19	----	----		----	----		5.032	+	0.068	----	----	----	774	UNCH				
AUG19	----	----		----	----		5.062	+	0.068	----	----	----	774	UNCH				
SEP19	----	----		----	----		5.072	+	0.068	----	----	----	754	UNCH				
OCT19	----	----		----	----		5.117	+	0.068	----	----	----	774	UNCH				
NOV19	----	----		----	----		5.220	+	0.068	----	----	----	754	UNCH				
DEC19	----	----		----	----		5.422	+	0.068	----	----	----	774	UNCH				
JAN20	----	----		----	----		5.532	+	0.068	----	----	----	1041	UNCH				
FEB20	----	----		----	----		5.505	+	0.068	----	----	----	1011	UNCH				
MAR20	----	----		----	----		5.427	+	0.068	----	----	----	1065	UNCH				
APR20	----	----		----	----		5.202	+	0.068	----	----	----	1008	UNCH				
MAY20	----	----		----	----		5.222	+	0.068	----	----	----	1034	UNCH				
JUN20	----	----		----	----		5.252	+	0.068	----	----	----	1008	UNCH				
JUL20	----	----		----	----		5.287	+	0.068	----	----	----	1034	UNCH				
AUG20	----	----		----	----		5.317	+	0.068	----	----	----	1034	UNCH				
SEP20	----	----		----	----		5.332	+	0.068	----	----	----	1008	UNCH				
OCT20	----	----		----	----		5.377	+	0.068	----	----	----	1034	UNCH				
NOV20	----	----		----	----		5.487	+	0.068	----	----	----	1062	UNCH				
DEC20	----	----		----	----		5.692	+	0.068	----	----	----	1241	UNCH				
JAN21	----	----		----	----		5.802	+	0.068	----	----	----	923	UNCH				
FEB21	----	----		----	----		5.775	+	0.068	----	----	----	842	UNCH				
MAR21	----	----		----	----		5.697	+	0.068	----	----	----	923	UNCH				
APR21	----	----		----	----		5.462	+	0.068	----	----	----	812	UNCH				
MAY21	----	----		----	----		5.472	+	0.068	----	----	----	839	UNCH				
JUN21	----	----		----	----		5.502	+	0.068	----	----	----	812	UNCH				
JUL21	----	----		----	----		5.537	+	0.068	----	----	----	839	UNCH				
AUG21	----	----		----	----		5.567	+	0.068	----	----	----	839	UNCH				
SEP21	----	----		----	----		5.577	+	0.068	----	----	----	812	UNCH				
OCT21	----	----		----	----		5.627	+	0.068	----	----	----	839	UNCH				
NOV21	----	----		----	----		5.742	+	0.068	----	----	----	812	UNCH				
DEC21	----	----		----	----		5.962	+	0.068	----	----	----	839	UNCH				
JAN22	----	----		----	----		6.082	+	0.068	----	----	----	582	UNCH				
FEB22	----	----		----	----		6.055	+	0.068	----	----	----	528	UNCH				
MAR22	----	----		----	----		5.977	+	0.068	----	----	----	582	UNCH				
APR22	----	----		----	----		5.737	+	0.068	----	----	----	564	UNCH				
MAY22	----	----		----	----		5.732	+	0.068	----	----	----	582	UNCH				
JUN22	----	----		----	----		5.765	+	0.068	----	----	----	564	UNCH				
JUL22	----	----		----	----		5.810	+	0.068	----	----	----	582	UNCH				
AUG22	----	----		----	----		5.852	+	0.068	----	----	----	582	UNCH				
SEP22	----	----		----	----		5.863	+	0.068	----	----	----	564	UNCH				
OCT22	----	----		----	----		5.919	+	0.068	----	----	----	582	UNCH				
NOV22	----	----		----	----		6.047	+	0.068	----	----	----	564	UNCH				
DEC22	----	----		----	----		6.272	+	0.068	----	----	----	582	UNCH				
JAN23	----	----		----	----		6.402	+	0.068	----	----	----	124	UNCH				
FEB23	----	----		----	----		6.375	+	0.068	----	----	----	112	UNCH				
MAR23	----	----		----	----		6.297	+	0.068	----	----	----	124	UNCH				
APR23	----	----		----	----		6.017	+	0.068	----	----	----	120	UNCH				
MAY23	----	----		----	----		6.002	+	0.068	----	----	----	124	UNCH				
JUN23	----	----		----	----		6.042	+	0.068	----	----	----	120	UNCH				
JUL23	----	----		----	----		6.092	+	0.068	----	----	----	124	UNCH				
AUG23	----	----		----	----		6.137	+	0.068	----	----	----	124	UNCH				
SEP23	----	----		----	----		6.152	+	0.068	----	----	----	120	UNCH				
OCT23	----	----		----	----		6.217	+	0.068	----	----	----	124	UNCH				
NOV23	----	----		----	----		6.347	+	0.068	----	----	----	120	UNCH				
DEC23	----	----		----	----		6.577	+	0.068	----	----	----	124	UNCH				
TOTAL	NN FUT											30643	2634379	- 106836				
NHN FUT	HOUSTON SHIP CHANNEL BASIS SWAP																	
AUG12	----	----		----	----		0.0900	+	0.0850	----	----	----	2986	UNCH				
SEP12	----	----		----	----		-0.0250		UNCH	----	----	----	2908	UNCH				
OCT12	----	----		----	----		-0.0300		UNCH	----	----	----	3156	UNCH				
NOV12	----	----		----	----		-0.0600		UNCH	----	----	----	3666	UNCH				
DEC12	----	----		----	----		-0.0600		UNCH	----	----	----	3658	UNCH				
JAN13	----	----		----	----		-0.0600		UNCH	----	----	----	2344	UNCH				
FEB13	----	----		----	----		-0.0600		UNCH	----	----	----	2091	UNCH				
MAR13	----	----		----	----		-0.0600		UNCH	----	----	----	2313	UNCH				
APR13	----	----		----	----		-0.0425		UNCH	----	----	----	1317	UNCH				
MAY13	----	----		----	----		-0.0425		UNCH	----	----	----	1354	UNCH				



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PRELIMINARY

PG61 BULLETIN #146@		ENERGY FUTURES PRODUCTS										Mon, Jul 30, 2012 PG61	
	GLOBAL OPEN	OPEN OUTCRY OPEN RANGE	GLOBAL HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBAL® VOLUME	PNT VOLUME		OPEN INTEREST	
NHN FUT HOUSTON SHIP CHANNEL BASIS SWAP													
JUN13	----	----	----	----	----	-0.0425	UNCH	----	----	----	1317	UNCH	
JUL13	----	----	----	----	----	-0.0425	UNCH	----	----	----	1106	UNCH	
AUG13	----	----	----	----	----	-0.0425	UNCH	----	----	----	1106	UNCH	
SEP13	----	----	----	----	----	-0.0425	UNCH	----	----	----	1077	UNCH	
OCT13	----	----	----	----	----	-0.0425	UNCH	----	----	----	1106	UNCH	
NOV13	----	----	----	----	----	-0.0650	UNCH	----	----	----	1005	UNCH	
DEC13	----	----	----	----	----	-0.0650	UNCH	----	----	----	1030	UNCH	
JAN14	----	----	----	----	----	-0.0650	UNCH	----	----	----	406	UNCH	
FEB14	----	----	----	----	----	-0.0650	UNCH	----	----	----	388	UNCH	
MAR14	----	----	----	----	----	-0.0650	UNCH	----	----	----	406	UNCH	
APR14	----	----	----	----	----	-0.0475	-0.0025	----	----	----	186	UNCH	
MAY14	----	----	----	----	----	-0.0475	-0.0025	----	----	----	190	UNCH	
JUN14	----	----	----	----	----	-0.0475	-0.0025	----	----	----	186	UNCH	
JUL14	----	----	----	----	----	-0.0475	-0.0025	----	----	----	138	UNCH	
AUG14	----	----	----	----	----	-0.0475	-0.0025	----	----	----	138	UNCH	
SEP14	----	----	----	----	----	-0.0475	-0.0025	----	----	----	134	UNCH	
OCT14	----	----	----	----	----	-0.0475	-0.0025	----	----	----	138	UNCH	
NOV14	----	----	----	----	----	-0.0700	-0.0025	----	----	----	194	UNCH	
DEC14	----	----	----	----	----	-0.0700	-0.0025	----	----	----	200	UNCH	
JAN15	----	----	----	----	----	-0.0700	-0.0025	----	----	----	75	UNCH	
FEB15	----	----	----	----	----	-0.0700	-0.0025	----	----	----	69	UNCH	
MAR15	----	----	----	----	----	-0.0700	-0.0025	----	----	----	75	UNCH	
APR15	----	----	----	----	----	-0.0475	-0.0025	----	----	----	13	UNCH	
MAY15	----	----	----	----	----	-0.0475	-0.0025	----	----	----	13	UNCH	
JUN15	----	----	----	----	----	-0.0475	-0.0025	----	----	----	13	UNCH	
JUL15	----	----	----	----	----	-0.0475	-0.0025	----	----	----	13	UNCH	
AUG15	----	----	----	----	----	-0.0475	-0.0025	----	----	----	13	UNCH	
SEP15	----	----	----	----	----	-0.0475	-0.0025	----	----	----	13	UNCH	
OCT15	----	----	----	----	----	-0.0475	-0.0025	----	----	----	13	UNCH	
NOV15	----	----	----	----	----	-0.0950	UNCH	----	----	----	13	UNCH	
DEC15	----	----	----	----	----	-0.0950	UNCH	----	----	----	13	UNCH	
TOTAL	NHN FUT										36580		
IP FUT HOUSTON SHIP CHANNEL INDEX SWAP													
JUL12	----	----	----	----	----	0.1342	+0.0036	----	----	----	341	UNCH	
AUG12	----	----	----	----	----	0.0750	+0.0700	----	----	----	124	UNCH	
SEP12	----	----	----	----	----	0.0050	UNCH	----	----	----	120	UNCH	
OCT12	----	----	----	----	----	0.0050	UNCH	----	----	----	124	UNCH	
NOV12	----	----	----	----	----	0.0050	UNCH	----	----	----	120	UNCH	
DEC12	----	----	----	----	----	0.0050	UNCH	----	----	----	124	UNCH	
TOTAL	IP FUT										953		
NF FUT MICHIGAN BASIS													
AUG12	----	----	----	----	----	0.0550	-0.0500	----	----	----	940	UNCH	
SEP12	----	----	----	----	----	0.0625	UNCH	----	----	69	807	-69	
OCT12	----	----	----	----	----	0.1000	+0.0075	----	----	----	1046	UNCH	
NOV12	----	----	----	----	----	0.1475	+0.0025	----	----	----	672	UNCH	
DEC12	----	----	----	----	----	0.1475	+0.0025	----	----	----	699	UNCH	
JAN13	----	----	----	----	----	0.1475	+0.0025	----	----	----	577	UNCH	
FEB13	----	----	----	----	----	0.1475	+0.0025	----	----	----	1102	UNCH	
MAR13	----	----	----	----	----	0.1475	+0.0025	----	----	----	661	UNCH	
APR13	----	----	----	----	----	0.1125	+0.0025	----	----	----	954	UNCH	
MAY13	----	----	----	----	----	0.1125	+0.0025	----	----	----	982	UNCH	
JUN13	----	----	----	----	----	0.1125	+0.0025	----	----	----	954	UNCH	
JUL13	----	----	----	----	----	0.1125	+0.0025	----	----	----	982	UNCH	
AUG13	----	----	----	----	----	0.1125	+0.0025	----	----	----	982	UNCH	
SEP13	----	----	----	----	----	0.1125	+0.0025	----	----	----	954	UNCH	
OCT13	----	----	----	----	----	0.1125	+0.0025	----	----	----	982	UNCH	
NOV13	----	----	----	----	----	0.1000	+0.0050	----	----	----	422	UNCH	
DEC13	----	----	----	----	----	0.1000	+0.0050	----	----	----	636	UNCH	
JAN14	----	----	----	----	----	0.1000	+0.0050	----	----	----	448	UNCH	
FEB14	----	----	----	----	----	0.1000	+0.0050	----	----	----	424	UNCH	
MAR14	----	----	----	----	----	0.1000	+0.0050	----	----	----	448	UNCH	
APR14	----	----	----	----	----	0.0850	UNCH	----	----	----	240	UNCH	
MAY14	----	----	----	----	----	0.0850	UNCH	----	----	----	248	UNCH	
JUN14	----	----	----	----	----	0.0850	UNCH	----	----	----	240	UNCH	
JUL14	----	----	----	----	----	0.0850	UNCH	----	----	----	248	UNCH	
AUG14	----	----	----	----	----	0.0850	UNCH	----	----	----	248	UNCH	
SEP14	----	----	----	----	----	0.0850	UNCH	----	----	----	240	UNCH	
OCT14	----	----	----	----	----	0.0850	UNCH	----	----	----	248	UNCH	
TOTAL	NF FUT									69	17384	-69	
NL FUT NGPL MID-CONTINENT													
AUG12	----	----	----	----	----	-0.0425	+0.0225	----	----	----	2446	UNCH	
SEP12	----	----	----	----	----	-0.1350	-0.0050	----	----	----	2372	UNCH	
OCT12	----	----	----	----	----	-0.1325	UNCH	----	----	----	2457	UNCH	
NOV12	----	----	----	----	----	-0.1350	-0.0025	----	----	----	1114	UNCH	
DEC12	----	----	----	----	----	-0.1350	-0.0025	----	----	----	1328	UNCH	
JAN13	----	----	----	----	----	-0.1350	-0.0025	----	----	----	1084	UNCH	
FEB13	----	----	----	----	----	-0.1350	-0.0025	----	----	----	936	UNCH	
MAR13	----	----	----	----	----	-0.1350	-0.0025	----	----	----	1032	UNCH	
APR13	----	----	----	----	----	-0.1600	-0.0025	----	----	----	452	UNCH	
MAY13	----	----	----	----	----	-0.1600	-0.0025	----	----	----	388	UNCH	
JUN13	----	----	----	----	----	-0.1600	-0.0025	----	----	----	380	UNCH	
JUL13	----	----	----	----	----	-0.1600	-0.0025	----	----	----	424	UNCH	
AUG13	----	----	----	----	----	-0.1600	-0.0025	----	----	----	424	UNCH	
SEP13	----	----	----	----	----	-0.1600	-0.0025	----	----	----	380	UNCH	
OCT13	----	----	----	----	----	-0.1600	-0.0025	----	----	----	388	UNCH	
NOV13	----	----	----	----	----	-0.1475	UNCH	----	----	----	144	UNCH	
DEC13	----	----	----	----	----	-0.1475	UNCH	----	----	----	144	UNCH	
JAN14	----	----	----	----	----	-0.1475	UNCH	----	----	----	104	UNCH	
FEB14	----	----	----	----	----	-0.1475	UNCH	----	----	----	104	UNCH	
MAR14	----	----	----	----	----	-0.1475	UNCH	----	----	----	104	UNCH	
APR14	----	----	----	----	----	-0.2000	UNCH	----	----	----	108	UNCH	
MAY14	----	----	----	----	----	-0.2000	UNCH	----	----	----	104	UNCH	
JUN14	----	----	----	----	----	-0.2000	UNCH	----	----	----	140	UNCH	
JUL14	----	----	----	----	----	-0.2000	UNCH	----	----	----	136	UNCH	
AUG14	----	----	----	----	----	-0.2000	UNCH	----	----	----	136	UNCH	
SEP14	----	----	----	----	----	-0.2000	UNCH	----	----	----	140	UNCH	
OCT14	----	----	----	----	----	-0.2000	UNCH	----	----	----	104	UNCH	
NOV14	----	----	----	----	----	-0.1900	UNCH	----	----	----	18	UNCH	
DEC14	----	----	----	----	----	-0.1900	UNCH	----	----	----	18	UNCH	
JAN16	----	----	----	----	----	-0.1800	UNCH	----	----	----	40	UNCH	
FEB16	----	----	----	----	----	-0.1800	UNCH	----	----	----	40	UNCH	
MAR16	----	----	----	----	----	-0.1800	UNCH	----	----	----	40	UNCH	
APR16	----	----	----	----	----	-0.1600	UNCH	----	----	----	40	UNCH	
MAY16	----	----	----	----	----	-0.1600	UNCH	----	----	----	40	UNCH	

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CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
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PRELIMINARY



PG61 BULLETIN #146@ ENERGY FUTURES PRODUCTS Mon, Jul 30, 2012 PG61												
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
NL FUT	NGPL MID-CONTINENT											
JUN16	----	----	----	----	----	-0.1600	UNCH	----	----	----	40	UNCH
JUL16	----	----	----	----	----	-0.1600	UNCH	----	----	----	40	UNCH
AUG16	----	----	----	----	----	-0.1600	UNCH	----	----	----	40	UNCH
SEP16	----	----	----	----	----	-0.1600	UNCH	----	----	----	40	UNCH
OCT16	----	----	----	----	----	-0.1600	UNCH	----	----	----	40	UNCH
NOV16	----	----	----	----	----	-0.1900	UNCH	----	----	----	40	UNCH
DEC16	----	----	----	----	----	-0.1900	UNCH	----	----	----	40	UNCH
TOTAL NL FUT											17589	
T5 FUT	NGPL STX BASIS											
AUG12	----	----	----	----	----	-0.0500	UNCH	----	----	----	31	UNCH
SEP12	----	----	----	----	----	-0.0400	- 0.0025	----	----	----	30	UNCH
OCT12	----	----	----	----	----	-0.0450	UNCH	----	----	----	31	UNCH
TOTAL T5 FUT											92	
N6 FUT	NGPL STX NAT GAS INDEX SWAP											
JUL12	----	----	----	----	----	0.2189	+ 0.0039	----	----	----	124	UNCH
AUG12	----	----	----	----	----	0.1000	+ 0.0950	----	----	----	124	UNCH
SEP12	----	----	----	----	----	0.0050	UNCH	----	----	----	120	UNCH
OCT12	----	----	----	----	----	0.0050	UNCH	----	----	----	124	UNCH
NOV12	----	----	----	----	----	0.0050	UNCH	----	----	----	120	UNCH
DEC12	----	----	----	----	----	0.0050	UNCH	----	----	----	124	UNCH
TOTAL N6 FUT											736	
PD FUT	NGPL TEX /OK											
AUG12	----	----	----	----	----	-0.0050	+ 0.0125	----	----	----	1937	UNCH
SEP12	----	----	----	----	----	-0.0425	+ 0.0050	----	----	----	1500	UNCH
OCT12	----	----	----	----	----	-0.0500	+ 0.0025	----	----	----	1725	UNCH
NOV12	----	----	----	----	----	-0.0650	+ 0.0025	----	----	----	882	UNCH
DEC12	----	----	----	----	----	-0.0650	+ 0.0025	----	----	----	907	UNCH
JAN13	----	----	----	----	----	-0.0650	+ 0.0025	----	----	----	1003	UNCH
FEB13	----	----	----	----	----	-0.0650	+ 0.0025	----	----	----	691	UNCH
MAR13	----	----	----	----	----	-0.0650	+ 0.0025	----	----	----	535	UNCH
APR13	----	----	----	----	----	-0.0650	+ 0.0025	----	----	----	331	UNCH
MAY13	----	----	----	----	----	-0.0650	+ 0.0025	----	----	----	196	UNCH
JUN13	----	----	----	----	----	-0.0650	+ 0.0025	----	----	----	191	UNCH
JUL13	----	----	----	----	----	-0.0650	+ 0.0025	----	----	----	268	UNCH
AUG13	----	----	----	----	----	-0.0650	+ 0.0025	----	----	----	268	UNCH
SEP13	----	----	----	----	----	-0.0650	+ 0.0025	----	----	----	191	UNCH
OCT13	----	----	----	----	----	-0.0650	+ 0.0025	----	----	----	196	UNCH
NOV13	----	----	----	----	----	-0.0825	UNCH	----	----	----	191	UNCH
DEC13	----	----	----	----	----	-0.0825	UNCH	----	----	----	196	UNCH
JAN14	----	----	----	----	----	-0.0825	UNCH	----	----	----	140	UNCH
FEB14	----	----	----	----	----	-0.0825	UNCH	----	----	----	140	UNCH
MAR14	----	----	----	----	----	-0.0825	UNCH	----	----	----	140	UNCH
APR14	----	----	----	----	----	-0.0750	UNCH	----	----	----	140	UNCH
MAY14	----	----	----	----	----	-0.0750	UNCH	----	----	----	140	UNCH
JUN14	----	----	----	----	----	-0.0750	UNCH	----	----	----	208	UNCH
JUL14	----	----	----	----	----	-0.0750	UNCH	----	----	----	208	UNCH
AUG14	----	----	----	----	----	-0.0750	UNCH	----	----	----	208	UNCH
SEP14	----	----	----	----	----	-0.0750	UNCH	----	----	----	208	UNCH
OCT14	----	----	----	----	----	-0.0750	UNCH	----	----	----	140	UNCH
NOV14	----	----	----	----	----	-0.0875	UNCH	----	----	----	140	UNCH
DEC14	----	----	----	----	----	-0.0875	UNCH	----	----	----	140	UNCH
JAN15	----	----	----	----	----	-0.0875	UNCH	----	----	----	102	UNCH
FEB15	----	----	----	----	----	-0.0875	UNCH	----	----	----	102	UNCH
MAR15	----	----	----	----	----	-0.0875	UNCH	----	----	----	102	UNCH
APR15	----	----	----	----	----	-0.1050	UNCH	----	----	----	132	UNCH
MAY15	----	----	----	----	----	-0.1050	UNCH	----	----	----	133	UNCH
JUN15	----	----	----	----	----	-0.1050	UNCH	----	----	----	132	UNCH
JUL15	----	----	----	----	----	-0.1050	UNCH	----	----	----	133	UNCH
AUG15	----	----	----	----	----	-0.1050	UNCH	----	----	----	133	UNCH
SEP15	----	----	----	----	----	-0.1050	UNCH	----	----	----	132	UNCH
OCT15	----	----	----	----	----	-0.1050	UNCH	----	----	----	133	UNCH
NOV15	----	----	----	----	----	-0.1200	UNCH	----	----	----	102	UNCH
DEC15	----	----	----	----	----	-0.1200	UNCH	----	----	----	102	UNCH
JAN16	----	----	----	----	----	-0.1200	UNCH	----	----	----	140	UNCH
FEB16	----	----	----	----	----	-0.1200	UNCH	----	----	----	132	UNCH
MAR16	----	----	----	----	----	-0.1200	UNCH	----	----	----	140	UNCH
APR16	----	----	----	----	----	-0.1250	UNCH	----	----	----	136	UNCH
MAY16	----	----	----	----	----	-0.1250	UNCH	----	----	----	140	UNCH
JUN16	----	----	----	----	----	-0.1250	UNCH	----	----	----	136	UNCH
JUL16	----	----	----	----	----	-0.1250	UNCH	----	----	----	140	UNCH
AUG16	----	----	----	----	----	-0.1250	UNCH	----	----	----	140	UNCH
SEP16	----	----	----	----	----	-0.1250	UNCH	----	----	----	136	UNCH
OCT16	----	----	----	----	----	-0.1250	UNCH	----	----	----	140	UNCH
NOV16	----	----	----	----	----	-0.1400	UNCH	----	----	----	136	UNCH
DEC16	----	----	----	----	----	-0.1400	UNCH	----	----	----	140	UNCH
TOTAL PD FUT											16254	
PE FUT	NORTHEN NATURAL GAS DEMARCATION											
AUG12	----	----	----	----	----	0.0575	+ 0.0200	----	----	----	145	UNCH
SEP12	----	----	----	----	----	-0.0275	+ 0.0050	----	----	----	203	UNCH
OCT12	----	----	----	----	----	-0.0125	+ 0.0025	----	----	----	105	UNCH
DEC12	----	----	----	----	----	0.0625	- 0.0025	----	----	----	124	UNCH
JAN13	----	----	----	----	----	0.0625	- 0.0025	----	----	----	598	UNCH
FEB13	----	----	----	----	----	0.0625	- 0.0025	----	----	----	246	UNCH
MAR13	----	----	----	----	----	0.0625	- 0.0025	----	----	----	454	UNCH
APR13	----	----	----	----	----	-0.0600	UNCH	----	----	----	90	UNCH
MAY13	----	----	----	----	----	-0.0600	UNCH	----	----	----	93	UNCH
JUN13	----	----	----	----	----	-0.0600	UNCH	----	----	----	90	UNCH
JUL13	----	----	----	----	----	-0.0600	UNCH	----	----	----	93	UNCH
AUG13	----	----	----	----	----	-0.0600	UNCH	----	----	----	93	UNCH
SEP13	----	----	----	----	----	-0.0600	UNCH	----	----	----	90	UNCH
OCT13	----	----	----	----	----	-0.0600	UNCH	----	----	----	93	UNCH
NOV13	----	----	----	----	----	0.0175	UNCH	----	----	----	20	UNCH
DEC13	----	----	----	----	----	0.0175	UNCH	----	----	----	20	UNCH
TOTAL PE FUT											2557	
PF FUT	NORTHEN NATURAL GAS VENTURA IOWA											
AUG12	----	----	----	----	----	0.0275	+ 0.0100	----	----	----	1670	UNCH
SEP12	----	----	----	----	----	-0.0325	UNCH	----	----	----	1623	UNCH
OCT12	----	----	----	----	----	-0.0125	+ 0.0025	----	----	----	1642	UNCH
NOV12	----	----	----	----	----	0.0575	UNCH	----	----	----	684	UNCH
DEC12	----	----	----	----	----	0.0575	UNCH	----	----	----	702	UNCH
JAN13	----	----	----	----	----	0.0575	UNCH	----	----	----	578	UNCH
FEB13	----	----	----	----	----	0.0575	UNCH	----	----	----	530	UNCH



PRELIMINARY



PG61 BULLETIN #146®		ENERGY FUTURES PRODUCTS										Mon, Jul 30, 2012		PG61
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRI CE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST			
HP FUT		NYMEX NATURAL GAS FUTURES												
JUN15	----	----	----	----	----	4.228	+	0.064	----	----	----	8	UNCH	
JUL15	----	----	----	----	----	4.267	+	0.064	----	----	----	8	UNCH	
AUG15	----	----	----	----	----	4.287	+	0.064	----	----	----	157	UNCH	
SEP15	----	----	----	----	----	4.290	+	0.064	----	----	----	8	UNCH	
OCT15	----	----	----	----	----	4.327	+	0.064	----	----	----	8	UNCH	
NOV15	----	----	----	----	----	4.415	+	0.064	----	----	----	8	UNCH	
DEC15	----	----	----	----	----	4.605	+	0.064	----	----	----	8	UNCH	
JAN16	----	----	----	----	----	4.703	+	0.064	----	----	----	171	UNCH	
FEB16	----	----	----	----	----	4.673	+	0.065	----	----	----	171	UNCH	
MAR16	----	----	----	----	----	4.590	+	0.066	----	----	----	171	UNCH	
APR16	----	----	----	----	----	4.365	+	0.066	----	----	----	8	UNCH	
MAY16	----	----	----	----	----	4.380	+	0.066	----	----	----	8	UNCH	
JUN16	----	----	----	----	----	4.406	+	0.066	----	----	----	8	UNCH	
JUL16	----	----	----	----	----	4.441	+	0.066	----	----	----	83	UNCH	
AUG16	----	----	----	----	----	4.461	+	0.066	----	----	----	83	UNCH	
SEP16	----	----	----	----	----	4.465	+	0.066	----	----	----	83	UNCH	
OCT16	----	----	----	----	----	4.502	+	0.066	----	----	----	83	UNCH	
NOV16	----	----	----	----	----	4.592	+	0.066	----	----	----	83	UNCH	
DEC16	----	----	----	----	----	4.782	+	0.066	----	----	----	83	UNCH	
TOTAL	HP FUT									317	13535	+	2777	
8X FUT		ONEOK OKLAHOMA NG BASIS												
AUG12	----	----	----	----	----	-0.0675	+	0.0075	----	----	----	115	UNCH	
SEP12	----	----	----	----	----	-0.1475	+	0.0050	----	----	----	125	UNCH	
OCT12	----	----	----	----	----	-0.1525		UNCH	----	----	----	195	UNCH	
NOV12	----	----	----	----	----	-0.1425	+	0.0025	----	----	----	40	UNCH	
DEC12	----	----	----	----	----	-0.1425	+	0.0025	----	----	----	43	UNCH	
JAN13	----	----	----	----	----	-0.1425	+	0.0025	----	----	----	299	UNCH	
FEB13	----	----	----	----	----	-0.1425	+	0.0025	----	----	----	52	UNCH	
MAR13	----	----	----	----	----	-0.1425	+	0.0025	----	----	----	55	UNCH	
APR13	----	----	----	----	----	-0.1775	+	0.0025	----	----	----	50	UNCH	
MAY13	----	----	----	----	----	-0.1775	+	0.0025	----	----	----	67	UNCH	
JUN13	----	----	----	----	----	-0.1775	+	0.0025	----	----	----	70	UNCH	
JUL13	----	----	----	----	----	-0.1775	+	0.0025	----	----	----	100	UNCH	
AUG13	----	----	----	----	----	-0.1775	+	0.0025	----	----	----	220	UNCH	
SEP13	----	----	----	----	----	-0.1775	+	0.0025	----	----	----	50	UNCH	
OCT13	----	----	----	----	----	-0.1775	+	0.0025	----	----	----	51	UNCH	
NOV13	----	----	----	----	----	-0.1900		UNCH	----	----	----	50	UNCH	
DEC13	----	----	----	----	----	-0.1900		UNCH	----	----	----	51	UNCH	
JAN14	----	----	----	----	----	-0.1900		UNCH	----	----	----	47	UNCH	
FEB14	----	----	----	----	----	-0.1900		UNCH	----	----	----	44	UNCH	
MAR14	----	----	----	----	----	-0.1900		UNCH	----	----	----	47	UNCH	
APR14	----	----	----	----	----	-0.2400	+	0.0050	----	----	----	16	UNCH	
MAY14	----	----	----	----	----	-0.2400	+	0.0050	----	----	----	16	UNCH	
JUN14	----	----	----	----	----	-0.2400	+	0.0050	----	----	----	16	UNCH	
JUL14	----	----	----	----	----	-0.2400	+	0.0050	----	----	----	16	UNCH	
AUG14	----	----	----	----	----	-0.2400	+	0.0050	----	----	----	16	UNCH	
SEP14	----	----	----	----	----	-0.2400	+	0.0050	----	----	----	16	UNCH	
OCT14	----	----	----	----	----	-0.2400	+	0.0050	----	----	----	16	UNCH	
NOV14	----	----	----	----	----	-0.2400	+	0.0050	----	----	----	16	UNCH	
DEC14	----	----	----	----	----	-0.2325		UNCH	----	----	----	16	UNCH	
DEC14	----	----	----	----	----	-0.2325		UNCH	----	----	----	16	UNCH	
TOTAL	8X FUT										1915			
PH FUT		PANHANDLE BASIS SWAP FUTURE												
AUG12	----	----	----	----	----	-0.0650	+	0.0125	----	----	----	5476	UNCH	
SEP12	----	----	----	----	----	-0.1600	+	0.0025	----	----	----	4561	UNCH	
OCT12	----	----	----	----	----	-0.1625		UNCH	----	----	----	5649	UNCH	
NOV12	----	----	----	----	----	-0.1525	+	0.0025	----	----	----	3113	UNCH	
DEC12	----	----	----	----	----	-0.1525	+	0.0025	----	----	----	3916	UNCH	
JAN13	----	----	----	----	----	-0.1525	+	0.0025	----	----	----	2964	UNCH	
FEB13	----	----	----	----	----	-0.1525	+	0.0025	----	----	----	2244	UNCH	
MAR13	----	----	----	----	----	-0.1525	+	0.0025	----	----	----	2446	UNCH	
APR13	----	----	----	----	----	-0.1900		UNCH	----	----	----	1506	UNCH	
MAY13	----	----	----	----	----	-0.1900		UNCH	----	----	----	1475	UNCH	
JUN13	----	----	----	----	----	-0.1900		UNCH	----	----	----	1406	UNCH	
JUL13	----	----	----	----	----	-0.1900		UNCH	----	----	----	1505	UNCH	
AUG13	----	----	----	----	----	-0.1900		UNCH	----	----	----	1459	UNCH	
SEP13	----	----	----	----	----	-0.1900		UNCH	----	----	----	1416	UNCH	
OCT13	----	----	----	----	----	-0.1900		UNCH	----	----	----	1427	UNCH	
NOV13	----	----	----	----	----	-0.1875	-	0.0025	----	----	----	1490	UNCH	
DEC13	----	----	----	----	----	-0.1875	-	0.0025	----	----	----	1522	UNCH	
JAN14	----	----	----	----	----	-0.1875	-	0.0025	----	----	----	1058	UNCH	
FEB14	----	----	----	----	----	-0.1875	-	0.0025	----	----	----	968	UNCH	
MAR14	----	----	----	----	----	-0.1875	-	0.0025	----	----	----	1058	UNCH	
APR14	----	----	----	----	----	-0.2400	+	0.0025	----	----	----	780	UNCH	
MAY14	----	----	----	----	----	-0.2400	+	0.0025	----	----	----	806	UNCH	
JUN14	----	----	----	----	----	-0.2400	+	0.0025	----	----	----	780	UNCH	
JUL14	----	----	----	----	----	-0.2400	+	0.0025	----	----	----	806	UNCH	
AUG14	----	----	----	----	----	-0.2400	+	0.0025	----	----	----	806	UNCH	
SEP14	----	----	----	----	----	-0.2400	+	0.0025	----	----	----	780	UNCH	
OCT14	----	----	----	----	----	-0.2400	+	0.0025	----	----	----	806	UNCH	
NOV14	----	----	----	----	----	-0.2300		UNCH	----	----	----	958	UNCH	
DEC14	----	----	----	----	----	-0.2300		UNCH	----	----	----	988	UNCH	
JAN15	----	----	----	----	----	-0.2300		UNCH	----	----	----	1198	UNCH	
FEB15	----	----	----	----	----	-0.2300		UNCH	----	----	----	1084	UNCH	
MAR15	----	----	----	----	----	-0.2300		UNCH	----	----	----	1198	UNCH	
APR15	----	----	----	----	----	-0.2550		UNCH	----	----	----	470	UNCH	
MAY15	----	----	----	----	----	-0.2550		UNCH	----	----	----	485	UNCH	
JUN15	----	----	----	----	----	-0.2550		UNCH	----	----	----	470	UNCH	
JUL15	----	----	----	----	----	-0.2550		UNCH	----	----	----	485	UNCH	
AUG15	----	----	----	----	----	-0.2550		UNCH	----	----	----	485	UNCH	
SEP15	----	----	----	----	----	-0.2550		UNCH	----	----	----	470	UNCH	
OCT15	----	----	----	----	----	-0.2550		UNCH	----	----	----	485	UNCH	
NOV15	----	----	----	----	----	-0.2300		UNCH	----	----	----	470	UNCH	
DEC15	----	----	----	----	----	-0.2300		UNCH	----	----	----	485	UNCH	
JAN16	----	----	----	----	----	-0.2300		UNCH	----	----	----	175	UNCH	
FEB16	----	----	----	----	----	-0.2300		UNCH	----	----	----	165	UNCH	
MAR16	----	----	----	----	----	-0.2300		UNCH	----	----	----	175	UNCH	
APR16	----	----	----	----	----	-0.2625		UNCH	----	----	----	20	UNCH	
MAY16	----	----	----	----	----	-0.2625		UNCH	----	----	----	20	UNCH	
JUN16	----	----	----	----	----	-0.2625		UNCH	----	----	----	20	UNCH	
JUL16	----	----	----	----	----	-0.2625		UNCH	----	----	----	20	UNCH	
AUG16	----	----	----	----	----	-0.2625		UNCH	----	----	----	20	UNCH	
SEP16	----	----	----	----	----	-0.2625		UNCH	----	----	----	20	UNCH	
OCT16	----	----	----	----	----	-0.2625		UNCH	----	----	----	20	UNCH	
NOV16	----	----	----	----	----	-0.2750		UNCH	----	----	----	20	UNCH	
DEC16	----	----	----	----	----	-0.2750		UNCH	----	----	----	20	UNCH	

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.

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CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
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PRELIMINARY



PG61 BULLETIN #146@												ENERGY FUTURES PRODUCTS										Mon, Jul 30, 2012 PG61											
		GLOBAL OPEN	OPEN OUTCRY OPEN	RANGE	GLOBAL HIGH/LOW	OPEN OUTCRY HIGH/LOW			OPEN OUTCRY CLOSE	RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBAL® VOLUME	PNT VOLUME			OPEN INTEREST															
NS FUT		SOCAL BASIS SWAP																															
AUG13	----	----	----	----	----	----			0.0550	-	0.0050	----	----	----	----			428	UNCH														
SEP13	----	----	----	----	----	----			0.0550	-	0.0050	----	----	----	----			425	UNCH														
OCT13	----	----	----	----	----	----			0.0550	-	0.0050	----	----	----	----			428	UNCH														
NOV13	----	----	----	----	----	----			0.0825	-	0.0025	----	----	----	----			374	UNCH														
DEC13	----	----	----	----	----	----			0.0825	-	0.0025	----	----	----	----			377	UNCH														
JAN14	----	----	----	----	----	----			0.0825	-	0.0025	----	----	----	----			252	UNCH														
FEB14	----	----	----	----	----	----			0.0825	-	0.0025	----	----	----	----			252	UNCH														
MAR14	----	----	----	----	----	----			0.0825	-	0.0025	----	----	----	----			252	UNCH														
APR14	----	----	----	----	----	----			0.1050	-	0.0075	----	----	----	----			252	UNCH														
MAY14	----	----	----	----	----	----			0.1050	-	0.0075	----	----	----	----			252	UNCH														
JUN14	----	----	----	----	----	----			0.1050	-	0.0075	----	----	----	----			252	UNCH														
JUL14	----	----	----	----	----	----			0.1050	-	0.0075	----	----	----	----			252	UNCH														
AUG14	----	----	----	----	----	----			0.1050	-	0.0075	----	----	----	----			252	UNCH														
SEP14	----	----	----	----	----	----			0.1050	-	0.0075	----	----	----	----			252	UNCH														
OCT14	----	----	----	----	----	----			0.1050	-	0.0075	----	----	----	----			252	UNCH														
NOV14	----	----	----	----	----	----			0.0950		UNCH	----	----	----	----			252	UNCH														
DEC14	----	----	----	----	----	----			0.0950		UNCH	----	----	----	----			252	UNCH														
APR15	----	----	----	----	----	----			0.1500		UNCH	----	----	----	----			376	UNCH														
MAY15	----	----	----	----	----	----			0.1500		UNCH	----	----	----	----			376	UNCH														
JUN15	----	----	----	----	----	----			0.1500		UNCH	----	----	----	----			376	UNCH														
JUL15	----	----	----	----	----	----			0.1500		UNCH	----	----	----	----			376	UNCH														
AUG15	----	----	----	----	----	----			0.1500		UNCH	----	----	----	----			376	UNCH														
SEP15	----	----	----	----	----	----			0.1500		UNCH	----	----	----	----			376	UNCH														
OCT15	----	----	----	----	----	----			0.1500		UNCH	----	----	----	----			376	UNCH														
TOTAL	NS FUT																	16754															
XN FUT		SOCAL PIPE SWAP																															
AUG12	----	----	----	----	----	----			3.068	+	0.035	----	----	----	----			26	UNCH														
SEP12	----	----	----	----	----	----			3.189	+	0.191	----	----	----	----			26	UNCH														
OCT12	----	----	----	----	----	----			3.200	+	0.178	----	----	----	----			26	UNCH														
NOV12	----	----	----	----	----	----			3.418	+	0.157	----	----	----	----			26	UNCH														
DEC12	----	----	----	----	----	----			3.650	+	0.129	----	----	----	----			26	UNCH														
JAN13	----	----	----	----	----	----			3.762	+	0.114	----	----	----	----			1514	UNCH														
FEB13	----	----	----	----	----	----			3.775	+	0.112	----	----	----	----			1370	UNCH														
MAR13	----	----	----	----	----	----			3.745	+	0.108	----	----	----	----			1514	UNCH														
APR13	----	----	----	----	----	----			3.720	+	0.105	----	----	----	----			1466	UNCH														
MAY13	----	----	----	----	----	----			3.741	+	0.101	----	----	----	----			1514	UNCH														
JUN13	----	----	----	----	----	----			3.778	+	0.099	----	----	----	----			1466	UNCH														
JUL13	----	----	----	----	----	----			3.821	+	0.098	----	----	----	----			398	UNCH														
AUG13	----	----	----	----	----	----			3.841	+	0.096	----	----	----	----			372	UNCH														
SEP13	----	----	----	----	----	----			3.844	+	0.095	----	----	----	----			360	UNCH														
OCT13	----	----	----	----	----	----			3.872	+	0.090	----	----	----	----			372	UNCH														
NOV13	----	----	----	----	----	----			4.005	+	0.081	----	----	----	----			360	UNCH														
DEC13	----	----	----	----	----	----			4.206	+	0.076	----	----	----	----			372	UNCH														
JAN14	----	----	----	----	----	----			4.313	+	0.074	----	----	----	----			372	UNCH														
FEB14	----	----	----	----	----	----			4.298	+	0.073	----	----	----	----			336	UNCH														
MAR14	----	----	----	----	----	----			4.237	+	0.072	----	----	----	----			372	UNCH														
APR14	----	----	----	----	----	----			4.118	+	0.063	----	----	----	----			360	UNCH														
MAY14	----	----	----	----	----	----			4.130	+	0.059	----	----	----	----			372	UNCH														
JUN14	----	----	----	----	----	----																											



PG61 BULLETIN #146@ ENERGY FUTURES PRODUCTS Mon, Jul 30, 2012 PG61												
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
SZ FUT SONAT BASIS SWAP FUTURE												
AUG15	----	----	----	----	----	-0.0100	UNCH	----	----	----	124	UNCH
SEP15	----	----	----	----	----	-0.0100	UNCH	----	----	----	120	UNCH
OCT15	----	----	----	----	----	-0.0100	UNCH	----	----	----	124	UNCH
TOTAL SZ FUT											5524	
8Z FUT SOUTH STAR TEX OKLHM KNS NG B												
AUG12	----	----	----	----	----	-0.1800	UNCH	----	----	----	365	UNCH
SEP12	----	----	----	----	----	-0.1950	UNCH	----	----	----	416	UNCH
OCT12	----	----	----	----	----	-0.2550	UNCH	----	----	----	430	UNCH
NOV12	----	----	----	----	----	-0.2225	UNCH	----	----	----	360	UNCH
DEC12	----	----	----	----	----	-0.2225	UNCH	----	----	----	372	UNCH
JAN13	----	----	----	----	----	-0.2225	UNCH	----	----	----	235	UNCH
FEB13	----	----	----	----	----	-0.2225	UNCH	----	----	----	216	UNCH
MAR13	----	----	----	----	----	-0.2225	UNCH	----	----	----	237	UNCH
APR13	----	----	----	----	----	-0.1925	- 0.0050	----	----	----	84	UNCH
MAY13	----	----	----	----	----	-0.1925	- 0.0050	----	----	----	86	UNCH
JUN13	----	----	----	----	----	-0.1925	- 0.0050	----	----	----	84	UNCH
JUL13	----	----	----	----	----	-0.1925	- 0.0050	----	----	----	78	UNCH
AUG13	----	----	----	----	----	-0.1925	- 0.0050	----	----	----	78	UNCH
SEP13	----	----	----	----	----	-0.1925	- 0.0050	----	----	----	72	UNCH
OCT13	----	----	----	----	----	-0.1925	- 0.0050	----	----	----	74	UNCH
NOV13	----	----	----	----	----	-0.1950	UNCH	----	----	----	102	UNCH
DEC13	----	----	----	----	----	-0.1950	UNCH	----	----	----	105	UNCH
JAN14	----	----	----	----	----	-0.1950	UNCH	----	----	----	93	UNCH
FEB14	----	----	----	----	----	-0.1950	UNCH	----	----	----	84	UNCH
MAR14	----	----	----	----	----	-0.1950	UNCH	----	----	----	93	UNCH
APR14	----	----	----	----	----	-0.2700	UNCH	----	----	----	30	UNCH
MAY14	----	----	----	----	----	-0.2700	UNCH	----	----	----	31	UNCH
JUN14	----	----	----	----	----	-0.2700	UNCH	----	----	----	30	UNCH
JUL14	----	----	----	----	----	-0.2700	UNCH	----	----	----	31	UNCH
AUG14	----	----	----	----	----	-0.2700	UNCH	----	----	----	31	UNCH
SEP14	----	----	----	----	----	-0.2700	UNCH	----	----	----	30	UNCH
OCT14	----	----	----	----	----	-0.2700	UNCH	----	----	----	31	UNCH
NOV14	----	----	----	----	----	-0.2700	UNCH	----	----	----	30	UNCH
DEC14	----	----	----	----	----	-0.2700	UNCH	----	----	----	31	UNCH
TOTAL 8Z FUT											3939	
NK FUT SUMAS BASIS SWAP												
AUG12	----	----	----	----	----	-0.2925	+ 0.0475	----	----	----	403	UNCH
SEP12	----	----	----	----	----	-0.2825	- 0.0150	----	----	----	360	UNCH
OCT12	----	----	----	----	----	-0.1775	- 0.0050	----	----	----	279	UNCH
NOV12	----	----	----	----	----	0.2775	- 0.0025	----	----	----	350	UNCH
DEC12	----	----	----	----	----	0.2775	- 0.0025	----	----	----	423	UNCH
JAN13	----	----	----	----	----	0.2775	- 0.0025	----	----	----	423	UNCH
FEB13	----	----	----	----	----	0.2775	- 0.0025	----	----	----	300	UNCH
MAR13	----	----	----	----	----	0.2775	- 0.0025	----	----	----	268	UNCH
APR13	----	----	----	----	----	-0.1975	- 0.0050	----	----	----	110	UNCH
MAY13	----	----	----	----	----	-0.1975	- 0.0050	----	----	----	82	UNCH
JUN13	----	----	----	----	----	-0.1975	- 0.0050	----	----	----	80	UNCH
JUL13	----	----	----	----	----	-0.1975	- 0.0050	----	----	----	361	UNCH
AUG13	----	----	----	----	----	-0.1975	- 0.0050	----	----	----	361	UNCH
SEP13	----	----	----	----	----	-0.1975	- 0.0050	----	----	----	290	UNCH
OCT13	----	----	----	----	----	-0.1975	- 0.0050	----	----	----	330	UNCH
NOV13	----	----	----	----	----	0.3000	UNCH	----	----	----	320	UNCH
DEC13	----	----	----	----	----	0.3000	UNCH	----	----	----	392	UNCH
JAN14	----	----	----	----	----	0.3000	UNCH	----	----	----	206	UNCH
FEB14	----	----	----	----	----	0.3000	UNCH	----	----	----	160	UNCH
MAR14	----	----	----	----	----	0.3000	UNCH	----	----	----	175	UNCH
APR14	----	----	----	----	----	-0.1700	UNCH	----	----	----	20	UNCH
MAY14	----	----	----	----	----	-0.1700	UNCH	----	----	----	20	UNCH
JUN14	----	----	----	----	----	-0.1700	UNCH	----	----	----	50	UNCH
JUL14	----	----	----	----	----	-0.1700	UNCH	----	----	----	82	UNCH
AUG14	----	----	----	----	----	-0.1700	UNCH	----	----	----	82	UNCH
SEP14	----	----	----	----	----	-0.1700	UNCH	----	----	----	170	UNCH
OCT14	----	----	----	----	----	-0.1700	UNCH	----	----	----	237	UNCH
NOV14	----	----	----	----	----	0.1950	UNCH	----	----	----	80	UNCH
DEC14	----	----	----	----	----	0.1950	UNCH	----	----	----	82	UNCH
JAN15	----	----	----	----	----	0.1950	UNCH	----	----	----	113	UNCH
FEB15	----	----	----	----	----	0.1950	UNCH	----	----	----	104	UNCH
MAR15	----	----	----	----	----	0.1950	UNCH	----	----	----	51	UNCH
JUL15	----	----	----	----	----	-0.1850	UNCH	----	----	----	31	UNCH
AUG15	----	----	----	----	----	-0.1850	UNCH	----	----	----	31	UNCH
SEP15	----	----	----	----	----	-0.1850	UNCH	----	----	----	30	UNCH
OCT15	----	----	----	----	----	-0.1850	UNCH	----	----	----	31	UNCH
NOV15	----	----	----	----	----	0.1800	UNCH	----	----	----	30	UNCH
DEC15	----	----	----	----	----	0.1800	UNCH	----	----	----	31	UNCH
JAN16	----	----	----	----	----	0.1800	UNCH	----	----	----	31	UNCH
FEB16	----	----	----	----	----	0.1800	UNCH	----	----	----	29	UNCH
MAR16	----	----	----	----	----	0.1800	UNCH	----	----	----	31	UNCH
APR16	----	----	----	----	----	-0.1850	UNCH	----	----	----	30	UNCH
MAY16	----	----	----	----	----	-0.1850	UNCH	----	----	----	31	UNCH
JUN16	----	----	----	----	----	-0.1850	UNCH	----	----	----	30	UNCH
JUL16	----	----	----	----	----	-0.1850	UNCH	----	----	----	31	UNCH
AUG16	----	----	----	----	----	-0.1850	UNCH	----	----	----	31	UNCH
SEP16	----	----	----	----	----	-0.1850	UNCH	----	----	----	30	UNCH
OCT16	----	----	----	----	----	-0.1850	UNCH	----	----	----	31	UNCH
NOV16	----	----	----	----	----	0.1800	UNCH	----	----	----	30	UNCH
DEC16	----	----	----	----	----	0.1800	UNCH	----	----	----	31	UNCH
TOTAL NK FUT											7314	
TC FUT TCO BASIS SWAP												
AUG12	----	----	----	----	----	0.0025	UNCH	----	----	----	935	UNCH
SEP12	----	----	----	----	----	-0.0125	UNCH	----	----	----	906	UNCH
OCT12	----	----	----	----	----	-0.0200	UNCH	----	----	----	935	UNCH
NOV12	----	----	----	----	----	-0.0125	UNCH	----	----	----	954	UNCH
DEC12	----	----	----	----	----	-0.0125	UNCH	----	----	----	987	UNCH
JAN13	----	----	----	----	----	-0.0125	UNCH	----	----	----	1492	UNCH
FEB13	----	----	----	----	----	-0.0125	UNCH	----	----	----	1348	UNCH
MAR13	----	----	----	----	----	-0.0125	UNCH	----	----	----	1492	UNCH
APR13	----	----	----	----	----	-0.0100	UNCH	----	----	----	890	UNCH
MAY13	----	----	----	----	----	-0.0100	UNCH	----	----	----	917	UNCH
JUN13	----	----	----	----	----	-0.0100	UNCH	----	----	----	890	UNCH
JUL13	----	----	----	----	----	-0.0100	UNCH	----	----	----	917	UNCH
AUG13	----	----	----	----	----	-0.0100	UNCH	----	----	----	917	UNCH
SEP13	----	----	----	----	----	-0.0100	UNCH	----	----	----	890	UNCH
OCT13	----	----	----	----	----	-0.0100	UNCH	----	----	----	917	UNCH
NOV13	----	----	----	----	----	-0.0375	UNCH	----	----	----	670	UNCH



PG61 BULLETIN #146@				ENERGY FUTURES PRODUCTS							Mon, Jul 30, 2012			PG61
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRI CE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST			
TC FUT		TCO BASIS SWAP												
DEC13	----	----	----	----	----	-0.0375	UNCH	----	----	----	691	UNCH		
JAN14	----	----	----	----	----	-0.0375	UNCH	----	----	----	341	UNCH		
FEB14	----	----	----	----	----	-0.0375	UNCH	----	----	----	308	UNCH		
MAR14	----	----	----	----	----	-0.0375	UNCH	----	----	----	341	UNCH		
APR14	----	----	----	----	----	-0.0700	UNCH	----	----	----	390	UNCH		
MAY14	----	----	----	----	----	-0.0700	UNCH	----	----	----	403	UNCH		
JUN14	----	----	----	----	----	-0.0700	UNCH	----	----	----	390	UNCH		
JUL14	----	----	----	----	----	-0.0700	UNCH	----	----	----	403	UNCH		
AUG14	----	----	----	----	----	-0.0700	UNCH	----	----	----	403	UNCH		
SEP14	----	----	----	----	----	-0.0700	UNCH	----	----	----	390	UNCH		
OCT14	----	----	----	----	----	-0.0700	UNCH	----	----	----	403	UNCH		
NOV14	----	----	----	----	----	-0.1000	UNCH	----	----	----	210	UNCH		
DEC14	----	----	----	----	----	-0.1000	UNCH	----	----	----	217	UNCH		
TOTAL TC FUT											20947			
L4 FUT		TENN 800 LEG NAT GAS INDEX SWAP												
JUL12	----	----	----	----	----	0.2045	+ 0.0037	----	----	----	372	UNCH		
AUG12	----	----	----	----	----	0.0925	+ 0.0925	----	----	----	372	UNCH		
SEP12	----	----	----	----	----	----	UNCH	----	----	----	360	UNCH		
OCT12	----	----	----	----	----	----	UNCH	----	----	----	372	UNCH		
TOTAL L4 FUT											1476			
NM FUT		TENNESSEE 500 LEG BASIS SWAP												
AUG12	----	----	----	----	----	-0.0275	UNCH	----	----	----	353	UNCH		
SEP12	----	----	----	----	----	-0.0375	UNCH	----	----	----	377	UNCH		
OCT12	----	----	----	----	----	-0.0450	- 0.0050	----	----	----	385	UNCH		
NOV12	----	----	----	----	----	-0.0225	UNCH	----	----	----	80	UNCH		
DEC12	----	----	----	----	----	-0.0225	UNCH	----	----	----	80	UNCH		
JAN13	----	----	----	----	----	-0.0225	UNCH	----	----	----	80	UNCH		
FEB13	----	----	----	----	----	-0.0225	UNCH	----	----	----	80	UNCH		
MAR13	----	----	----	----	----	-0.0225	UNCH	----	----	----	80	UNCH		
TOTAL NM FUT											1515			
Y7 FUT		TENNESSEE 500 LEG NG INDEX SWAP												
NOV12	----	----	----	----	----	0.0050	UNCH	----	----	----	240	UNCH		
DEC12	----	----	----	----	----	0.0050	UNCH	----	----	----	248	UNCH		
JAN13	----	----	----	----	----	0.0050	UNCH	----	----	----	248	UNCH		
FEB13	----	----	----	----	----	0.0050	UNCH	----	----	----	224	UNCH		
MAR13	----	----	----	----	----	0.0050	UNCH	----	----	----	248	UNCH		
APR13	----	----	----	----	----	0.0050	UNCH	----	----	----	240	UNCH		
MAY13	----	----	----	----	----	0.0050	UNCH	----	----	----	248	UNCH		
JUN13	----	----	----	----	----	0.0050	UNCH	----	----	----	240	UNCH		
JUL13	----	----	----	----	----	0.0050	UNCH	----	----	----	248	UNCH		
AUG13	----	----	----	----	----	0.0050	UNCH	----	----	----	248	UNCH		
SEP13	----	----	----	----	----	0.0050	UNCH	----	----	----	240	UNCH		
OCT13	----	----	----	----	----	0.0050	UNCH	----	----	----	248	UNCH		
NOV13	----	----	----	----	----	0.0050	UNCH	----	----	----	240	UNCH		
DEC13	----	----	----	----	----	0.0050	UNCH	----	----	----	248	UNCH		
JAN14	----	----	----	----	----	0.0050	UNCH	----	----	----	248	UNCH		
FEB14	----	----	----	----	----	0.0050	UNCH	----	----	----	224	UNCH		
MAR14	----	----	----	----	----	0.0050	UNCH	----	----	----	248	UNCH		
APR14	----	----	----	----	----	0.0050	UNCH	----	----	----	240	UNCH		
MAY14	----	----	----	----	----	0.0050	UNCH	----	----	----	248	UNCH		
JUN14	----	----	----	----	----	0.0050	UNCH	----	----	----	240	UNCH		
JUL14	----	----	----	----	----	0.0050	UNCH	----	----	----	248	UNCH		
AUG14	----	----	----	----	----	0.0050	UNCH	----	----	----	248	UNCH		
SEP14	----	----	----	----	----	0.0050	UNCH	----	----	----	240	UNCH		
OCT14	----	----	----	----	----	0.0050	UNCH	----	----	----	248	UNCH		
TOTAL Y7 FUT											5840			
6Z FUT		TENNESSEE 800 LEG NG BASIS												
AUG12	----	----	----	----	----	-0.0375	UNCH	----	----	----	217	UNCH		
SEP12	----	----	----	----	----	-0.0450	UNCH	----	----	----	210	UNCH		
OCT12	----	----	----	----	----	-0.0450	UNCH	----	----	----	217	UNCH		
NOV12	----	----	----	----	----	-0.0475	UNCH	----	----	----	180	UNCH		
DEC12	----	----	----	----	----	-0.0475	UNCH	----	----	----	186	UNCH		
JAN13	----	----	----	----	----	-0.0475	UNCH	----	----	----	186	UNCH		
FEB13	----	----	----	----	----	-0.0475	UNCH	----	----	----	168	UNCH		
MAR13	----	----	----	----	----	-0.0475	UNCH	----	----	----	186	UNCH		
APR13	----	----	----	----	----	-0.0475	UNCH	----	----	----	210	UNCH		
MAY13	----	----	----	----	----	-0.0475	UNCH	----	----	----	217	UNCH		
JUN13	----	----	----	----	----	-0.0475	UNCH	----	----	----	210	UNCH		
JUL13	----	----	----	----	----	-0.0475	UNCH	----	----	----	217	UNCH		
AUG13	----	----	----	----	----	-0.0475	UNCH	----	----	----	217	UNCH		
SEP13	----	----	----	----	----	-0.0475	UNCH	----	----	----	210	UNCH		
OCT13	----	----	----	----	----	-0.0475	UNCH	----	----	----	217	UNCH		
TOTAL 6Z FUT											3048			
NQ FUT		TENNESSEE ZONE 0 BASIS SWAP												
AUG12	----	----	----	----	----	-0.0550	UNCH	----	----	----	124	UNCH		
SEP12	----	----	----	----	----	-0.0600	UNCH	----	----	----	120	UNCH		
OCT12	----	----	----	----	----	-0.0600	UNCH	----	----	----	124	UNCH		
DEC12	----	----	----	----	----	-0.0850	UNCH	----	----	----	400	UNCH		
TOTAL NQ FUT											768			
TE FUT		TETCO ELA BASIS												
AUG12	----	----	----	----	----	-0.0400	UNCH	----	----	----	31	UNCH		
SEP12	----	----	----	----	----	-0.0425	UNCH	----	----	----	30	UNCH		
OCT12	----	----	----	----	----	-0.0425	UNCH	----	----	----	31	UNCH		
TOTAL TE FUT											92			
IX FUT		TETCO M-3 INDEX												
JUL12	----	----	----	----	----	0.2061	+ 0.0038	----	----	----	372	UNCH		
AUG12	----	----	----	----	----	0.0700	+ 0.0700	----	----	----	496	UNCH		
SEP12	----	----	----	----	----	0.0025	UNCH	----	----	----	240	UNCH		
OCT12	----	----	----	----	----	0.0025	UNCH	----	----	----	248	UNCH		
TOTAL IX FUT											1356			
TX FUT		TETCO STX BASIS												
AUG12	----	----	----	----	----	-0.0850	UNCH	----	----	----	232	UNCH		
SEP12	----	----	----	----	----	-0.0900	UNCH	----	----	----	228	UNCH		
OCT12	----	----	----	----	----	-0.1000	UNCH	----	----	----	242	UNCH		
NOV12	----	----	----	----	----	-0.1125	UNCH	----	----	----	226	UNCH		
DEC12	----	----	----	----	----	-0.1125	UNCH	----	----	----	226	UNCH		
JAN13	----	----	----	----	----	-0.1125	UNCH	----	----	----	56	UNCH		
FEB13	----	----	----	----	----	-0.1125	UNCH	----	----	----	56	UNCH		
MAR13	----	----	----	----	----	-0.1125	UNCH	----	----	----	56	UNCH		

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.



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CME Group, Inc.
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PRELIMINARY



BULLETIN #146@				ENERGY FUTURES PRODUCTS								Mon, Jul 30, 2012				PG61
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST					
TX FUT TETCO STX BASIS																
APR13	----	----	----	----	----	-0.0900	UNCH	----	----	----	56	UNCH	----	----		
MAY13	----	----	----	----	----	-0.0900	UNCH	----	----	----	46	UNCH	----	----		
JUN13	----	----	----	----	----	-0.0900	UNCH	----	----	----	46	UNCH	----	----		
JUL13	----	----	----	----	----	-0.0900	UNCH	----	----	----	46	UNCH	----	----		
AUG13	----	----	----	----	----	-0.0900	UNCH	----	----	----	46	UNCH	----	----		
SEP13	----	----	----	----	----	-0.0900	UNCH	----	----	----	46	UNCH	----	----		
OCT13	----	----	----	----	----	-0.0900	UNCH	----	----	----	46	UNCH	----	----		
NOV13	----	----	----	----	----	-0.1175	UNCH	----	----	----	46	UNCH	----	----		
DEC13	----	----	----	----	----	-0.1175	UNCH	----	----	----	46	UNCH	----	----		
JAN14	----	----	----	----	----	-0.1175	UNCH	----	----	----	100	UNCH	----	----		
FEB14	----	----	----	----	----	-0.1175	UNCH	----	----	----	100	UNCH	----	----		
MAR14	----	----	----	----	----	-0.1175	UNCH	----	----	----	100	UNCH	----	----		
APR14	----	----	----	----	----	-0.1075	- 0.0025	----	----	----	100	UNCH	----	----		
MAY14	----	----	----	----	----	-0.1075	- 0.0025	----	----	----	100	UNCH	----	----		
JUN14	----	----	----	----	----	-0.1075	- 0.0025	----	----	----	100	UNCH	----	----		
TOTAL TX FUT											2346					
8B FUT TEXAS EAST W LOUISIANA NG BAS																
AUG12	----	----	----	----	----	-0.0600	UNCH	----	----	----	775	UNCH	----	----		
SEP12	----	----	----	----	----	-0.0625	UNCH	----	----	----	750	UNCH	----	----		
OCT12	----	----	----	----	----	-0.0625	UNCH	----	----	----	775	UNCH	----	----		
NOV12	----	----	----	----	----	-0.0650	UNCH	----	----	----	360	UNCH	----	----		
DEC12	----	----	----	----	----	-0.0650	UNCH	----	----	----	372	UNCH	----	----		
JAN13	----	----	----	----	----	-0.0650	UNCH	----	----	----	124	UNCH	----	----		
FEB13	----	----	----	----	----	-0.0650	UNCH	----	----	----	112	UNCH	----	----		
MAR13	----	----	----	----	----	-0.0650	UNCH	----	----	----	124	UNCH	----	----		
TOTAL 8B FUT											3392					
C2 FUT TEXAS EAST WLA NAT GAS INDEX SWAP																
JUL12	----	----	----	----	----	0.1653	+ 0.0042	----	----	----	155	UNCH	----	----		
AUG12	----	----	----	----	----	0.1350	+ 0.1350	----	----	----	155	UNCH	----	----		
SEP12	----	----	----	----	----	----	UNCH	----	----	----	150	UNCH	----	----		
OCT12	----	----	----	----	----	----	UNCH	----	----	----	155	UNCH	----	----		
TOTAL C2 FUT											615					
NX FUT TEXAS EASTERN ZONE M-3 BASIS SWAP																
AUG12	----	----	----	----	----	0.1950	UNCH	----	----	----	1190	UNCH	----	----		
SEP12	----	----	----	----	----	0.1175	+ 0.0150	----	----	----	1152	UNCH	----	----		
OCT12	----	----	----	----	----	0.1200	+ 0.0100	----	----	----	1190	UNCH	----	----		
NOV12	----	----	----	----	----	0.1800	+ 0.0300	----	----	----	600	UNCH	----	----		
DEC12	----	----	----	----	----	0.6000	- 0.0125	----	----	----	620	UNCH	----	----		
JAN13	----	----	----	----	----	1.1025	+ 0.0075	----	----	----	434	UNCH	----	----		
FEB13	----	----	----	----	----	0.8850	+ 0.0075	----	----	----	392	UNCH	----	----		
MAR13	----	----	----	----	----	----	0.0075	----	----	----	434	UNCH	----	----		
APR13	----	----	----	----	----	0.1100	+ 0.0025	----	----	----	390	UNCH	----	----		
MAY13	----	----	----	----	----	0.1100	+ 0.0025	----	----	----	403	UNCH	----	----		
JUN13	----	----	----	----	----	0.1100	+ 0.0025	----	----	----	390	UNCH	----	----		
JUL13	----	----	----	----	----	0.1100	+ 0.0025	----	----	----	403	UNCH	----	----		
AUG13	----	----	----	----	----	0.1100	+ 0.0025	----	----	----	403	UNCH	----	----		
SEP13	----	----	----	----	----	0.1100	+ 0.0025	----	----	----	390	UNCH	----	----		
OCT13	----	----	----	----	----	0.1100	+ 0.0025	----	----	----	403	UNCH	----	----		
NOV13	----	----	----	----	----	-0.2150	UNCH	----	----	----	240	UNCH	----	----		
DEC13	----	----	----	----	----	0.4450	UNCH	----	----	----	248	UNCH	----	----		
JAN14	----	----	----	----	----	1.0725	UNCH	----	----	----	282	UNCH	----	----		
FEB14	----	----	----	----	----	0.9200	UNCH	----	----	----	270	UNCH	----	----		
MAR14	----	----	----	----	----	-0.0900	UNCH	----	----	----	282	UNCH	----	----		
APR14	----	----	----	----	----	0.0350	- 0.0050	----	----	----	158	UNCH	----	----		
MAY14	----	----	----	----	----	0.0350	- 0.0050	----	----	----	158	UNCH	----	----		
JUN14	----	----	----	----	----	0.0350	- 0.0050	----	----	----	158	UNCH	----	----		
JUL14	----	----	----	----	----	0.0350	- 0.0050	----	----	----	158	UNCH	----	----		
AUG14	----	----	----	----	----	0.0350	- 0.0050	----	----	----	158	UNCH	----	----		
SEP14	----	----	----	----	----	0.0350	- 0.0050	----	----	----	158	UNCH	----	----		
OCT14	----	----	----	----	----	0.0350	- 0.0050	----	----	----	158	UNCH	----	----		
NOV14	----	----	----	----	----	0.3250	UNCH	----	----	----	158	UNCH	----	----		
DEC14	----	----	----	----	----	0.9550	UNCH	----	----	----	158	UNCH	----	----		
TOTAL NX FUT											11538					
TB FUT TEXAS GAS ZONE SL BASIS SWAP																
AUG12	----	----	----	----	----	-0.0700	- 0.0025	----	----	----	446	UNCH	----	----		
SEP12	----	----	----	----	----	-0.0650	UNCH	----	----	----	194	UNCH	----	----		
OCT12	----	----	----	----	----	-0.0650	UNCH	----	----	----	198	UNCH	----	----		
NOV12	----	----	----	----	----	-0.0675	UNCH	----	----	----	194	UNCH	----	----		
DEC12	----	----	----	----	----	-0.0675	UNCH	----	----	----	194	UNCH	----	----		
JAN13	----	----	----	----	----	-0.0675	UNCH	----	----	----	194	UNCH	----	----		
FEB13	----	----	----	----	----	-0.0675	UNCH	----	----	----	194	UNCH	----	----		
MAR13	----	----	----	----	----	-0.0675	UNCH	----	----	----	194	UNCH	----	----		
TOTAL TB FUT											1808					
9F FUT TEXAS GAS ZONE1 NG BASIS																
AUG12	----	----	----	----	----	-0.0850	- 0.0025	----	----	----	31	UNCH	----	----		
SEP12	----	----	----	----	----	-0.0800	UNCH	----	----	----	30	UNCH	----	----		
OCT12	----	----	----	----	----	-0.0800	UNCH	----	----	----	31	UNCH	----	----		
NOV12	----	----	----	----	----	-0.0825	UNCH	----	----	----	30	UNCH	----	----		
DEC12	----	----	----	----	----	-0.0825	UNCH	----	----	----	31	UNCH	----	----		
TOTAL 9F FUT											153					
8E FUT TRANSCO ZONE 1 NG BASIS																
AUG12	----	----	----	----	----	-0.0600	UNCH	----	----	----	8	UNCH	----	----		
SEP12	----	----	----	----	----	-0.0600	UNCH	----	----	----	8	UNCH	----	----		
OCT12	----	----	----	----	----	-0.0600	UNCH	----	----	----	8	UNCH	----	----		
NOV12	----	----	----	----	----	-0.0600	UNCH	----	----	----	8	UNCH	----	----		
DEC12	----	----	----	----	----	-0.0600	UNCH	----	----	----	8	UNCH	----	----		
JAN13	----	----	----	----	----	-0.0600	UNCH	----	----	----	8	UNCH	----	----		
FEB13	----	----	----	----	----	-0.0600	UNCH	----	----	----	8	UNCH	----	----		
MAR13	----	----	----	----	----	-0.0600	UNCH	----	----	----	8	UNCH	----	----		
APR13	----	----	----	----	----	-0.0600	UNCH	----	----	----	8	UNCH	----	----		
MAY13	----	----	----	----	----	-0.0600	UNCH	----	----	----	8	UNCH	----	----		
JUN13	----	----	----	----	----	-0.0600	UNCH	----	----	----	8	UNCH	----	----		
JUL13	----	----	----	----	----	-0.0600	UNCH	----	----	----	8	UNCH	----	----		
TOTAL 8E FUT											96					
CZ FUT TRANSCO ZONE 3 BASIS																
AUG12	----	----	----	----	----	0.0025	UNCH	----	----	----	372	UNCH	----	----		
SEP12	----	----	----	----	----	-0.0100	- 0.0025	----	----	----	360	UNCH	----	----		
OCT12	----	----	----	----	----	-0.0200	UNCH	----	----	----	372	UNCH	----	----		
NOV12	----	----	----	----	----	-0.0025	UNCH	----	----	----	469	UNCH	----	----		
DEC12	----	----	----	----	----	-0.0025	UNCH	----	----	----	481	UNCH	----	----		



PG61 BULLETIN #146@		ENERGY FUTURES PRODUCTS										Mon, Jul 30, 2012 PG61	
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST		
CZ FUT		TRANSCO ZONE 3 BASIS											
JAN13	----	----	----	----	----	-0.0025	UNCH	----	----	----	295	UNCH	
FEB13	----	----	----	----	----	-0.0025	UNCH	----	----	----	277	UNCH	
MAR13	----	----	----	----	----	-0.0025	UNCH	----	----	----	295	UNCH	
APR13	----	----	----	----	----	-0.0025	UNCH	----	----	----	360	UNCH	
MAY13	----	----	----	----	----	-0.0025	UNCH	----	----	----	372	UNCH	
JUN13	----	----	----	----	----	-0.0025	UNCH	----	----	----	360	UNCH	
JUL13	----	----	----	----	----	-0.0025	UNCH	----	----	----	372	UNCH	
AUG13	----	----	----	----	----	-0.0025	UNCH	----	----	----	372	UNCH	
SEP13	----	----	----	----	----	-0.0025	UNCH	----	----	----	360	UNCH	
OCT13	----	----	----	----	----	-0.0025	UNCH	----	----	----	372	UNCH	
NOV13	----	----	----	----	----	----	UNCH	----	----	----	180	UNCH	
DEC13	----	----	----	----	----	----	UNCH	----	----	----	186	UNCH	
APR14	----	----	----	----	----	-0.0050	UNCH	----	----	----	60	UNCH	
MAY14	----	----	----	----	----	-0.0050	UNCH	----	----	----	62	UNCH	
JUN14	----	----	----	----	----	-0.0050	UNCH	----	----	----	60	UNCH	
JUL14	----	----	----	----	----	-0.0050	UNCH	----	----	----	62	UNCH	
AUG14	----	----	----	----	----	-0.0050	UNCH	----	----	----	62	UNCH	
SEP14	----	----	----	----	----	-0.0050	UNCH	----	----	----	60	UNCH	
OCT14	----	----	----	----	----	-0.0050	UNCH	----	----	----	62	UNCH	
TOTAL CZ FUT												6283	
NZ FUT		TRANSCO ZONE 6 BASIS SWAP											
AUG12	----	----	----	----	----	0.2375	UNCH	----	----	----	641	UNCH	
SEP12	----	----	----	----	----	0.1150	+ 0.0050	----	----	----	538	UNCH	
OCT12	----	----	----	----	----	0.1225	+ 0.0100	----	----	----	349	UNCH	
NOV12	----	----	----	----	----	0.3300	UNCH	----	----	----	610	UNCH	
DEC12	----	----	----	----	----	1.7250	+ 0.0425	----	----	----	619	UNCH	
JAN13	----	----	----	----	----	3.2300	+ 0.0025	----	----	----	694	UNCH	
FEB13	----	----	----	----	----	2.6500	+ 0.0025	----	----	----	644	UNCH	
MAR13	----	----	----	----	----	0.6100	+ 0.0025	----	----	----	734	UNCH	
APR13	----	----	----	----	----	0.1350	UNCH	----	----	----	412	UNCH	
MAY13	----	----	----	----	----	0.1350	UNCH	----	----	----	360	UNCH	
JUN13	----	----	----	----	----	0.1350	UNCH	----	----	----	360	UNCH	
JUL13	----	----	----	----	----	0.1350	UNCH	----	----	----	380	UNCH	
AUG13	----	----	----	----	----	0.1350	UNCH	----	----	----	360	UNCH	
SEP13	----	----	----	----	----	0.1350	UNCH	----	----	----	360	UNCH	
OCT13	----	----	----	----	----	0.1350	UNCH	----	----	----	360	UNCH	
NOV13	----	----	----	----	----	-0.0425	UNCH	----	----	----	476	UNCH	
DEC13	----	----	----	----	----	0.9575	UNCH	----	----	----	478	UNCH	
JAN14	----	----	----	----	----	2.0725	UNCH	----	----	----	122	UNCH	
FEB14	----	----	----	----	----	1.7375	UNCH	----	----	----	116	UNCH	
MAR14	----	----	----	----	----	0.1975	UNCH	----	----	----	122	UNCH	
APR14	----	----	----	----	----	0.0450	+ 0.0050	----	----	----	40	UNCH	
MAY14	----	----	----	----	----	0.0450	+ 0.0050	----	----	----	80	UNCH	
JUN14	----	----	----	----	----	0.0450	+ 0.0050	----	----	----	60	UNCH	
JUL14	----	----	----	----	----	0.0450	+ 0.0050	----	----	----	60	UNCH	
AUG14	----	----	----	----	----	0.0450	+ 0.0050	----	----	----	60	UNCH	
SEP14	----	----	----	----	----	0.0450	+ 0.0050	----	----	----	60	UNCH	
OCT14	----	----	----	----	----	0.0450	+ 0.0050	----	----	----	60	UNCH	
NOV14	----	----	----	----	----	0.4325	UNCH	----	----	----	60	UNCH	
DEC14	----	----	----	----	----	1.4525	UNCH	----	----	----	60	UNCH	
JAN15	----	----	----	----	----	2.0500	UNCH	----	----	----	60	UNCH	
FEB15	----	----	----	----	----	1.2700	UNCH	----	----	----	40	UNCH	
MAR15	----	----	----	----	----	0.5200	UNCH	----	----	----	32	UNCH	
APR15	----	----	----	----	----	0.1200	UNCH	----	----	----	20	UNCH	
MAY15	----	----	----	----	----	0.1200	UNCH	----	----	----	20	UNCH	
JUN15	----	----	----	----	----	0.1200	UNCH	----	----	----	20	UNCH	
JUL15	----	----	----	----	----	0.1200	UNCH	----	----	----	20	UNCH	
AUG15	----	----	----	----	----	0.1200	UNCH	----	----	----	20	UNCH	
SEP15	----	----	----	----	----	0.1200	UNCH	----	----	----	20	UNCH	
OCT15	----	----	----	----	----	0.1200	UNCH	----	----	----	20	UNCH	
NOV15	----	----	----	----	----	0.2200	UNCH	----	----	----	20	UNCH	
DEC15	----	----	----	----	----	1.0500	UNCH	----	----	----	20	UNCH	
TOTAL NZ FUT												9587	
TR FUT		TRANSCO ZONE4 BASIS SWAP											
AUG12	----	----	----	----	----	0.0150	UNCH	----	----	----	1220	UNCH	
SEP12	----	----	----	----	----	-0.0100	UNCH	----	----	----	920	UNCH	
OCT12	----	----	----	----	----	-0.0125	UNCH	----	----	----	744	UNCH	
NOV12	----	----	----	----	----	0.0150	UNCH	----	----	----	180	UNCH	
DEC12	----	----	----	----	----	0.0150	UNCH	----	----	----	186	UNCH	
JAN13	----	----	----	----	----	0.0150	UNCH	----	----	----	434	UNCH	
FEB13	----	----	----	----	----	0.0150	UNCH	----	----	----	392	UNCH	
MAR13	----	----	----	----	----	0.0150	UNCH	----	----	----	434	UNCH	
APR13	----	----	----	----	----	0.0150	UNCH	----	----	----	420	UNCH	
MAY13	----	----	----	----	----	0.0150	UNCH	----	----	----	434	UNCH	
JUN13	----	----	----	----	----	0.0150	UNCH	----	----	----	420	UNCH	
JUL13	----	----	----	----	----	0.0150	UNCH	----	----	----	434	UNCH	
AUG13	----	----	----	----	----	0.0150	UNCH	----	----	----	434	UNCH	
SEP13	----	----	----	----	----	0.0150	UNCH	----	----	----	420	UNCH	
OCT13	----	----	----	----	----	0.0150	UNCH	----	----	----	434	UNCH	
NOV13	----	----	----	----	----	0.0175	UNCH	----	----	----	420	UNCH	
DEC13	----	----	----	----	----	0.0175	UNCH	----	----	----	434	UNCH	
JAN14	----	----	----	----	----	0.0175	UNCH	----	----	----	186	UNCH	
FEB14	----	----	----	----	----	0.0175	UNCH	----	----	----	168	UNCH	
MAR14	----	----	----	----	----	0.0175	UNCH	----	----	----	186	UNCH	
APR14	----	----	----	----	----	0.0150	UNCH	----	----	----	180	UNCH	
MAY14	----	----	----	----	----	0.0150	UNCH	----	----	----	186	UNCH	
JUN14	----	----	----	----	----	0.0150	UNCH	----	----	----	180	UNCH	
JUL14	----	----	----	----	----	0.0150	UNCH	----	----	----	186	UNCH	
AUG14	----	----	----	----	----	0.0150	UNCH	----	----	----	186	UNCH	
SEP14	----	----	----	----	----	0.0150	UNCH	----	----	----	180	UNCH	
OCT14	----	----	----	----	----	0.0150	UNCH	----	----	----	186	UNCH	
NOV14	----	----	----	----	----	0.0225	UNCH	----	----	----	180	UNCH	
DEC14	----	----	----	----	----	0.0225	UNCH	----	----	----	186	UNCH	
TOTAL TR FUT												10550	
NU FUT		TRUNKLINE LA BASIS SWAP											
AUG12	----	----	----	----	----	-0.0325	UNCH	----	----	----	62	UNCH	
SEP12	----	----	----	----	----	-0.0400	UNCH	----	----	----	60	UNCH	
OCT12	----	----	----	----	----	-0.0400	UNCH	----	----	----	62	UNCH	
TOTAL NU FUT												184	
NW FUT		WAHA BASIS											
AUG12	----	----	----	----	----	-0.0275	+ 0.0400	----	----	----	6142	UNCH	
SEP12	----	----	----	----	----	-0.1000	- 0.0025	----	----	----	6070	UNCH	
OCT12	----	----	----	----	----	-0.1200	UNCH	----	----	----	6308	UNCH	



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PRELIMINARY



PG61 BULLETIN #146@ ENERGY FUTURES PRODUCTS Mon, Jul 30, 2012 PG61

	GLOBAL OPEN	OPEN OUTCRY OPEN RANGE	GLOBAL HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBAL® VOLUME	PNT VOLUME	OPEN INTEREST	
NW FUT	WAHA BASIS											
NOV12	----	----	----	----	----	-0.1275	- 0.0050	----	----	----	2310	UNCH
DEC12	----	----	----	----	----	-0.1275	- 0.0050	----	----	----	2027	UNCH
JAN13	----	----	----	----	----	-0.1275	- 0.0050	----	----	----	856	UNCH
FEB13	----	----	----	----	----	-0.1275	- 0.0050	----	----	----	1269	UNCH
MAR13	----	----	----	----	----	-0.1275	- 0.0050	----	----	----	815	UNCH
APR13	----	----	----	----	----	-0.1000	UNCH	----	----	----	508	UNCH
MAY13	----	----	----	----	----	-0.1000	UNCH	----	----	186	709 + 186	
JUN13	----	----	----	----	----	-0.1000	UNCH	----	----	----	748	UNCH
JUL13	----	----	----	----	----	-0.1000	UNCH	----	----	----	523	UNCH
AUG13	----	----	----	----	----	-0.1000	UNCH	----	----	----	523	UNCH
SEP13	----	----	----	----	----	-0.1000	UNCH	----	----	----	508	UNCH
OCT13	----	----	----	----	----	-0.1000	UNCH	----	----	----	523	UNCH
NOV13	----	----	----	----	----	-0.1275	UNCH	----	----	----	476	UNCH
DEC13	----	----	----	----	----	-0.1275	UNCH	----	----	----	490	UNCH
JAN14	----	----	----	----	----	-0.1275	UNCH	----	----	----	235	UNCH
FEB14	----	----	----	----	----	-0.1275	UNCH	----	----	----	220	UNCH
MAR14	----	----	----	----	----	-0.1275	UNCH	----	----	----	235	UNCH
APR14	----	----	----	----	----	-0.0975	UNCH	----	----	----	170	UNCH
MAY14	----	----	----	----	----	-0.0975	UNCH	----	----	----	173	UNCH
JUN14	----	----	----	----	----	-0.0975	UNCH	----	----	----	170	UNCH
JUL14	----	----	----	----	----	-0.0975	UNCH	----	----	----	173	UNCH
AUG14	----	----	----	----	----	-0.0975	UNCH	----	----	----	173	UNCH
SEP14	----	----	----	----	----	-0.0975	UNCH	----	----	----	170	UNCH
OCT14	----	----	----	----	----	-0.0975	UNCH	----	----	----	173	UNCH
NOV14	----	----	----	----	----	-0.1175	UNCH	----	----	----	170	UNCH
DEC14	----	----	----	----	----	-0.1175	UNCH	----	----	----	173	UNCH
JAN15	----	----	----	----	----	-0.1050	UNCH	----	----	----	76	UNCH
FEB15	----	----	----	----	----	-0.1050	UNCH	----	----	----	76	UNCH
MAR15	----	----	----	----	----	-0.1050	UNCH	----	----	----	76	UNCH
APR15	----	----	----	----	----	-0.1050	UNCH	----	----	----	76	UNCH
MAY15	----	----	----	----	----	-0.1050	UNCH	----	----	----	76	UNCH
JUN15	----	----	----	----	----	-0.1050	UNCH	----	----	----	76	UNCH
JUL15	----	----	----	----	----	-0.1050	UNCH	----	----	----	76	UNCH
AUG15	----	----	----	----	----	-0.1050	UNCH	----	----	----	76	UNCH
SEP15	----	----	----	----	----	-0.1050	UNCH	----	----	----	76	UNCH
OCT15	----	----	----	----	----	-0.1050	UNCH	----	----	----	76	UNCH
NOV15	----	----	----	----	----	-0.1050	UNCH	----	----	----	76	UNCH
DEC15	----	----	----	----	----	-0.1050	UNCH	----	----	----	76	UNCH
JAN16	----	----	----	----	----	-0.1250	UNCH	----	----	----	8	UNCH
FEB16	----	----	----	----	----	-0.1250	UNCH	----	----	----	8	UNCH
MAR16	----	----	----	----	----	-0.1250	UNCH	----	----	----	8	UNCH
APR16	----	----	----	----	----	-0.1200	UNCH	----	----	----	8	UNCH
MAY16	----	----	----	----	----	-0.1200	UNCH	----	----	----	8	UNCH
JUN16	----	----	----	----	----	-0.1200	UNCH	----	----	----	8	UNCH
JUL16	----	----	----	----	----	-0.1200	UNCH	----	----	----	8	UNCH
AUG16	----	----	----	----	----	-0.1200	UNCH	----	----	----	8	UNCH
SEP16	----	----	----	----	----	-0.1200	UNCH	----	----	----	8	UNCH
TOTAL NW FUT										186	34024 + 186	
IY FUT	WAHA INDEX SWAP FUTURE											
JUL12	----	----	----	----	----	0.1884	+ 0.0018	----	----	----	1736	UNCH
AUG12	----	----	----	----	----	0.1025	+ 0.1075	----	----	----	1674	UNCH
SEP12	----	----	----	----	----	-0.0050	UNCH	----	----	----	1620	UNCH
OCT12	----	----	----	----	----	-0.0050	UNCH	----	----	----	1674	UNCH
TOTAL IY FUT											6704	

PETROLEUM FUTURES PRODUCTS

	GLOBAL OPEN	OPEN OUTCRY OPEN RANGE	GLOBAL HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBAL® VOLUME	PNT VOLUME	OPEN INTEREST	
1W FUT	1% FUEL OIL (PLT) CARG CIF MED											
JUL12	----	----	----	----	----	649.058	- 0.125	----	----	----	16	UNCH
AUG12	----	----	----	----	----	658.988	+ 2.325	----	----	----	21	UNCH
SEP12	----	----	----	----	----	655.988	+ 1.825	----	----	----	21	UNCH
OCT12	----	----	----	----	----	651.738	+ 1.325	----	----	----	24	UNCH
NOV12	----	----	----	----	----	647.988	+ 1.325	----	----	----	24	UNCH
DEC12	----	----	----	----	----	643.488	+ 0.575	----	----	----	24	UNCH
JAN13	----	----	----	----	----	641.988	+ 0.575	----	----	----	8	UNCH
FEB13	----	----	----	----	----	640.488	+ 0.575	----	----	----	8	UNCH
MAR13	----	----	----	----	----	638.738	+ 0.575	----	----	----	8	UNCH
APR13	----	----	----	----	----	637.738	+ 0.325	----	----	----	3	UNCH
MAY13	----	----	----	----	----	636.238	+ 0.325	----	----	----	3	UNCH
JUN13	----	----	----	----	----	634.738	+ 0.325	----	----	----	3	UNCH
JUL13	----	----	----	----	----	634.238	+ 0.325	----	----	----	3	UNCH
AUG13	----	----	----	----	----	630.863	- 0.050	----	----	----	3	UNCH
SEP13	----	----	----	----	----	629.363	- 0.050	----	----	----	3	UNCH
OCT13	----	----	----	----	----	628.738	+ 0.075	----	----	----	3	UNCH
NOV13	----	----	----	----	----	627.488	+ 0.075	----	----	----	3	UNCH
DEC13	----	----	----	----	----	626.488	+ 0.075	----	----	----	3	UNCH
TOTAL 1W FUT											181	
1X FUT	1% FUEL OIL (PLT) CARG CIF NWE											
JUL12	----	----	----	----	----	638.987	+ 0.354	----	----	----	13	UNCH
AUG12	----	----	----	----	----	648.917	+ 2.804	----	----	----	11	UNCH
SEP12	----	----	----	----	----	645.917	+ 2.304	----	----	----	20	UNCH
OCT12	----	----	----	----	----	641.667	+ 1.804	----	----	----	1	UNCH
NOV12	----	----	----	----	----	637.917	+ 1.804	----	----	----	1	UNCH
DEC12	----	----	----	----	----	633.417	+ 1.054	----	----	----	1	UNCH
JAN13	----	----	----	----	----	632.091	+ 1.000	----	----	----	2	UNCH
FEB13	----	----	----	----	----	630.591	+ 1.000	----	----	----	2	UNCH
MAR13	----	----	----	----	----	628.841	+ 1.000	----	----	----	2	UNCH
APR13	----	----	----	----	----	627.841	+ 0.750	----	----	----	2	UNCH
MAY13	----	----	----	----	----	626.341	+ 0.750	----	----	----	2	UNCH
JUN13	----	----	----	----	----	624.841	+ 0.750	----	----	----	2	UNCH
TOTAL 1X FUT											59	
33 FUT	1% FUEL OIL RDM VS 1% OIL NWE PLTS											
JUL12	----	----	----	----	----	5.450	- 0.230	----	----	----	48	UNCH
AUG12	----	----	----	----	----	6.000	UNCH	----	----	----	37	UNCH
SEP12	----	----	----	----	----	6.250	UNCH	----	----	----	37	UNCH
OCT12	----	----	----	----	----	6.750	UNCH	----	----	----	38	UNCH
NOV12	----	----	----	----	----	6.750	UNCH	----	----	----	38	UNCH
DEC12	----	----	----	----	----	6.750	UNCH	----	----	----	38	UNCH



PRELIMINARY



PG61 BULLETIN #146@				ENERGY FUTURES PRODUCTS						Mon, Jul 30, 2012			PG61
	GLOBAL OPEN	OPEN OUTCRY OPEN RANGE	GLOBAL HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBAL® VOLUME	PNT VOLUME	OPEN INTEREST		
33 FUT 1% FUEL OIL RDM VS 1% OIL NWE PLTS													
JAN13	----	----	----	----	----	7.000	UNCH	----	----	----	81	UNCH	
FEB13	----	----	----	----	----	7.000	UNCH	----	----	----	81	UNCH	
MAR13	----	----	----	----	----	7.000	UNCH	----	----	----	81	UNCH	
APR13	----	----	----	----	----	7.000	UNCH	----	----	----	26	UNCH	
MAY13	----	----	----	----	----	7.000	UNCH	----	----	----	26	UNCH	
JUN13	----	----	----	----	----	7.000	UNCH	----	----	----	26	UNCH	
JUL13	----	----	----	----	----	7.000	UNCH	----	----	----	17	UNCH	
AUG13	----	----	----	----	----	7.000	UNCH	----	----	----	17	UNCH	
SEP13	----	----	----	----	----	7.000	UNCH	----	----	----	17	UNCH	
OCT13	----	----	----	----	----	7.000	UNCH	----	----	----	86	UNCH	
NOV13	----	----	----	----	----	7.000	UNCH	----	----	----	86	UNCH	
DEC13	----	----	----	----	----	7.000	UNCH	----	----	----	86	UNCH	
JAN14	----	----	----	----	----	7.750	UNCH	----	----	----	6	UNCH	
FEB14	----	----	----	----	----	7.750	UNCH	----	----	----	6	UNCH	
MAR14	----	----	----	----	----	7.750	UNCH	----	----	----	6	UNCH	
APR14	----	----	----	----	----	7.750	UNCH	----	----	----	6	UNCH	
MAY14	----	----	----	----	----	7.750	UNCH	----	----	----	6	UNCH	
JUN14	----	----	----	----	----	7.750	UNCH	----	----	----	6	UNCH	
JUL14	----	----	----	----	----	7.750	UNCH	----	----	----	6	UNCH	
AUG14	----	----	----	----	----	7.750	UNCH	----	----	----	6	UNCH	
SEP14	----	----	----	----	----	7.750	UNCH	----	----	----	6	UNCH	
OCT14	----	----	----	----	----	7.750	UNCH	----	----	----	6	UNCH	
NOV14	----	----	----	----	----	7.750	UNCH	----	----	----	6	UNCH	
DEC14	----	----	----	----	----	7.750	UNCH	----	----	----	6	UNCH	
TOTAL	33 FUT										938		
FVB FUT 1.0% FUEL OIL (PLATTS) FOB NWE SWAP													
JAN13	----	----	----	----	----	-5.330	+	0.150	----	----	3	UNCH	
FEB13	----	----	----	----	----	-5.230	+	0.170	----	----	3	UNCH	
MAR13	----	----	----	----	----	-5.230	+	0.170	----	----	3	UNCH	
APR13	----	----	----	----	----	-5.130	+	0.130	----	----	3	UNCH	
MAY13	----	----	----	----	----	-5.140	+	0.140	----	----	3	UNCH	
JUN13	----	----	----	----	----	-5.130	+	0.130	----	----	3	UNCH	
JUL13	----	----	----	----	----	-4.970	+	0.120	----	----	3	UNCH	
AUG13	----	----	----	----	----	-5.150	+	0.045	----	----	3	UNCH	
SEP13	----	----	----	----	----	-5.150	+	0.045	----	----	3	UNCH	
OCT13	----	----	----	----	----	-5.090	+	0.070	----	----	3	UNCH	
NOV13	----	----	----	----	----	-5.090	+	0.070	----	----	3	UNCH	
DEC13	----	----	----	----	----	-5.090	+	0.070	----	----	3	UNCH	
TOTAL	FVB FUT										36		
BOB FUT 3.5% FUEL OIL (PLATTS) FOB RDA SWAP													
JUL12	----	----	----	----	----	-10.343	+	0.030	----	----	23	UNCH	
AUG12	----	----	----	----	----	-9.970	+	0.100	----	----	17	UNCH	
SEP12	----	----	----	----	----	-9.860	+	0.060	----	----	16	UNCH	
OCT12	----	----	----	----	----	-9.960	+	0.030	----	----	25	UNCH	
NOV12	----	----	----	----	----	-10.000	+	0.050	----	----	25	UNCH	
DEC12	----	----	----	----	----	-10.050	+	0.020	----	----	25	UNCH	
JAN13	----	----	----	----	----	-9.930	+	0.040	----	----	4	UNCH	
FEB13	----	----	----	----	----	-9.840	+	0.050	----	----	4	UNCH	
MAR13	----	----	----	----	----	-9.830	+	0.060	----	----	4	UNCH	
APR13	----	----	----	----	----	-9.850	+	0.020	----	----	4	UNCH	
MAY13	----	----	----	----	----	-9.870	+	0.020	----	----	4	UNCH	
JUN13	----	----	----	----	----	-9.850	+	0.020	----	----	4	UNCH	
JUL13	----	----	----	----	----	-9.770	+	0.010	----	----	4	UNCH	
AUG13	----	----	----	----	----	-9.860	-	0.005	----	----	4	UNCH	
SEP13	----	----	----	----	----	-9.860	-	0.005	----	----	4	UNCH	
OCT13	----	----	----	----	----	-9.830	-	0.020	----	----	9	UNCH	
NOV13	----	----	----	----	----	-9.830	-	0.020	----	----	9	UNCH	
DEC13	----	----	----	----	----	-9.830	-	0.020	----	----	9	UNCH	
TOTAL	BOB FUT										194		
7D FUT 3.5% FUEL OIL CID MED SWAP													
JUL12	----	----	----	----	----	594.500	+	0.250	----	----	10	UNCH	
AUG12	----	----	----	----	----	609.000	+	0.500	----	----	10	UNCH	
SEP12	----	----	----	----	----	608.500	+	0.750	----	----	10	UNCH	
TOTAL	7D FUT										30		
FCB FUT 3.5% FUEL OIL FOB RDM CRK SPD BALMO													
12JUL12	----	----	----	----	----	-10.764	-	0.018	----	----	6	UNCH	
TOTAL	FCB FUT										6		
1A FUT ARGUS BIODIESEL RME FOB RDM S													
JUL12	----	----	----	----	----	1237.364	-	2.500	----	----	80	UNCH	
AUG12	----	----	----	----	----	1206.000	+	1.000	----	----	50	UNCH	
SEP12	----	----	----	----	----	1208.000	+	2.000	----	----	70	UNCH	
OCT12	----	----	----	----	----	1234.000	UNCH	----	----	----	85	UNCH	
NOV12	----	----	----	----	----	1238.000	-	1.000	----	----	60	UNCH	
DEC12	----	----	----	----	----	1236.000	-	3.000	----	----	60	UNCH	
TOTAL	1A FUT										405		
5C FUT CHICAGO ULSD PL VS HO SPR SWAP													
JUL12	----	----	----	----	----	0.0600	+	0.0002	----	----	149	UNCH	
AUG12	----	----	----	----	----	0.0214	+	0.0075	----	----	164	UNCH	
SEP12	----	----	----	----	----	0.0314	+	0.0075	----	----	154	UNCH	
OCT12	----	----	----	----	----	0.0235	+	0.0075	----	----	112	UNCH	
NOV12	----	----	----	----	----	0.0091	+	0.0065	----	----	76	UNCH	
DEC12	----	----	----	----	----	-0.0429	+	0.0040	----	----	46	UNCH	
TOTAL	5C FUT										701		
3C FUT CHICAGO UNL GAS PL VS RBOB SPR													
JUL12	----	----	----	----	----	-0.0926	+	0.0119	----	----	11	UNCH	
AUG12	----	----	----	----	----	-0.0029	+	0.0112	----	----	6	UNCH	
SEP12	----	----	----	----	----	-0.0027	+	0.0105	----	----	6	UNCH	
OCT12	----	----	----	----	----	-0.0026	+	0.0104	----	----	6	UNCH	
NOV12	----	----	----	----	----	-0.0026	+	0.0102	----	----	6	UNCH	
DEC12	----	----	----	----	----	-0.0026	+	0.0102	----	----	1	UNCH	
TOTAL	3C FUT										36		
EW FUT EAST/WEST FUEL OIL SPREAD SWAP													
JUL12	----	----	----	----	----	34.64	+	0.11	----	----	719	UNCH	
AUG12	----	----	----	----	----	35.00	UNCH	----	----	20	804	UNCH	
SEP12	----	----	----	----	----	34.75	UNCH	----	----	15	671	- 7	
OCT12	----	----	----	----	----	35.00	UNCH	----	----	15	600	- 15	
NOV12	----	----	----	----	----	35.00	-	0.25	----	----	348	UNCH	
DEC12	----	----	----	----	----	35.25	-	0.25	----	----	428	UNCH	
JAN13	----	----	----	----	----	34.50	-	0.50	----	5	377	UNCH	



BULLETIN #146@			ENERGY FUTURES PRODUCTS							Mon, Jul 30, 2012 PG61			
	LOBEX OPEN	OPEN OUTCRY OPEN RANGE	LOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	LOBEX® VOLUME	PNT VOLUME	OPEN INTEREST		
EW FUT		EAST/WEST FUEL OIL SPREAD SWAP											
FEB13	----	----	----	----	----	34.25	-	0.50	----	----	5	329 UNCH	
MAR13	----	----	----	----	----	34.25	-	0.50	----	----	5	309 UNCH	
APR13	----	----	----	----	----	34.25	-	0.25	----	----	----	158 UNCH	
MAY13	----	----	----	----	----	34.00	-	0.50	----	----	----	158 UNCH	
JUN13	----	----	----	----	----	33.75	-	0.75	----	----	----	158 UNCH	
JUL13	----	----	----	----	----	33.75	-	0.75	----	----	----	84 UNCH	
AUG13	----	----	----	----	----	34.13	-	0.38	----	----	----	84 UNCH	
SEP13	----	----	----	----	----	34.13	-	0.38	----	----	----	84 UNCH	
OCT13	----	----	----	----	----	34.25	-	0.25	----	----	----	81 UNCH	
NOV13	----	----	----	----	----	34.25	-	0.25	----	----	----	81 UNCH	
DEC13	----	----	----	----	----	34.25	-	0.25	----	----	----	81 UNCH	
JAN14	----	----	----	----	----	34.25	-	0.25	----	----	----	10 UNCH	
FEB14	----	----	----	----	----	34.25	-	0.25	----	----	----	10 UNCH	
MAR14	----	----	----	----	----	34.25	-	0.25	----	----	----	10 UNCH	
APR14	----	----	----	----	----	34.25	-	0.25	----	----	----	5 UNCH	
MAY14	----	----	----	----	----	34.25	-	0.25	----	----	----	5 UNCH	
JUN14	----	----	----	----	----	34.25	-	0.25	----	----	----	5 UNCH	
JUL14	----	----	----	----	----	34.50		UNCH	----	----	----	5 UNCH	
AUG14	----	----	----	----	----	34.50		UNCH	----	----	----	5 UNCH	
SEP14	----	----	----	----	----	34.50		UNCH	----	----	----	5 UNCH	
OCT14	----	----	----	----	----	35.00		UNCH	----	----	----	5 UNCH	
NOV14	----	----	----	----	----	35.00		UNCH	----	----	----	5 UNCH	
DEC14	----	----	----	----	----	35.00		UNCH	----	----	----	5 UNCH	
TOTAL EW FUT										65	5629 -	22	
A5 FUT		EIA FLAT TAX ONHWAY DIESEL SWP											
JUL12	----	----	----	----	----	3.7210	+	0.0038	----	----	----	150 UNCH	
AUG12	----	----	----	----	----	3.8745	-	0.0016	----	----	----	229 UNCH	
SEP12	----	----	----	----	----	3.8505	-	0.0003	----	----	----	225 UNCH	
OCT12	----	----	----	----	----	3.7791	+	0.0014	----	----	----	240 UNCH	
NOV12	----	----	----	----	----	3.7638	+	0.0017	----	----	----	239 UNCH	
DEC12	----	----	----	----	----	3.7538	+	0.0003	----	----	----	239 UNCH	
JAN13	----	----	----	----	----	3.8352		UNCH	----	----	----	193 UNCH	
FEB13	----	----	----	----	----	3.8312	+	0.0021	----	----	----	162 UNCH	
MAR13	----	----	----	----	----	3.8309		UNCH	----	----	----	164 UNCH	
APR13	----	----	----	----	----	3.7627	+	0.0021	----	----	----	104 UNCH	
MAY13	----	----	----	----	----	3.7538	+	0.0010	----	----	----	80 UNCH	
JUN13	----	----	----	----	----	3.8016	+	0.0007	----	----	----	80 UNCH	
JUL13	----	----	----	----	----	3.8101	+	0.0012	----	----	----	40 UNCH	
AUG13	----	----	----	----	----	3.8120	+	0.0021	----	----	----	40 UNCH	
SEP13	----	----	----	----	----	3.8142	+	0.0034	----	----	----	40 UNCH	
OCT13	----	----	----	----	----	3.7975	+	0.0026	----	----	----	40 UNCH	
NOV13	----	----	----	----	----	3.7989	+	0.0031	----	----	----	35 UNCH	
DEC13	----	----	----	----	----	3.8011	+	0.0034	----	----	----	35 UNCH	
JAN14	----	----	----	----	----	3.7953	+	0.0028	----	----	----	15 UNCH	
FEB14	----	----	----	----	----	3.7903	+	0.0033	----	----	----	15 UNCH	
MAR14	----	----	----	----	----	3.7906	+	0.0038	----	----	----	15 UNCH	
APR14	----	----	----	----	----	3.7538	+	0.0028	----	----	----	15 UNCH	
MAY14	----	----	----	----	----	3.7529	+	0.0031	----	----	----	15 UNCH	
JUN14	----	----	----	----	----	3.7510	+	0.0034	----	----	----	15 UNCH	
JUL14	----	----	----	----	----	3.7480	+	0.0023	----	----	----	13 UNCH	
AUG14	----	----	----	----	----	3.7485	+	0.0028	----	----	----	13 UNCH	
SEP14	----	----	----	----	----	3.7485	+	0.0036	----	----	----	13 UNCH	
OCT14	----	----	----	----	----	3.7388	+	0.0036	----	----	----	13 UNCH	
NOV14	----	----	----	----	----	3.7397	+	0.0038	----	----	----	13 UNCH	
DEC14	----	----	----	----	----	3.7426	+	0.0046	----	----	----	13 UNCH	
TOTAL A5 FUT											2503		
EFM FUT		EUR 1%FUEL OIL CARGO FOB MED PLATTS											
JUL12	----	----	----	----	----	637.595	-	0.825	----	----	----	82 UNCH	
AUG12	----	----	----	----	----	647.525	+	1.625	----	----	----	42 UNCH	
SEP12	----	----	----	----	----	644.525	+	1.125	----	----	----	6 UNCH	
OCT12	----	----	----	----	----	640.275	+	0.625	----	----	----	4 UNCH	
TOTAL EFM FUT											134		
ENS FUT		EUR1%FUEL OIL FOB MED-EUR1% FOB NWE											
JUL12	----	----	----	----	----	8.775	-	1.125	----	----	----	40 UNCH	
AUG12	----	----	----	----	----	8.775	-	1.125	----	----	----	140 UNCH	
SEP12	----	----	----	----	----	8.775	-	1.125	----	----	----	10 UNCH	
OCT12	----	----	----	----	----	8.775	-	1.125	----	----	----	20 UNCH	
NOV12	----	----	----	----	----	8.775	-	1.125	----	----	----	20 UNCH	
DEC12	----	----	----	----	----	8.775	-	1.125	----	----	----	20 UNCH	
TOTAL ENS FUT											250		
KX FUT		EURO 1% FUEL OIL NEW BALMO											
03JUL12	----	----	----	----	----	630.262	+	0.310	----	----	----	9 UNCH	
05JUL12	----	----	----	----	----	631.197	+	0.342	----	----	----	13 UNCH	
09JUL12	----	----	----	----	----	632.941	+	0.382	----	----	----	8 UNCH	
10JUL12	----	----	----	----	----	634.313	+	0.407	----	----	----	15 UNCH	
11JUL12	----	----	----	----	----	635.800	+	0.433	----	----	----	5 UNCH	
12JUL12	----	----	----	----	----	637.482	+	0.464	----	----	----	5 UNCH	
TOTAL KX FUT											55		
6L FUT		EURO 1%FO BARGE FOB RDAM BALMO FUT											
09JUL12	----	----	----	----	----	637.897	+	0.088	----	----	----	2 UNCH	
TOTAL 6L FUT											2		
KR FUT		EURO 3.5% FUEL OIL RDAM BALMO											
02JUL12	----	----	----	----	----	586.943	+	0.045	----	----	----	65 UNCH	
03JUL12	----	----	----	----	----	588.464	+	0.047	----	----	----	126 UNCH	
04JUL12	----	----	----	----	----	588.938	+	0.050	----	----	----	94 UNCH	
05JUL12	----	----	----	----	----	589.566	+	0.053	----	----	----	205 UNCH	
06JUL12	----	----	----	----	----	589.833	+	0.055	----	----	----	50 UNCH	
09JUL12	----	----	----	----	----	591.265	+	0.059	----	----	----	35 UNCH	
10JUL12	----	----	----	----	----	592.625	+	0.062	----	----	----	50 UNCH	
11JUL12	----	----	----	----	----	594.317	+	0.067	----	----	----	156 UNCH	
12JUL12	----	----	----	----	----	596.304	+	0.072	----	----	----	109 UNCH	
16JUL12	----	----	----	----	----	600.479	+	0.083	----	----	----	55 UNCH	
18JUL12	----	----	----	----	----	602.250	+	0.100	----	----	----	5 UNCH	
19JUL12	----	----	----	----	----	602.306	+	0.112	----	----	----	2 UNCH	
20JUL12	----	----	----	----	----	600.656	+	0.125	----	----	----	3 UNCH	
TOTAL KR FUT											955		
FK FUT		EURO 3.5% FUEL OIL SPREAD											
JUL12	----	----	----	----	----	-3.83	+	0.09	----	----	----	145 UNCH	
AUG12	----	----	----	----	----	-6.25	-	0.50	----	----	----	25 UNCH	
SEP12	----	----	----	----	----	-4.75		UNCH	----	----	----	25 UNCH	

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CME Group, Inc.
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PRELIMINARY



PG61 BULLETIN #146@ ENERGY FUTURES PRODUCTS Mon, Jul 30, 2012 PG61														
		GLOBAL OPEN	OPEN OUTCRY OPEN RANGE	GLOBAL HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBAL® VOLUME	PNT VOLUME	OPEN INTEREST		
UF FUT		EUROPE 1% FUEL OIL NWE CALSWAP												
DEC12	----	----	----	----	----	----	623.25	+	1.00	----	----	198	UNCH	
JAN13	----	----	----	----	----	----	621.75	+	1.00	----	----	83	UNCH	
FEB13	----	----	----	----	----	----	620.25	+	1.00	----	----	83	UNCH	
MAR13	----	----	----	----	----	----	618.50	+	1.00	----	----	121	UNCH	
APR13	----	----	----	----	----	----	617.50	+	0.75	----	----	47	UNCH	
MAY13	----	----	----	----	----	----	616.00	+	0.75	----	----	47	UNCH	
JUN13	----	----	----	----	----	----	614.50	+	0.75	----	----	47	UNCH	
JUL13	----	----	----	----	----	----	614.00	+	0.75	----	----	47	UNCH	
AUG13	----	----	----	----	----	----	610.63	+	0.38	----	----	47	UNCH	
SEP13	----	----	----	----	----	----	609.13	+	0.38	----	----	47	UNCH	
OCT13	----	----	----	----	----	----	608.50	+	0.50	----	----	78	UNCH	
NOV13	----	----	----	----	----	----	607.25	+	0.50	----	----	78	UNCH	
DEC13	----	----	----	----	----	----	606.25	+	0.50	----	----	78	UNCH	
JAN14	----	----	----	----	----	----	605.75	+	0.50	----	----	1	UNCH	
FEB14	----	----	----	----	----	----	604.50	+	0.75	----	----	1	UNCH	
MAR14	----	----	----	----	----	----	603.25	+	0.50	----	----	1	UNCH	
APR14	----	----	----	----	----	----	602.00	+	0.50	----	----	1	UNCH	
MAY14	----	----	----	----	----	----	600.75	+	0.50	----	----	1	UNCH	
JUN14	----	----	----	----	----	----	599.25	+	0.75	----	----	1	UNCH	
JUL14	----	----	----	----	----	----	598.00	+	0.75	----	----	3	UNCH	
AUG14	----	----	----	----	----	----	596.75	+	0.75	----	----	1	UNCH	
SEP14	----	----	----	----	----	----	595.50	+	0.50	----	----	1	UNCH	
OCT14	----	----	----	----	----	----	594.25	+	0.50	----	----	1	UNCH	
NOV14	----	----	----	----	----	----	593.00	+	0.50	----	----	1	UNCH	
DEC14	----	----	----	----	----	----	592.00	+	0.50	----	----	1	UNCH	
TOTAL	UF FUT										20	2773	+	13
UH FUT		EUROPE 1% FUEL OIL RDM CALSWAP												
JUL12	----	----	----	----	----	----	634.27	+	0.07	----	----	59	UNCH	
AUG12	----	----	----	----	----	----	644.75	+	2.75	----	----	52	UNCH	
SEP12	----	----	----	----	----	----	642.00	+	2.25	----	----	63	UNCH	
OCT12	----	----	----	----	----	----	638.25	+	1.75	----	----	54	UNCH	
NOV12	----	----	----	----	----	----	634.50	+	1.75	----	----	54	UNCH	
DEC12	----	----	----	----	----	----	630.00	+	1.00	----	----	47	UNCH	
JAN13	----	----	----	----	----	----	628.75	+	1.00	----	----	32	UNCH	
FEB13	----	----	----	----	----	----	627.25	+	1.00	----	----	32	UNCH	
MAR13	----	----	----	----	----	----	625.50	+	1.00	----	----	32	UNCH	
APR13	----	----	----	----	----	----	624.50	+	0.75	----	----	31	UNCH	
MAY13	----	----	----	----	----	----	623.00	+	0.75	----	----	31	UNCH	
JUN13	----	----	----	----	----	----	621.50	+	0.75	----	----	31	UNCH	
JUL13	----	----	----	----	----	----	621.00	+	0.75	----	----	38	UNCH	
AUG13	----	----	----	----	----	----	617.63	+	0.38	----	----	38	UNCH	
SEP13	----	----	----	----	----	----	616.13	+	0.38	----	----	38	UNCH	
OCT13	----	----	----	----	----	----	615.50	+	0.50	----	----	36	UNCH	
NOV13	----	----	----	----	----	----	614.25	+	0.50	----	----	36	UNCH	
DEC13	----	----	----	----	----	----	613.25	+	0.50	----	----	36	UNCH	
JUL14	----	----	----	----	----	----	605.75	+	0.75	----	----	2	UNCH	
TOTAL	UH FUT											742		
UI FUT		EUROPE 3.5% FUEL OIL MED CALSWAP												
JUL12	----	----	----	----	----	----	583.11	+	0.13	----	----	22	UNCH	
AUG12	----	----	----	----	----	----	597.75	+	0.50	----	----	15	UNCH	
SEP12	----	----	----	----	----	----	597.25	+	0.75	----	----	10	UNCH	
TOTAL	UI FUT											47		
UV FUT		EUROPE 3.5% FUEL OIL RDM CALSWAP												
JUL12	----	----	----	----	----	----	586.94	+	0.05	----	----	2254	UNCH	
AUG12	----	----	----	----	----	----	604.00	+	1.00	----	203	1781	-	49
SEP12	----	----	----	----	----	----	602.00	+	0.75	----	460	1927	+	300
OCT12	----	----	----	----	----	----	598.75	+	0.50	----	25	1379	+	15
NOV12	----	----	----	----	----	----	596.25	+	0.50	----	15	1206	+	5
DEC12	----	----	----	----	----	----	593.75	+	0.25	----	15	1064	+	15
JAN13	----	----	----	----	----	----	592.50	+	0.25	----	110	468	+	14
FEB13	----	----	----	----	----	----	591.00	+	0.25	----	110	629	+	49
MAR13	----	----	----	----	----	----	589.25	+	0.25	----	110	656	+	24
APR13	----	----	----	----	----	----	587.50	UNCH	----	----	----	541	UNCH	
MAY13	----	----	----	----	----	----	586.00	UNCH	----	----	----	520	UNCH	
JUN13	----	----	----	----	----	----	584.50	UNCH	----	----	----	499	UNCH	
JUL13	----	----	----	----	----	----	583.50	UNCH	----	----	----	342	UNCH	
AUG13	----	----	----	----	----	----	580.50	UNCH	----	----	----	345	UNCH	
SEP13	----	----	----	----	----	----	579.00	UNCH	----	----	----	330	UNCH	
OCT13	----	----	----	----	----	----	578.00	UNCH	----	----	----	376	UNCH	
NOV13	----	----	----	----	----	----	576.75	UNCH	----	----	----	366	UNCH	
DEC13	----	----	----	----	----	----	575.75	UNCH	----	----	----	386	UNCH	
JAN14	----	----	----	----	----	----	575.25	+	0.25	----	----	49	UNCH	
FEB14	----	----	----	----	----	----	574.00	+	0.50	----	----	44	UNCH	
MAR14	----	----	----	----	----	----	572.75	+	0.25	----	----	54	UNCH	
APR14	----	----	----	----	----	----	571.50	+	0.25	----	----	39	UNCH	
MAY14	----	----	----	----	----	----	570.25	+	0.25	----	----	42	UNCH	
JUN14	----	----	----	----	----	----	568.75	+	0.50	----	----	39	UNCH	
JUL14	----	----	----	----	----	----	567.50	+	0.50	----	----	35	UNCH	
AUG14	----	----	----	----	----	----	566.25	+	0.50	----	----	40	UNCH	
SEP14	----	----	----	----	----	----	565.00	+	0.25	----	----	31	UNCH	
OCT14	----	----	----	----	----	----	563.75	+	0.25	----	----	164	UNCH	
NOV14	----	----	----	----	----	----	562.50	+	0.25	----	----	164	UNCH	
DEC14	----	----	----	----	----	----	561.50	+	0.25	----	----	169	UNCH	
JAN15	----	----	----	----	----	----	560.50	+	0.25	----	----	11	UNCH	
FEB15	----	----	----	----	----	----	559.50	+	0.25	----	----	11	UNCH	
MAR15	----	----	----	----	----	----	558.75	+	0.50	----	----	11	UNCH	
APR15	----	----	----	----	----	----	557.75	+	0.25	----	----	11	UNCH	
MAY15	----	----	----	----	----	----	557.00	+	0.50	----	----	11	UNCH	
JUN15	----	----	----	----	----	----	556.50	+	0.50	----	----	11	UNCH	
JUL15	----	----	----	----	----	----	555.50	+	0.25	----	----	11	UNCH	
AUG15	----	----	----	----	----	----	554.75	+	0.50	----	----	11	UNCH	
SEP15	----	----	----	----	----	----	553.75	+	0.25	----	----	11	UNCH	
OCT15	----	----	----	----	----	----	553.00	+	0.50	----	----	69	UNCH	
NOV15	----	----	----	----	----	----	552.00	+	0.25	----	----	69	UNCH	
DEC15	----	----	----	----	----	----	551.50	+	0.50	----	----	69	UNCH	
JAN16	----	----	----	----	----	----	549.75	UNCH	----	----	----	6	UNCH	
FEB16	----	----	----	----	----	----	549.25	UNCH	----	----	----	6	UNCH	
MAR16	----	----	----	----	----	----	548.75	+	0.25	----	----	6	UNCH	
APR16	----	----	----	----	----	----	548.00	+	0.25	----	----	6	UNCH	
MAY16	----	----	----	----	----	----	547.75	+	0.50	----	----	6	UNCH	
JUN16	----	----	----	----	----	----	547.25	+	0.50	----	----	6	UNCH	
JUL16	----	----	----	----	----	----	546.75	+	0.50	----	----	6	UNCH	
AUG16	----	----	----	----	----	----	546.50	+	0.75	----	----	6	UNCH	
SEP16	----	----	----	----	----	----	546.00	+	0.75	----	----	6	UNCH	



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PRELIMINARY



BULLETIN #146@				ENERGY FUTURES PRODUCTS				Mon, Jul 30, 2012				PG61	
	LOBEX OPEN	OPEN OUTCRY OPEN RANGE	LOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	LOBEX® VOLUME	PNT VOLUME	OPEN INTEREST		
UV FUT EUROPE 3.5% FUEL OIL RDM CALSWAP													
OCT16	----	----	----	----	----	545.75	+	1.00	----	----	42	UNCH	
NOV16	----	----	----	----	----	545.75	+	1.25	----	----	42	UNCH	
DEC16	----	----	----	----	----	545.75	+	1.25	----	----	42	UNCH	
TOTAL UV FUT										1048	16425	+	373
UJ FUT EUROPE JET KERO NWE CALSWAP													
JUL12	----	----	----	----	----	955.94	+	0.17	----	----	67	UNCH	
AUG12	----	----	----	----	----	987.81	+	1.24	----	----	121	UNCH	
SEP12	----	----	----	----	----	984.88	+	0.75	----	----	90	UNCH	
OCT12	----	----	----	----	----	981.76	+	1.29	----	----	17	UNCH	
NOV12	----	----	----	----	----	978.11	+	0.54	----	----	17	UNCH	
DEC12	----	----	----	----	----	975.53	+	0.45	----	----	15	UNCH	
JAN13	----	----	----	----	----	974.52	-	0.66	----	----	4	UNCH	
FEB13	----	----	----	----	----	971.88	-	0.67	----	----	4	UNCH	
MAR13	----	----	----	----	----	969.21	-	0.83	----	----	4	UNCH	
APR13	----	----	----	----	----	972.17	+	0.59	----	----	13	UNCH	
MAY13	----	----	----	----	----	969.78	+	0.50	----	----	13	UNCH	
JUN13	----	----	----	----	----	969.00	+	0.50	----	----	13	UNCH	
JUL13	----	----	----	----	----	969.25	+	1.00	----	----	5	UNCH	
AUG13	----	----	----	----	----	969.08	+	1.00	----	----	5	UNCH	
SEP13	----	----	----	----	----	968.69	+	1.00	----	----	5	UNCH	
OCT13	----	----	----	----	----	968.89	+	0.59	----	----	1	UNCH	
NOV13	----	----	----	----	----	968.33	+	0.83	----	----	1	UNCH	
DEC13	----	----	----	----	----	968.48	+	1.23	----	----	1	UNCH	
TOTAL UJ FUT											396		
UN FUT EUROPE NAPHTHA CALSWAP													
JUL12	----	----	----	----	----	825.72	+	1.13	----	----	384	UNCH	
AUG12	----	----	----	----	----	845.88	+	13.41	----	56	510	-	5
SEP12	----	----	----	----	----	843.38	+	11.85	----	18	403	+	6
OCT12	----	----	----	----	----	841.40	+	10.30	----	----	222	UNCH	
NOV12	----	----	----	----	----	839.46	+	9.05	----	----	151	UNCH	
DEC12	----	----	----	----	----	837.48	+	7.65	----	----	211	UNCH	
JAN13	----	----	----	----	----	835.50	+	6.51	----	----	133	UNCH	
FEB13	----	----	----	----	----	831.78	+	5.77	----	----	137	UNCH	
MAR13	----	----	----	----	----	827.08	+	5.20	----	----	130	UNCH	
APR13	----	----	----	----	----	822.34	+	4.53	----	----	69	UNCH	
MAY13	----	----	----	----	----	818.60	+	4.02	----	----	69	UNCH	
JUN13	----	----	----	----	----	816.04	+	3.52	----	----	69	UNCH	
JUL13	----	----	----	----	----	815.28	+	0.94	----	----	22	UNCH	
AUG13	----	----	----	----	----	814.52	+	3.62	----	----	22	UNCH	
SEP13	----	----	----	----	----	813.68	+	3.45	----	----	22	UNCH	
OCT13	----	----	----	----	----	812.81	+	3.23	----	----	20	UNCH	
NOV13	----	----	----	----	----	811.97	+	3.02	----	----	20	UNCH	
DEC13	----	----	----	----	----	811.05	+	2.72	----	----	20	UNCH	
TOTAL UN FUT										74	2614	+	1
KZ FUT EUROPEAN NAPHTHA BALMO													
02JUL12	----	----	----	----	----	825.722	+	1.131	----	----	18	UNCH	
03JUL12	----	----	----	----	----	828.447	+	1.185	----	----	11	UNCH	
04JUL12	----	----	----	----	----	829.432	+	1.245	----	----	8	UNCH	
05JUL12	----	----	----	----	----	831.481	+	1.310	----	----	43	UNCH	
06JUL12	----	----	----	----	----	831.660	+	1.382	----	----	10	UNCH	
09JUL12	----	----	----	----	----	833.479	+	1.465	----	----	29	UNCH	
10JUL12	----	----	----	----	----	835.321	+	1.556	----	----	21	UNCH	
12JUL12	----	----	----	----	----	838.974	+	1.778	----	----	16	UNCH	
13JUL12	----	----	----	----	----	841.703	+	1.915	----	----	38	UNCH	
16JUL12	----	----	----	----	----	843.303	+	2.074	----	----	1	UNCH	
17JUL12	----	----	----	----	----	843.990	+	2.263	----	----	1	UNCH	
18JUL12	----	----	----	----	----	843.064	+	2.489	----	----	2	UNCH	
19JUL12	----	----	----	----	----	841.321	+	2.766	----	----	5	UNCH	
20JUL12	----	----	----	----	----	837.392	+	3.111	----	----	12	UNCH	
23JUL12	----	----	----	----	----	833.341	+	3.556	----	----	8	UNCH	
TOTAL KZ FUT											223		
EN FUT EUROPEAN NAPHTHA CRACK SPREAD SWAP													
JUL12	----	----	----	----	----	-10.00	+	0.15	----	----	2046	UNCH	
AUG12	----	----	----	----	----	-10.64	+	1.73	----	345	3168	+	214
SEP12	----	----	----	----	----	-10.10	+	1.52	----	100	1934	+	100
OCT12	----	----	----	----	----	-9.91	+	1.35	----	----	1049	UNCH	
NOV12	----	----	----	----	----	-9.77	+	1.22	----	----	1049	UNCH	
DEC12	----	----	----	----	----	-9.65	+	1.07	----	----	1049	UNCH	
JAN13	----	----	----	----	----	-9.56	+	0.94	----	45	349	+	4
FEB13	----	----	----	----	----	-9.66	+	0.85	----	45	349	+	4
MAR13	----	----	----	----	----	-9.92	+	0.78	----	45	349	+	4
APR13	----	----	----	----	----	-10.18	+	0.71	----	----	144	UNCH	
MAY13	----	----	----	----	----	-10.37	+	0.65	----	----	144	UNCH	
JUN13	----	----	----	----	----	-10.40	+	0.60	----	----	144	UNCH	
JUL13	----	----	----	----	----	-10.25	+	0.30	----	----	169	UNCH	
AUG13	----	----	----	----	----	-10.06	+	0.58	----	----	169	UNCH	
SEP13	----	----	----	----	----	-9.88	+	0.56	----	----	169	UNCH	
OCT13	----	----	----	----	----	-9.74	+	0.53	----	----	144	UNCH	
NOV13	----	----	----	----	----	-9.58	+	0.51	----	----	144	UNCH	
DEC13	----	----	----	----	----	-9.45	+	0.48	----	----	144	UNCH	
JAN14	----	----	----	----	----	-9.64	+	0.26	----	----	18	UNCH	
FEB14	----	----	----	----	----	-9.84	+	0.25	----	----	18	UNCH	
MAR14	----	----	----	----	----	-10.08	+	0.22	----	----	18	UNCH	
APR14	----	----	----	----	----	-10.32	+	0.21	----	----	18	UNCH	
MAY14	----	----	----	----	----	-10.53	+	0.19	----	----	18	UNCH	
JUN14	----	----	----	----	----	-10.71	+	0.17	----	----	18	UNCH	
JUL14	----	----	----	----	----	-10.92	+	0.16	----	----	18	UNCH	
AUG14	----	----	----	----	----	-11.12	+	0.14	----	----	18	UNCH	
SEP14	----	----	----	----	----	-11.34	+	0.13	----	----	18	UNCH	
OCT14	----	----	----	----	----	-11.56	+	0.11	----	----	18	UNCH	
NOV14	----	----	----	----	----	-11.77	+	0.09	----	----	18	UNCH	
DEC14	----	----	----	----	----	-12.05	+	0.06	----	----	18	UNCH	
TOTAL EN FUT										580	12929	+	326
2L FUT FAME O (ARGUS) BIODSL FOB RTTRDM													
JUL12	----	----	----	----	----	1153.546	-	0.909	----	----	10	UNCH	
AUG12	----	----	----	----	----	1139.000	+	2.000	----	----	10	UNCH	
SEP12	----	----	----	----	----	1137.000	+	2.000	----	----	10	UNCH	
OCT12	----	----	----	----	----	1132.000	+	2.000	----	----	10	UNCH	
NOV12	----	----	----	----	----	1128.000	+	2.000	----	----	10	UNCH	
DEC12	----	----	----	----	----	1124.000	+	UNCH	----	----	10	UNCH	
TOTAL 2L FUT											60		
FBT FUT FAME BIO ARGUS RDM RED VS ICE GAS													

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BULLETIN #146@				ENERGY FUTURES PRODUCTS				Mon, Jul 30, 2012				PG61	
	GLOBAL OPEN	OPEN OUTCRY OPEN RANGE	GLOBAL HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBAL® VOLUME	PNT VOLUME	OPEN INTEREST		
FS FUT	FUEL OIL SWAP: CARGOES VS. BARGES												
NOV13	----	----	----	----	----	30.50	+	0.50	----	----	78	UNCH	
DEC13	----	----	----	----	----	30.50	+	0.50	----	----	78	UNCH	
JAN14	----	----	----	----	----	30.50	+	0.25	----	----	3	UNCH	
FEB14	----	----	----	----	----	30.50	+	0.25	----	----	3	UNCH	
MAR14	----	----	----	----	----	30.50	+	0.25	----	----	3	UNCH	
APR14	----	----	----	----	----	30.50	+	0.25	----	----	3	UNCH	
MAY14	----	----	----	----	----	30.50	+	0.25	----	----	3	UNCH	
JUN14	----	----	----	----	----	30.50	+	0.25	----	----	3	UNCH	
JUL14	----	----	----	----	----	30.50	+	0.25	----	----	3	UNCH	
AUG14	----	----	----	----	----	30.50	+	0.25	----	----	3	UNCH	
SEP14	----	----	----	----	----	30.50	+	0.25	----	----	3	UNCH	
OCT14	----	----	----	----	----	30.50	+	0.25	----	----	3	UNCH	
NOV14	----	----	----	----	----	30.50	+	0.25	----	----	3	UNCH	
DEC14	----	----	----	----	----	30.50	+	0.25	----	----	3	UNCH	
TOTAL FS FUT										106	7127	+ 31	
GCI FUT	G. COAST #6 FUEL OIL 3.0% VS BRENT												
JUL12	----	----	----	----	----	-11.086	+	0.022	----	----	423	UNCH	
AUG12	----	----	----	----	----	-10.845	+	0.073	----	----	392	UNCH	
SEP12	----	----	----	----	----	-10.597	+	0.020	----	----	199	UNCH	
OCT12	----	----	----	----	----	-10.630	+	0.029	----	----	187	UNCH	
NOV12	----	----	----	----	----	-10.623	+	0.034	----	----	187	UNCH	
DEC12	----	----	----	----	----	-10.583	+	0.023	----	----	187	UNCH	
JAN13	----	----	----	----	----	-10.411	+	0.030	----	----	75	UNCH	
FEB13	----	----	----	----	----	-10.345	+	0.025	----	----	75	UNCH	
MAR13	----	----	----	----	----	-10.321	+	0.025	----	----	75	UNCH	
APR13	----	----	----	----	----	-10.303	+	0.025	----	----	75	UNCH	
MAY13	----	----	----	----	----	-10.295	UNCH	----	----	----	75	UNCH	
JUN13	----	----	----	----	----	-10.240	UNCH	----	----	----	75	UNCH	
JUL13	----	----	----	----	----	-10.229	-	0.010	----	----	75	UNCH	
AUG13	----	----	----	----	----	-10.177	-	0.025	----	----	75	UNCH	
SEP13	----	----	----	----	----	-10.132	-	0.055	----	----	70	UNCH	
OCT13	----	----	----	----	----	-10.139	-	0.105	----	----	70	UNCH	
NOV13	----	----	----	----	----	-10.109	-	0.105	----	----	70	UNCH	
DEC13	----	----	----	----	----	-10.104	-	0.105	----	----	70	UNCH	
TOTAL GCI FUT											2455		
GFC FUT	G. C. NO. 6 FUEL PLATTS CRK BALMO												
03JUL12	----	----	----	----	----	3.696	+	0.032	----	----	25	UNCH	
TOTAL GFC FUT											25		
7R FUT	GAS EUROBOB (ARGUS) BALMO												
02JUL12	----	----	----	----	----	979.503	+	0.807	----	----	3	UNCH	
03JUL12	----	----	----	----	----	981.313	+	0.845	----	----	83	UNCH	
04JUL12	----	----	----	----	----	982.116	+	0.887	----	----	38	UNCH	
05JUL12	----	----	----	----	----	982.148	+	0.934	----	----	30	UNCH	
06JUL12	----	----	----	----	----	981.921	+	0.987	----	----	62	UNCH	
09JUL12	----	----	----	----	----	981.401	+	1.044	----	----	17	UNCH	
10JUL12	----	----	----	----	----	982.270	+	1.109	----	----	72	UNCH	
11JUL12	----	----	----	----	----	983.871	+	1.183	----	----	72	UNCH	
12JUL12	----	----	----	----	----	986.362	+	1.268	----	----	16	UNCH	
13JUL12	----	----	----	----	----	988.717	+	1.365	----	----	11	UNCH	
16JUL12	----	----	----	----	----	989.131	+	1.479	----	----	16	UNCH	
17JUL12	----	----	----	----	----	989.347	+	1.613	----	----	5	UNCH	
18JUL12	----	----	----	----	----	988.282	+	1.775	----	----	10	UNCH	
19JUL12	----	----	----	----	----	986.786	+	1.973	----	----	21	UNCH	
20JUL12	----	----	----	----	----	983.915	+	2.219	----	----	5	UNCH	
23JUL12	----	----	----	----	----	979.510	+	2.536	----	----	1	UNCH	
24JUL12	----	----	----	----	----	978.678	+	2.958	----	----	10	UNCH	
TOTAL 7R FUT											472		
7I FUT	GAS EUROBOB (ARGUS) CRK BALMO												
05JUL12	----	----	----	----	----	14.583	+	0.101	----	----	50	UNCH	
TOTAL 7I FUT											50		
7K FUT	GAS EURO-BOB OXY (ARG) CRACK												
JUL12	----	----	----	----	----	14.819	+	0.088	----	----	5231	UNCH	
AUG12	----	----	----	----	----	13.477	+	1.107	----	----	167	5680 + 108	
SEP12	----	----	----	----	----	10.811	+	0.661	----	----	167	4122 + 50	
OCT12	----	----	----	----	----	4.793	+	0.443	----	----	92	2131 - 45	
NOV12	----	----	----	----	----	3.207	+	0.382	----	----	42	2019 + 1	
DEC12	----	----	----	----	----	2.842	+	0.342	----	----	92	2121 + 51	
JAN13	----	----	----	----	----	3.012	+	0.267	----	----	42	771 + 42	
FEB13	----	----	----	----	----	3.212	+	0.207	----	----	42	771 + 42	
MAR13	----	----	----	----	----	3.387	+	0.177	----	----	42	771 + 42	
APR13	----	----	----	----	----	8.174	+	0.124	----	----	442	UNCH	
MAY13	----	----	----	----	----	7.343	+	0.038	----	----	442	UNCH	
JUN13	----	----	----	----	----	6.528	-	0.037	----	----	442	UNCH	
JUL13	----	----	----	----	----	5.742	-	0.353	----	----	269	UNCH	
AUG13	----	----	----	----	----	4.997	-	0.053	----	----	269	UNCH	
SEP13	----	----	----	----	----	4.237	-	0.073	----	----	273	UNCH	
OCT13	----	----	----	----	----	1.345	-	0.025	----	----	381	UNCH	
NOV13	----	----	----	----	----	1.110	+	0.040	----	----	381	UNCH	
DEC13	----	----	----	----	----	1.035	-	0.070	----	----	381	UNCH	
TOTAL 7K FUT										686	26897	+ 291	
7H FUT	GAS EURO-BOB OXY (ARG) NEW BRG												
JUL12	----	----	----	----	----	979.550	+	0.530	----	----	796	UNCH	
AUG12	----	----	----	----	----	992.560	+	7.365	----	----	117	1000 + 12	
SEP12	----	----	----	----	----	963.570	+	3.955	----	----	134	659 - 10	
OCT12	----	----	----	----	----	909.970	+	2.065	----	----	82	442 + 1	
NOV12	----	----	----	----	----	893.785	+	1.515	----	----	40	262 - 11	
DEC12	----	----	----	----	----	887.935	+	1.130	----	----	35	348 + 3	
JAN13	----	----	----	----	----	886.710	+	0.515	----	----	149	UNCH	
FEB13	----	----	----	----	----	885.745	+	0.060	----	----	159	UNCH	
MAR13	----	----	----	----	----	884.920	-	0.190	----	----	148	UNCH	
APR13	----	----	----	----	----	922.560	-	0.635	----	----	212	UNCH	
MAY13	----	----	----	----	----	913.705	-	1.345	----	----	17	UNCH	
JUN13	----	----	----	----	----	904.785	-	1.975	----	----	20	UNCH	
JUL13	----	----	----	----	----	896.280	-	4.520	----	----	5	UNCH	
AUG13	----	----	----	----	----	887.760	-	1.900	----	----	5	UNCH	
SEP13	----	----	----	----	----	879.180	-	2.025	----	----	37	UNCH	
OCT13	----	----	----	----	----	853.070	-	1.620	----	----	5	UNCH	
NOV13	----	----	----	----	----	848.985	-	1.085	----	----	5	UNCH	
DEC13	----	----	----	----	----	846.445	-	2.000	----	----	5	UNCH	
TOTAL 7H FUT										408	4274	- 5	



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PRELIMINARY



BULLETIN #146@		ENERGY FUTURES PRODUCTS							Mon, Jul 30, 2012			PG61	
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST		
GOC FUT GASOIL (ICE) CRACK SPREAD SWAP													
JUL12	----	----	----	----	----	16.694	+	0.052	----	----	----	53	UNCH
AUG12	----	----	----	----	----	16.802	+	0.501	----	----	10	48	UNCH
SEP12	----	----	----	----	----	17.346	+	0.433	----	----	----	43	UNCH
OCT12	----	----	----	----	----	17.305	+	0.408	----	----	----	45	UNCH
NOV12	----	----	----	----	----	17.121	+	0.378	----	----	----	45	UNCH
DEC12	----	----	----	----	----	17.113	+	0.374	----	----	----	45	UNCH
JAN13	----	----	----	----	----	17.092	+	0.373	----	----	----	15	UNCH
FEB13	----	----	----	----	----	17.054	+	0.367	----	----	----	15	UNCH
MAR13	----	----	----	----	----	16.969	+	0.345	----	----	----	15	UNCH
APR13	----	----	----	----	----	16.885	+	0.313	----	----	----	10	UNCH
MAY13	----	----	----	----	----	16.797	+	0.301	----	----	----	10	UNCH
JUN13	----	----	----	----	----	16.949	+	0.301	----	----	----	10	UNCH
JUL13	----	----	----	----	----	17.173	+	0.291	----	----	----	8	UNCH
AUG13	----	----	----	----	----	17.427	+	0.276	----	----	----	8	UNCH
SEP13	----	----	----	----	----	17.645	+	0.271	----	----	----	8	UNCH
OCT13	----	----	----	----	----	17.792	+	0.294	----	----	----	8	UNCH
NOV13	----	----	----	----	----	17.972	+	0.327	----	----	----	8	UNCH
DEC13	----	----	----	----	----	18.221	+	0.379	----	----	----	8	UNCH
JAN14	----	----	----	----	----	18.434	+	0.307	----	----	----	3	UNCH
FEB14	----	----	----	----	----	18.576	+	0.178	----	----	----	3	UNCH
MAR14	----	----	----	----	----	18.668	+	0.082	----	----	----	3	UNCH
APR14	----	----	----	----	----	18.747	+	0.189	----	----	----	3	UNCH
MAY14	----	----	----	----	----	18.841	+	0.342	----	----	----	3	UNCH
JUN14	----	----	----	----	----	19.033	+	0.385	----	----	----	3	UNCH
JUL14	----	----	----	----	----	19.211	+	0.379	----	----	----	3	UNCH
AUG14	----	----	----	----	----	19.402	+	0.368	----	----	----	3	UNCH
SEP14	----	----	----	----	----	19.571	+	0.360	----	----	----	3	UNCH
OCT14	----	----	----	----	----	19.739	+	0.378	----	----	----	3	UNCH
NOV14	----	----	----	----	----	19.909	+	0.420	----	----	----	3	UNCH
DEC14	----	----	----	----	----	19.955	+	0.426	----	----	----	3	UNCH
TOTAL GOC FUT											10	438	
TU FUT GASOIL 0.1 CIF NWE VS ICE SWAP													
JUL12	----	----	----	----	----	0.852	+	0.022	----	----	----	13	UNCH
AUG12	----	----	----	----	----	2.375	+	0.125	----	----	----	13	UNCH
SEP12	----	----	----	----	----	2.750	-	0.250	----	----	----	13	UNCH
OCT12	----	----	----	----	----	4.625	-	0.500	----	----	----	8	UNCH
NOV12	----	----	----	----	----	4.625	-	0.500	----	----	----	8	UNCH
DEC12	----	----	----	----	----	4.625	-	0.500	----	----	----	8	UNCH
TOTAL TU FUT												63	
WQ FUT GASOIL 0.1 RDAM BRGS VS ICE													
JUL12	----	----	----	----	----	-2.875	+	0.068	----	----	----	347	UNCH
AUG12	----	----	----	----	----	-1.500		UNCH	----	----	----	337	UNCH
SEP12	----	----	----	----	----	-0.500		UNCH	----	----	----	314	UNCH
OCT12	----	----	----	----	----	1.250	+	0.250	----	----	----	307	UNCH
NOV12	----	----	----	----	----	0.813	-	0.187	----	----	----	281	UNCH
DEC12	----	----	----	----	----	0.813	-	0.187	----	----	----	340	UNCH
JAN13	----	----	----	----	----	1.063	+	0.230	----	----	----	365	UNCH
FEB13	----	----	----	----	----	1.063	+	0.230	----	----	----	350	UNCH
MAR13	----	----	----	----	----	1.063	+	0.230	----	----	----	275	UNCH
APR13	----	----	----	----	----	1.000	+	0.062	----	----	----	72	UNCH
MAY13	----	----	----	----	----	1.000	+	0.062	----	----	----	72	UNCH
JUN13	----	----	----	----	----	1.000	+	0.062	----	----	----	72	UNCH
JUL13	----	----	----	----	----	0.625	-	0.490	----	----	----	91	UNCH
AUG13	----	----	----	----	----	0.625	-	0.490	----	----	----	91	UNCH
SEP13	----	----	----	----	----	0.625	-	0.490	----	----	----	91	UNCH
OCT13	----	----	----	----	----	1.646	+	0.531	----	----	----	59	UNCH
NOV13	----	----	----	----	----	1.646	+	0.531	----	----	----	59	UNCH
DEC13	----	----	----	----	----	1.646	+	0.531	----	----	----	80	UNCH
JAN14	----	----	----	----	----	1.000	-	0.063	----	----	----	25	UNCH
FEB14	----	----	----	----	----	1.000	-	0.063	----	----	----	25	UNCH
MAR14	----	----	----	----	----	1.000	-	0.063	----	----	----	25	UNCH
APR14	----	----	----	----	----	1.000	-	0.063	----	----	----	28	UNCH
MAY14	----	----	----	----	----	1.000	-	0.063	----	----	----	28	UNCH
JUN14	----	----	----	----	----	1.000	-	0.063	----	----	----	28	UNCH
JUL14	----	----	----	----	----	1.000	-	0.063	----	----	----	12	UNCH
AUG14	----	----	----	----	----	1.000	-	0.063	----	----	----	12	UNCH
SEP14	----	----	----	----	----	1.000	-	0.063	----	----	----	12	UNCH
OCT14	----	----	----	----	----	1.000	-	0.063	----	----	----	12	UNCH
NOV14	----	----	----	----	----	1.000	-	0.063	----	----	----	12	UNCH
DEC14	----	----	----	----	----	1.000	-	0.063	----	----	----	12	UNCH
TOTAL WQ FUT												3834	
VL FUT GASOIL 0.1 ROTTERDAM BARGES SW													
JUL12	----	----	----	----	----	887.159	+	0.272	----	----	----	45	UNCH
AUG12	----	----	----	----	----	910.978	+	2.076	----	----	----	45	UNCH
SEP12	----	----	----	----	----	909.963	+	1.838	----	----	----	45	UNCH
OCT12	----	----	----	----	----	908.304	+	1.837	----	----	----	25	UNCH
NOV12	----	----	----	----	----	903.836	+	1.143	----	----	----	25	UNCH
DEC12	----	----	----	----	----	901.263	+	1.063	----	----	----	23	UNCH
JAN13	----	----	----	----	----	898.995	+	1.480	----	----	----	3	UNCH
FEB13	----	----	----	----	----	896.363	+	1.480	----	----	----	3	UNCH
MAR13	----	----	----	----	----	893.688	+	1.317	----	----	----	3	UNCH
APR13	----	----	----	----	----	891.000	+	0.903	----	----	----	6	UNCH
MAY13	----	----	----	----	----	888.609	+	0.812	----	----	----	6	UNCH
JUN13	----	----	----	----	----	887.838	+	0.812	----	----	----	6	UNCH
JUL13	----	----	----	----	----	887.375	+	0.260	----	----	----	6	UNCH
AUG13	----	----	----	----	----	887.205	+	0.260	----	----	----	6	UNCH
SEP13	----	----	----	----	----	886.815	+	0.260	----	----	----	6	UNCH
OCT13	----	----	----	----	----	887.124	+	1.455	----	----	----	11	UNCH
NOV13	----	----	----	----	----	886.563	+	1.698	----	----	----	11	UNCH
DEC13	----	----	----	----	----	886.706	+	2.091	----	----	----	11	UNCH
TOTAL VL FUT												286	
Z5 FUT GASOIL 0.1CIF MED VS ICE GAS													
JUL12	----	----	----	----	----	5.682	+	0.023	----	----	----	68	UNCH
AUG12	----	----	----	----	----	7.583		UNCH	----	----	----	68	UNCH
SEP12	----	----	----	----	----	9.917	-	0.208	----	----	----	41	UNCH
OCT12	----	----	----	----	----	10.958	+	0.125	----	----	----	15	UNCH
NOV12	----	----	----	----	----	10.958	+	0.125	----	----	----	15	UNCH
DEC12	----	----	----	----	----	10.958	+	0.125	----	----	----	15	UNCH
JAN13	----	----	----	----	----	11.000	+	0.125	----	----	----	20	UNCH
FEB13	----	----	----	----	----	11.000	+	0.125	----	----	----	20	UNCH
MAR13	----	----	----	----	----	11.000	+	0.125	----	----	----	20	UNCH
TOTAL Z5 FUT												282	
TP FUT GASOIL 10PPM VS ICE SWAP													

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PRELIMINARY



PG61 BULLETIN #146@		ENERGY FUTURES PRODUCTS										Mon, Jul 30, 2012			PG61
	GLOBAL OPEN	OPEN OUTCRY OPEN RANGE	GLOBAL HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE		OPEN OUTCRY VOLUME	GLOBAL® VOLUME	PNT VOLUME		OPEN INTEREST		
JUL12	----	----	----	----	----	34.170	+	0.409	----	----	----		168 UNCH		
AUG12	----	----	----	----	----	27.708	-	0.292	----	----	----		133 UNCH		
SEP12	----	----	----	----	----	28.458	-	0.042	----	----	----		112 UNCH		
OCT12	----	----	----	----	----	29.250	-	0.125	----	----	----		191 UNCH		
NOV12	----	----	----	----	----	26.938	+	0.875	----	----	----		170 UNCH		
DEC12	----	----	----	----	----	26.938	+	0.875	----	----	----		155 UNCH		
JAN13	----	----	----	----	----	25.250	-	0.583	----	----	----		23 UNCH		
FEB13	----	----	----	----	----	25.250	-	0.583	----	----	----		23 UNCH		
MAR13	----	----	----	----	----	25.250	-	0.583	----	----	----		23 UNCH		
APR13	----	----	----	----	----	27.500	-	0.500	----	----	----		6 UNCH		
MAY13	----	----	----	----	----	27.500	-	0.500	----	----	----		6 UNCH		
JUN13	----	----	----	----	----	27.500	-	0.500	----	----	----		6 UNCH		
JUL13	----	----	----	----	----	26.000	-	1.167	----	----	----		6 UNCH		
AUG13	----	----	----	----	----	26.000	-	1.167	----	----	----		6 UNCH		
SEP13	----	----	----	----	----	26.000	-	1.167	----	----	----		6 UNCH		
OCT13	----	----	----	----	----	28.250	+	1.083	----	----	----		6 UNCH		
NOV13	----	----	----	----	----	28.250	+	1.083	----	----	----		6 UNCH		
DEC13	----	----	----	----	----	28.250	+	1.083	----	----	----		6 UNCH		
JAN14	----	----	----	----	----	28.000	-	0.250	----	----	----		6 UNCH		
FEB14	----	----	----	----	----	28.000	-	0.250	----	----	----		6 UNCH		
MAR14	----	----	----	----	----	28.000	-	0.250	----	----	----		6 UNCH		
APR14	----	----	----	----	----	28.000	-	0.250	----	----	----		6 UNCH		
MAY14	----	----	----	----	----	28.000	-	0.250	----	----	----		6 UNCH		
JUN14	----	----	----	----	----	28.000	-	0.250	----	----	----		6 UNCH		
JUL14	----	----	----	----	----	28.000	-	0.250	----	----	----		6 UNCH		
AUG14	----	----	----	----	----	28.000	-	0.250	----	----	----		6 UNCH		
SEP14	----	----	----	----	----	28.000	-	0.250	----	----	----		6 UNCH		
OCT14	----	----	----	----	----	28.000	-	0.250	----	----	----		6 UNCH		
NOV14	----	----	----	----	----	28.000	-	0.250	----	----	----		6 UNCH		
DEC14	----	----	----	----	----	28.000	-	0.250	----	----	----		6 UNCH		
TOTAL	TP FUT												1124		
GRS FUT GASOIL 50PPM BRGS FOB ROTDM VS ICE															
JUL12	----	----	----	----	----	26.784	-	0.114	----	----	----		20 UNCH		
AUG12	----	----	----	----	----	19.000	+	0.625	----	----	----		15 UNCH		
SEP12	----	----	----	----	----	19.500	+	0.250	----	----	----		5 UNCH		
TOTAL	GRS FUT												40		
GX FUT GASOIL CALENDAR SWAP															
JUL12	----	----	----	----	----	890.03	+	0.20	----	----	----		382 UNCH		
AUG12	----	----	----	----	----	912.48	+	2.08	----	----	----		333 UNCH		
SEP12	----	----	----	----	----	910.46	+	1.84	----	----	----		360 UNCH		
OCT12	----	----	----	----	----	907.05	+	1.59	----	----	----		224 UNCH		
NOV12	----	----	----	----	----	903.02	+	1.33	----	----	----		197 UNCH		
DEC12	----	----	----	----	----	900.45	+	1.25	----	----	----		243 UNCH		
JAN13	----	----	----	----	----	897.93	+	1.25	----	----	----		179 UNCH		
FEB13	----	----	----	----	----	895.30	+	1.25	----	----	----		229 UNCH		
MAR13	----	----	----	----	----	892.63	+	1.09	----	----	----		179 UNCH		
APR13	----	----	----	----	----	890.00	+	0.84	----	----	----		128 UNCH		
MAY13	----	----	----	----	----	887.61	+	0.75	----	----	----		128 UNCH		
JUN13	----	----	----	----	----	886.84	+	0.75	----	----	----		128 UNCH		
JUL13	----	----	----	----	----	886.75	+	0.75	----	----	----		160 UNCH		
AUG13	----	----	----	----	----	886.58	+	0.75	----	----	----		160 UNCH		
SEP13	----	----	----	----	----	886.19	+	0.75	----	----	----		150 UNCH		
OCT13	----	----	----	----	----	885.48	+	0.92	----	----	----		74 UNCH		
NOV13	----	----	----	----	----	884.92	+	1.17	----	----	----		74 UNCH		
DEC13	----	----	----	----	----	885.06	+	1.56	----	----	----		109 UNCH		
JAN14	----	----	----	----	----	884.71	+	1.02	----	----	----		57 UNCH		
FEB14	----	----	----	----	----	883.85	+	0.10	----	----	----		57 UNCH		
MAR14	----	----	----	----	----	882.83	-	0.58	----	----	----		32 UNCH		
APR14	----	----	----	----	----	881.83	+	0.25	----	----	----		12 UNCH		
MAY14	----	----	----	----	----	880.65	+	1.43	----	----	----		12 UNCH		
JUN14	----	----	----	----	----	879.94	+	1.75	----	----	----		12 UNCH		
JUL14	----	----	----	----	----	879.40	+	1.75	----	----	----		6 UNCH		
AUG14	----	----	----	----	----	878.92	+	1.75	----	----	----		6 UNCH		
SEP14	----	----	----	----	----	878.43	+	1.75	----	----	----		6 UNCH		
OCT14	----	----	----	----	----	877.90	+	1.92	----	----	----		6 UNCH		
NOV14	----	----	----	----	----	877.43	+	2.33	----	----	----		6 UNCH		
DEC14	----	----	----	----	----	876.46	+	2.50	----	----	----		6 UNCH		
TOTAL	GX FUT												3655		
GZ FUT GASOIL CRACK SPREAD CALENDAR SWAP															
JUL12	----	----	----	----	----	16.69	+	0.05	----	----	----		2843 UNCH		
AUG12	----	----	----	----	----	16.80	+	0.50	----	----	----	38	3187 + 38 UNCH		
SEP12	----	----	----	----	----	17.35	+	0.43	----	----	250	3455 + 250 UNCH			
OCT12	----	----	----	----	----	17.31	+	0.41	----	----	----	2385	2385 UNCH		
NOV12	----	----	----	----	----	17.12	+	0.38	----	----	----	2220	2220 UNCH		
DEC12	----	----	----	----	----	17.11	+	0.37	----	----	----	2220	2220 UNCH		
JAN13	----	----	----	----	----	17.09	+	0.37	----	----	----	845	845 UNCH		
FEB13	----	----	----	----	----	17.05	+	0.37	----	----	----	845	845 UNCH		
MAR13	----	----	----	----	----	16.97	+	0.35	----	----	----	845	845 UNCH		
APR13	----	----	----	----	----	16.89	+	0.31	----	----	----	994	994 UNCH		
MAY13	----	----	----	----	----	16.80	+	0.30	----	----	----	994	994 UNCH		
JUN13	----	----	----	----	----	16.95	+	0.30	----	----	----	994	994 UNCH		
JUL13	----	----	----	----	----	17.17	+	0.29	----	----	13	715 + 13 UNCH			
AUG13	----	----	----	----	----	17.43	+	0.28	----	----	13	715 + 13 UNCH			
SEP13	----	----	----	----	----	17.65	+	0.27	----	----	13	715 + 13 UNCH			
OCT13	----	----	----	----	----	17.79	+	0.29	----	----	----	673	673 UNCH		
NOV13	----	----	----	----	----	17.97	+	0.33	----	----	----	673	673 UNCH		
DEC13	----	----	----	----	----	18.22	+	0.38	----	----	----	673	673 UNCH		
JAN14	----	----	----	----	----	18.43	+	0.31	----	----	----	273	273 UNCH		
FEB14	----	----	----	----	----	18.58	+	0.18	----	----	----	273	273 UNCH		
MAR14	----	----	----	----	----	18.67	+	0.08	----	----	----	273	273 UNCH		
APR14	----	----	----	----	----	18.75	+	0.19	----	----	----	273	273 UNCH		
MAY14	----	----	----	----	----	18.84	+	0.34	----	----	----	273	273 UNCH		
JUN14	----	----	----	----	----	19.03	+	0.39	----	----	----	273	273 UNCH		
JUL14	----	----	----	----	----	19.21	+	0.38	----	----	----	273	273 UNCH		
AUG14	----	----	----	----	----	19.40	+	0.37	----	----	----	273	273 UNCH		
SEP14	----	----	----	----	----	19.57	+	0.36	----	----	----	273	273 UNCH		
OCT14	----	----	----	----	----	19.74	+	0.38	----	----	----	273	273 UNCH		
NOV14	----	----	----	----	----	19.91	+	0.42	----	----	----	273	273 UNCH		
DEC14	----	----	----	----	----	19.96	+	0.43	----	----	----	273	273 UNCH		
TOTAL	GZ FUT										327	29267 + 327			
QA FUT GASOIL MINI CALENDAR SWAP															
JUL12	----	----	----	----	----	890.034	+	0.204	----	----	----		348 UNCH		
AUG12	----	----	----	----	----	912.478	+	2.076	----	----	----		390 UNCH		
SEP12	----	----	----	----	----	910.463	+	1.838	----	----	----		425 UNCH		
OCT12	----	----	----	----	----	907.054	+	1.587	----	----	----		312 UNCH		

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BULLETIN #146@						ENERGY FUTURES PRODUCTS					Mon, Jul 30, 2012		PG61	
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST			
QA FUT GASOIL MINI CALENDAR SWAP														
NOV12	----	----	----	----	----	903.023	+	1.330	----	----	----	312	UNCH	
DEC12	----	----	----	----	----	900.450	+	1.250	----	----	----	312	UNCH	
JAN13	----	----	----	----	----	897.932	+	1.250	----	----	----	17	UNCH	
FEB13	----	----	----	----	----	895.300	+	1.250	----	----	----	17	UNCH	
MAR13	----	----	----	----	----	892.625	+	1.087	----	----	----	17	UNCH	
APR13	----	----	----	----	----	890.000	+	0.841	----	----	----	17	UNCH	
MAY13	----	----	----	----	----	887.609	+	0.750	----	----	----	17	UNCH	
JUN13	----	----	----	----	----	886.838	+	0.750	----	----	----	17	UNCH	
JUL13	----	----	----	----	----	886.750	+	0.750	----	----	----	17	UNCH	
AUG13	----	----	----	----	----	886.580	+	0.750	----	----	----	17	UNCH	
SEP13	----	----	----	----	----	886.190	+	0.750	----	----	----	17	UNCH	
OCT13	----	----	----	----	----	885.478	+	0.924	----	----	----	17	UNCH	
NOV13	----	----	----	----	----	884.917	+	1.167	----	----	----	17	UNCH	
DEC13	----	----	----	----	----	885.060	+	1.560	----	----	----	17	UNCH	
TOTAL QA FUT												2303		
UZ FUT GASOLINE UP-DOWN (ARGUS) SWAP														
SEP12	----	----	----	----	----	0.0350	+	0.0050	----	----	----	300	UNCH	
TOTAL UZ FUT												300		
1K FUT GASOLINE UP-DOWN BALMO SWP														
06JUL12	----	----	----	----	----	-0.0860	+	0.0034	----	----	----	10	UNCH	
10JUL12	----	----	----	----	----	-0.0930	+	0.0039	----	----	----	9	UNCH	
TOTAL 1K FUT												19		
AF FUT GC JET (ARGUS) CAL SWAP														
AUG12	----	----	----	----	----	2.9514	-	0.0091	----	----	----	38	UNCH	
SEP12	----	----	----	----	----	2.9536	-	0.0078	----	----	----	17	UNCH	
TOTAL AF FUT												55		
A7 FUT GROUP THREE ULSD (PLATTS) SWAP														
APR13	----	----	----	----	----	2.8663	+	0.0021	----	----	----	360	UNCH	
MAY13	----	----	----	----	----	2.8554	+	0.0010	----	----	----	360	UNCH	
JUN13	----	----	----	----	----	2.8769	+	0.0007	----	----	----	360	UNCH	
JUL13	----	----	----	----	----	2.7900	+	0.0012	----	----	----	285	UNCH	
AUG13	----	----	----	----	----	2.7919	+	0.0021	----	----	----	284	UNCH	
SEP13	----	----	----	----	----	2.7802	+	0.0034	----	----	----	284	UNCH	
OCT13	----	----	----	----	----	2.8388	+	0.0026	----	----	----	2	UNCH	
NOV13	----	----	----	----	----	2.8402	+	0.0031	----	----	----	2	UNCH	
DEC13	----	----	----	----	----	2.8424	+	0.0034	----	----	----	2	UNCH	
TOTAL A7 FUT												1939		
A6 FUT GRP THREE ULSD(PLT)VS HEAT OIL														
JUL12	----	----	----	----	----	0.1221	+	0.0003	----	----	----	807	UNCH	
AUG12	----	----	----	----	----	0.1175	+	0.0075	----	----	----	852	UNCH	
SEP12	----	----	----	----	----	0.1015	+	0.0075	----	----	----	849	UNCH	
OCT12	----	----	----	----	----	0.0700	+	0.0075	----	----	----	955	UNCH	
NOV12	----	----	----	----	----	0.0112	+	0.0065	----	----	----	921	UNCH	
DEC12	----	----	----	----	----	-0.0348	+	0.0040	----	----	----	920	UNCH	
JAN13	----	----	----	----	----	-0.0423	+	0.0022	----	----	----	100	UNCH	
FEB13	----	----	----	----	----	-0.0025	+	0.0026	----	----	----	100	UNCH	
MAR13	----	----	----	----	----	-0.0002	-	0.0002	----	----	----	100	UNCH	
TOTAL A6 FUT												5604		
A8 FUT GRP THREE UNL GS (PLT) VS RBOB														
JUL12	----	----	----	----	----	-0.0368	+	0.0123	----	----	----	350	UNCH	
AUG12	----	----	----	----	----	-0.0185	+	0.0015	----	----	----	306	UNCH	
SEP12	----	----	----	----	----	0.0350	+	0.0050	----	----	----	250	UNCH	
OCT12	----	----	----	----	----	-0.0200	+	0.0025	----	----	----	530	UNCH	
NOV12	----	----	----	----	----	-0.0475	+	0.0025	----	----	----	530	UNCH	
DEC12	----	----	----	----	----	-0.0625	+	0.0025	----	----	----	530	UNCH	
JAN13	----	----	----	----	----	-0.0425		UNCH	----	----	----	100	UNCH	
FEB13	----	----	----	----	----	-0.0375		UNCH	----	----	----	100	UNCH	
MAR13	----	----	----	----	----	-0.1425		UNCH	----	----	----	100	UNCH	
APR13	----	----	----	----	----	-0.0625		UNCH	----	----	----	5	UNCH	
MAY13	----	----	----	----	----	-0.0575		UNCH	----	----	----	5	UNCH	
JUN13	----	----	----	----	----	-0.0525		UNCH	----	----	----	5	UNCH	
JUL13	----	----	----	----	----	-0.0500		UNCH	----	----	----	2	UNCH	
AUG13	----	----	----	----	----	-0.0300		UNCH	----	----	----	3	UNCH	
SEP13	----	----	----	----	----	0.0200		UNCH	----	----	----	3	UNCH	
OCT13	----	----	----	----	----	-0.0125		UNCH	----	----	----	3	UNCH	
NOV13	----	----	----	----	----	-0.0450		UNCH	----	----	----	3	UNCH	
DEC13	----	----	----	----	----	-0.0550		UNCH	----	----	----	3	UNCH	
TOTAL A8 FUT												2828		
CRB FUT GULF CBOB A2 PL VS RBOB SPR SWP F														
OCT12	----	----	----	----	----	-0.0650	+	0.0025	----	----	----	31	UNCH	
NOV12	----	----	----	----	----	-0.0925	+	0.0025	----	----	----	13	UNCH	
DEC12	----	----	----	----	----	-0.1075	+	0.0025	----	----	----	20	UNCH	
JAN13	----	----	----	----	----	-0.1025		UNCH	----	----	----	19	UNCH	
FEB13	----	----	----	----	----	-0.0975		UNCH	----	----	----	14	UNCH	
TOTAL CRB FUT												97		
GCU FUT GULF CO N06 FUEL OIL 3% V. EURO 3.5%														
JUL12	----	----	----	----	----	-0.843	+	0.005	----	----	----	2943	UNCH	
AUG12	----	----	----	----	----	-0.779	-	0.116	----	----	250	3101	+	235
SEP12	----	----	----	----	----	-0.723	-	0.088	----	----	214	2055	+	179
OCT12	----	----	----	----	----	-0.701	-	0.061	----	----	180	2051	-	74
NOV12	----	----	----	----	----	-0.655	-	0.048	----	----	180	2051	-	74
DEC12	----	----	----	----	----	-0.576	-	0.038	----	----	180	2081	-	74
JAN13	----	----	----	----	----	-0.481	-	0.011	----	----	----	493		UNCH
FEB13	----	----	----	----	----	-0.475	-	0.011	----	----	----	493		UNCH
MAR13	----	----	----	----	----	-0.469	-	0.011	----	----	----	493		UNCH
APR13	----	----	----	----	----	-0.443	+	0.009	----	----	----	254		UNCH
MAY13	----	----	----	----	----	-0.432	-	0.016	----	----	----	254		UNCH
JUN13	----	----	----	----	----	-0.396	-	0.016	----	----	----	254		UNCH
JUL13	----	----	----	----	----	-0.385	-	0.016	----	----	----	119		UNCH
AUG13	----	----	----	----	----	-0.373	-	0.016	----	----	----	119		UNCH
SEP13	----	----	----	----	----	-0.362	-	0.041	----	----	----	119		UNCH
OCT13	----	----	----	----	----	-0.356	-	0.071	----	----	----	327		UNCH
NOV13	----	----	----	----	----	-0.345	-	0.052	----	----	----	327		UNCH
DEC13	----	----	----	----	----	-0.334	-	0.032	----	----	----	327		UNCH
JAN14	----	----	----	----	----	-0.346	-	0.012	----	----	----	193		UNCH
FEB14	----	----	----	----	----	-0.299	-	0.012	----	----	----	193		UNCH
MAR14	----	----	----	----	----	-0.252	-	0.012	----	----	----	193		UNCH
APR14	----	----	----	----	----	-0.206	-	0.013	----	----	----	168		UNCH
MAY14	----	----	----	----	----	-0.159	-	0.013	----	----	----	168		UNCH

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PRELIMINARY



BULLETIN #146@				ENERGY FUTURES PRODUCTS					Mon, Jul 30, 2012 PG61				
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST		
MG FUT GULF COAST NO. 6 FUEL OIL CRACK SWAP													
APR13	----	----	----	----	----	0.29	+	0.13	----	----	----	220	UNCH
MAY13	----	----	----	----	----	0.07	+	0.09	----	----	----	220	UNCH
JUN13	----	----	----	----	----	-0.10	+	0.08	----	----	----	220	UNCH
JUL13	----	----	----	----	----	-0.25	+	0.07	----	----	----	120	UNCH
AUG13	----	----	----	----	----	-0.40	+	0.04	----	----	----	120	UNCH
SEP13	----	----	----	----	----	-0.55	-	0.01	----	----	----	120	UNCH
OCT13	----	----	----	----	----	-0.70	-	0.06	----	----	----	120	UNCH
NOV13	----	----	----	----	----	-0.81	-	0.07	----	----	----	120	UNCH
DEC13	----	----	----	----	----	-0.86	-	0.09	----	----	----	120	UNCH
JAN14	----	----	----	----	----	-0.82	-	0.10	----	----	----	90	UNCH
FEB14	----	----	----	----	----	-0.81	-	0.12	----	----	----	90	UNCH
MAR14	----	----	----	----	----	-0.81	-	0.14	----	----	----	90	UNCH
APR14	----	----	----	----	----	-0.83	-	0.15	----	----	----	90	UNCH
MAY14	----	----	----	----	----	-0.79	-	0.13	----	----	----	90	UNCH
JUN14	----	----	----	----	----	-0.84	-	0.14	----	----	----	90	UNCH
TOTAL	MG FUT											7816	
GSI FUT GULF COAST SME BIO (ARGUS) SWAP FUT													
JUL12	----	----	----	----	----	4.4624	+	0.0127	----	----	----	15	UNCH
AUG12	----	----	----	----	----	4.2500		UNCH	----	----	----	15	UNCH
SEP12	----	----	----	----	----	4.2500		UNCH	----	----	----	15	UNCH
TOTAL	GSI FUT											45	
LY FUT GULF COAST ULSD CALENDAR SWAP													
JUL12	----	----	----	----	----	2.8824	-	0.0008	----	----	----	303	UNCH
AUG12	----	----	----	----	----	2.9389	-	0.0016	----	----	----	336	UNCH
SEP12	----	----	----	----	----	2.9361	-	0.0003	----	----	----	327	UNCH
OCT12	----	----	----	----	----	2.9239	+	0.0014	----	----	----	559	UNCH
NOV12	----	----	----	----	----	2.8943	+	0.0017	----	----	----	566	UNCH
DEC12	----	----	----	----	----	2.8814	+	0.0003	----	----	----	836	UNCH
JAN13	----	----	----	----	----	2.8800		UNCH	----	----	----	562	UNCH
FEB13	----	----	----	----	----	2.8788	+	0.0021	----	----	----	505	UNCH
MAR13	----	----	----	----	----	2.8757		UNCH	----	----	----	528	UNCH
APR13	----	----	----	----	----	2.8557	+	0.0021	----	----	----	1201	UNCH
MAY13	----	----	----	----	----	2.8448	+	0.0010	----	----	----	1207	UNCH
JUN13	----	----	----	----	----	2.8457	+	0.0007	----	----	----	1111	UNCH
JUL13	----	----	----	----	----	2.8469	+	0.0012	----	----	----	668	UNCH
AUG13	----	----	----	----	----	2.8488	+	0.0021	----	----	----	755	UNCH
SEP13	----	----	----	----	----	2.8510	+	0.0034	----	----	----	766	UNCH
OCT13	----	----	----	----	----	2.8343	+	0.0026	----	----	----	838	UNCH
NOV13	----	----	----	----	----	2.8357	+	0.0031	----	----	----	832	UNCH
DEC13	----	----	----	----	----	2.8379	+	0.0034	----	----	----	833	UNCH
JAN14	----	----	----	----	----	2.8271	+	0.0028	----	----	----	116	UNCH
FEB14	----	----	----	----	----	2.8221	+	0.0033	----	----	----	113	UNCH
MAR14	----	----	----	----	----	2.8224	+	0.0038	----	----	----	112	UNCH
APR14	----	----	----	----	----	2.7856	+	0.0028	----	----	----	91	UNCH
MAY14	----	----	----	----	----	2.7847	+	0.0031	----	----	----	91	UNCH
JUN14	----	----	----	----	----	2.7828	+	0.0034	----	----	----	91	UNCH
JUL14	----	----	----	----	----	2.7798	+	0.0023	----	----	----	56	UNCH
AUG14	----	----	----	----	----	2.7803	+	0.0028	----	----	----	56	UNCH
SEP14	----	----	----	----	----	2.7803	+	0.0036	----	----	----	56	UNCH
OCT14	----	----	----	----	----	2.7706	+	0.0036	----	----	----	56	UNCH
NOV14	----	----	----	----	----	2.7715	+	0.0038	----	----	----	56	UNCH
DEC14	----	----	----	----	----	2.7744	+	0.0046	----	----	----	56	UNCH
TOTAL	LY FUT											13683	
GY FUT GULF COAST ULSD CRACK SPREAD													
JUL12	----	----	----	----	----	33.05	+	0.01	----	----	----	524	UNCH
AUG12	----	----	----	----	----	33.55	+	0.28	----	----	----	324	UNCH
SEP12	----	----	----	----	----	33.14	+	0.35	----	----	----	304	UNCH
OCT12	----	----	----	----	----	32.21	+	0.38	----	----	----	1685	UNCH
NOV12	----	----	----	----	----	30.46	+	0.38	----	----	----	1685	UNCH
DEC12	----	----	----	----	----	29.56	+	0.31	----	----	----	1685	UNCH
JAN13	----	----	----	----	----	29.22	+	0.29	----	----	----	1105	UNCH
FEB13	----	----	----	----	----	29.00	+	0.37	----	----	----	1105	UNCH
MAR13	----	----	----	----	----	28.81	+	0.30	----	----	----	1105	UNCH
APR13	----	----	----	----	----	27.95	+	0.39	----	----	----	1217	UNCH
MAY13	----	----	----	----	----	27.50	+	0.33	----	----	----	1217	UNCH
JUN13	----	----	----	----	----	27.57	+	0.31	----	----	----	1217	UNCH
JUL13	----	----	----	----	----	27.69	+	0.31	----	----	----	559	UNCH
AUG13	----	----	----	----	----	27.85	+	0.33	----	----	----	559	UNCH
SEP13	----	----	----	----	----	28.02	+	0.36	----	----	----	559	UNCH
OCT13	----	----	----	----	----	27.41	+	0.32	----	----	----	561	UNCH
NOV13	----	----	----	----	----	27.59	+	0.33	----	----	----	561	UNCH
DEC13	----	----	----	----	----	27.86	+	0.33	----	----	----	561	UNCH
JAN14	----	----	----	----	----	27.60	+	0.30	----	----	----	237	UNCH
FEB14	----	----	----	----	----	27.55	+	0.30	----	----	----	237	UNCH
MAR14	----	----	----	----	----	27.71	+	0.30	----	----	----	237	UNCH
APR14	----	----	----	----	----	26.30	+	0.25	----	----	----	215	UNCH
MAY14	----	----	----	----	----	26.42	+	0.25	----	----	----	215	UNCH
JUN14	----	----	----	----	----	26.49	+	0.25	----	----	----	215	UNCH
JUL14	----	----	----	----	----	26.51	+	0.21	----	----	----	215	UNCH
AUG14	----	----	----	----	----	26.64	+	0.21	----	----	----	215	UNCH
SEP14	----	----	----	----	----	26.70	+	0.21	----	----	----	215	UNCH
OCT14	----	----	----	----	----	26.34	+	0.20	----	----	----	215	UNCH
NOV14	----	----	----	----	----	26.44	+	0.20	----	----	----	215	UNCH
DEC14	----	----	----	----	----	26.71	+	0.20	----	----	----	215	UNCH
JAN15	----	----	----	----	----	25.69	+	0.15	----	----	----	80	UNCH
FEB15	----	----	----	----	----	25.64	+	0.15	----	----	----	80	UNCH
MAR15	----	----	----	----	----	25.80	+	0.15	----	----	----	80	UNCH
APR15	----	----	----	----	----	25.10	+	0.09	----	----	----	80	UNCH
MAY15	----	----	----	----	----	25.22	+	0.09	----	----	----	80	UNCH
JUN15	----	----	----	----	----	25.29	+	0.09	----	----	----	80	UNCH
JUL15	----	----	----	----	----	25.54	+	0.04	----	----	----	80	UNCH
AUG15	----	----	----	----	----	25.67	+	0.04	----	----	----	80	UNCH
SEP15	----	----	----	----	----	25.73	+	0.04	----	----	----	80	UNCH
OCT15	----	----	----	----	----	25.30	-	0.02	----	----	----	80	UNCH
NOV15	----	----	----	----	----	25.40	-	0.02	----	----	----	80	UNCH
DEC15	----	----	----	----	----	25.67	-	0.02	----	----	----	80	UNCH
TOTAL	GY FUT											20139	
GCB FUT GULF CST N06 FO 3% V EURO 3.5 BALMO													
03JUL12	----	----	----	----	----	-0.865	+	0.005	----	----	----	25	UNCH
11JUL12	----	----	----	----	----	-0.528	+	0.006	----	----	----	100	UNCH
TOTAL	GCB FUT											125	
23 FUT HEATING OIL LAST DAY FINANCIAL FUT													



PRELIMINARY



PG61 BULLETIN #146@													ENERGY FUTURES PRODUCTS		Mon, Jul 30, 2012		PG61
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST						
23 FUT HEATING OIL LAST DAY FINANCIAL FUT																	
AUG12	----	----	----	----	----	2. 8791	- 0. 0104	----	----	----	2	UNCH					
SEP12	----	----	----	----	----	2. 8814	- 0. 0091	----	----	----	2	UNCH					
OCT12	----	----	----	----	----	2. 8886	- 0. 0078	----	----	----	2	UNCH					
NOV12	----	----	----	----	----	2. 8964	- 0. 0061	----	----	----	2	UNCH					
DEC12	----	----	----	----	----	2. 9018	- 0. 0048	----	----	----	4	UNCH					
TOTAL 23 FUT											12						
HA FUT HEATING OIL VS ICE GASOIL																	
JUL12	----	----	----	----	----	-0. 0289	- 0. 0017	----	----	----	2120	UNCH					
AUG12	----	----	----	----	----	-0. 0348	- 0. 0157	----	----	----	2305	UNCH					
SEP12	----	----	----	----	----	-0. 0212	- 0. 0137	----	----	----	2245	UNCH					
OCT12	----	----	----	----	----	-0. 0025	- 0. 0112	----	----	----	1505	UNCH					
NOV12	----	----	----	----	----	0. 0158	- 0. 0091	----	----	----	1345	UNCH					
DEC12	----	----	----	----	----	0. 0271	- 0. 0077	----	----	----	1345	UNCH					
JAN13	----	----	----	----	----	0. 0304	- 0. 0062	----	----	----	1360	UNCH					
FEB13	----	----	----	----	----	0. 0248	- 0. 0045	----	----	----	1360	UNCH					
MAR13	----	----	----	----	----	0. 0131	- 0. 0032	----	----	----	1360	UNCH					
APR13	----	----	----	----	----	0. 0464	- 0. 0015	----	----	----	225	UNCH					
MAY13	----	----	----	----	----	0. 0431	- 0. 0024	----	----	----	225	UNCH					
JUN13	----	----	----	----	----	0. 0465	- 0. 0026	----	----	----	225	UNCH					
JUL13	----	----	----	----	----	0. 0493	- 0. 0021	----	----	----	60	UNCH					
AUG13	----	----	----	----	----	0. 0519	- 0. 0011	----	----	----	60	UNCH					
SEP13	----	----	----	----	----	0. 0551	- 0. 0001	----	----	----	60	UNCH					
OCT13	----	----	----	----	----	0. 0594	- 0. 0002	----	----	----	25	UNCH					
NOV13	----	----	----	----	----	0. 0627	- 0. 0005	----	----	----	25	UNCH					
DEC13	----	----	----	----	----	0. 0642	- 0. 0018	----	----	----	25	UNCH					
TOTAL HA FUT											15875						
HOB FUT HEATING OIL VS. BRENT CRACK SPREAD																	
JUL12	----	----	----	----	----	15. 481	- 0. 018	----	----	----	125	UNCH					
AUG12	----	----	----	----	----	15. 341	- 0. 159	----	----	----	100	UNCH					
SEP12	----	----	----	----	----	16. 457	- 0. 142	----	----	----	100	UNCH					
OCT12	----	----	----	----	----	17. 202	- 0. 061	----	----	----	350	UNCH					
NOV12	----	----	----	----	----	17. 786	- 0. 001	----	----	----	350	UNCH					
DEC12	----	----	----	----	----	18. 253	+ 0. 051	----	----	----	350	UNCH					
JAN13	----	----	----	----	----	18. 368	+ 0. 112	----	----	----	125	UNCH					
FEB13	----	----	----	----	----	18. 096	+ 0. 179	----	----	----	125	UNCH					
MAR13	----	----	----	----	----	17. 518	+ 0. 209	----	----	----	125	UNCH					
APR13	----	----	----	----	----	18. 836	+ 0. 251	----	----	----	75	UNCH					
MAY13	----	----	----	----	----	18. 607	+ 0. 200	----	----	----	75	UNCH					
JUN13	----	----	----	----	----	18. 904	+ 0. 192	----	----	----	75	UNCH					
JUL13	----	----	----	----	----	19. 245	+ 0. 203	----	----	----	25	UNCH					
AUG13	----	----	----	----	----	19. 606	+ 0. 230	----	----	----	25	UNCH					
SEP13	----	----	----	----	----	19. 960	+ 0. 267	----	----	----	25	UNCH					
OCT13	----	----	----	----	----	20. 287	+ 0. 284	----	----	----	25	UNCH					
NOV13	----	----	----	----	----	20. 605	+ 0. 305	----	----	----	25	UNCH					
DEC13	----	----	----	----	----	20. 919	+ 0. 305	----	----	----	25	UNCH					
TOTAL HOB FUT											2125						
JB FUT JAPAN C&F NAPHTHA CRACK SPREAD																	
JUL12	----	----	----	----	----	-9. 04	+ 0. 11	----	----	----	117	UNCH					
AUG12	----	----	----	----	----	-8. 87	+ 1. 93	----	----	----	117	UNCH					
SEP12	----	----	----	----	----	-8. 35	+ 1. 70	----	----	----	117	UNCH					
TOTAL JB FUT											351						
JA FUT JAPAN C&F NAPHTHA SWAP																	
JUL12	----	----	----	----	----	834. 26	+ 0. 77	----	----	----	553	UNCH					
AUG12	----	----	----	----	----	861. 62	+ 15. 19	----	----	138	611 +	27					
SEP12	----	----	----	----	----	859. 00	+ 13. 51	----	----	75	432 +	49					
OCT12	----	----	----	----	----	856. 27	+ 11. 89	----	----	20	139 +	9					
NOV12	----	----	----	----	----	853. 71	+ 10. 48	----	----	----	77	UNCH					
DEC12	----	----	----	----	----	851. 10	+ 8. 93	----	----	----	84	UNCH					
JAN13	----	----	----	----	----	848. 63	+ 7. 93	----	----	----	25	UNCH					
FEB13	----	----	----	----	----	845. 03	+ 7. 22	----	----	----	25	UNCH					
MAR13	----	----	----	----	----	840. 70	+ 6. 22	----	----	----	25	UNCH					
APR13	----	----	----	----	----	836. 84	+ 6. 18	----	----	----	7	UNCH					
MAY13	----	----	----	----	----	833. 47	+ 6. 09	----	----	----	7	UNCH					
JUN13	----	----	----	----	----	830. 54	+ 6. 20	----	----	----	7	UNCH					
TOTAL JA FUT										233	1992 +	85					
E6 FUT JAPAN NAPHTHA BALMO SWAP																	
04JUL12	----	----	----	----	----	839. 538	+ 0. 848	----	----	----	15	UNCH					
05JUL12	----	----	----	----	----	841. 790	+ 0. 893	----	----	----	15	UNCH					
16JUL12	----	----	----	----	----	854. 011	+ 1. 413	----	----	----	8	UNCH					
17JUL12	----	----	----	----	----	855. 444	+ 1. 542	----	----	----	3	UNCH					
20JUL12	----	----	----	----	----	850. 502	+ 2. 121	----	----	----	2	UNCH					
TOTAL E6 FUT											43						
1V FUT JET AVIA FUEL(PLTT) FOB V. ICE																	
JUL12	----	----	----	----	----	44. 610	- 0. 230	----	----	----	10	UNCH					
AUG12	----	----	----	----	----	54. 033	- 1. 034	----	----	----	27	UNCH					
TOTAL 1V FUT											37						
JR FUT JET BARGES VS ICE GASOIL SWAP																	
JUL12	----	----	----	----	----	66. 08	- 0. 16	----	----	----	12	UNCH					
AUG12	----	----	----	----	----	75. 50	- 0. 97	----	----	----	15	UNCH					
SEP12	----	----	----	----	----	74. 58	- 1. 22	----	----	----	12	UNCH					
OCT12	----	----	----	----	----	74. 88	- 0. 42	----	----	----	1	UNCH					
NOV12	----	----	----	----	----	75. 25	- 0. 93	----	----	----	1	UNCH					
DEC12	----	----	----	----	----	75. 25	- 0. 93	----	----	----	1	UNCH					
APR13	----	----	----	----	----	82. 33	- 0. 39	----	----	----	5	UNCH					
MAY13	----	----	----	----	----	82. 33	- 0. 39	----	----	----	5	UNCH					
JUN13	----	----	----	----	----	82. 33	- 0. 39	----	----	----	5	UNCH					
TOTAL JR FUT											57						
JC FUT JET CIF NWE VS ICE																	
JUL12	----	----	----	----	----	65. 91	- 0. 03	----	----	----	272	UNCH					
AUG12	----	----	----	----	----	75. 33	- 0. 84	----	----	----	169	UNCH					
SEP12	----	----	----	----	----	74. 42	- 1. 08	----	----	----	180	UNCH					
OCT12	----	----	----	----	----	74. 71	- 0. 29	----	----	----	128	UNCH					
NOV12	----	----	----	----	----	75. 08	- 0. 80	----	----	----	128	UNCH					
DEC12	----	----	----	----	----	75. 08	- 0. 80	----	----	----	157	UNCH					
JAN13	----	----	----	----	----	76. 58	- 1. 92	----	----	----	34	UNCH					
FEB13	----	----	----	----	----	76. 58	- 1. 92	----	----	----	34	UNCH					
MAR13	----	----	----	----	----	76. 58	- 1. 92	----	----	----	34	UNCH					
APR13	----	----	----	----	----	82. 17	- 0. 25	----	----	----	44	UNCH					
MAY13	----	----	----	----	----	82. 17	- 0. 25	----	----	----	44	UNCH					



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PRELIMINARY



PG61 BULLETIN #146@			ENERGY FUTURES PRODUCTS							Mon, Jul 30, 2012 PG61			
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST		
JC FUT	JET CIF NWE VS ICE												
JUN13	----	----	----	----	----	82.17	-	0.25	----	----	44	UNCH	
JUL13	----	----	----	----	----	82.50	+	0.25	----	----	30	UNCH	
AUG13	----	----	----	----	----	82.50	+	0.25	----	----	30	UNCH	
SEP13	----	----	----	----	----	82.50	+	0.25	----	----	30	UNCH	
OCT13	----	----	----	----	----	83.42	-	0.33	----	----	16	UNCH	
NOV13	----	----	----	----	----	83.42	-	0.33	----	----	16	UNCH	
DEC13	----	----	----	----	----	83.42	-	0.33	----	----	16	UNCH	
JAN14	----	----	----	----	----	88.75	UNCH	----	----	----	1	UNCH	
FEB14	----	----	----	----	----	88.75	UNCH	----	----	----	1	UNCH	
MAR14	----	----	----	----	----	88.75	UNCH	----	----	----	1	UNCH	
APR14	----	----	----	----	----	88.75	UNCH	----	----	----	16	UNCH	
MAY14	----	----	----	----	----	88.75	UNCH	----	----	----	16	UNCH	
JUN14	----	----	----	----	----	88.75	UNCH	----	----	----	16	UNCH	
JUL14	----	----	----	----	----	88.75	UNCH	----	----	----	1	UNCH	
AUG14	----	----	----	----	----	88.75	UNCH	----	----	----	1	UNCH	
SEP14	----	----	----	----	----	88.75	UNCH	----	----	----	1	UNCH	
OCT14	----	----	----	----	----	88.75	UNCH	----	----	----	1	UNCH	
NOV14	----	----	----	----	----	88.75	UNCH	----	----	----	1	UNCH	
DEC14	----	----	----	----	----	88.75	UNCH	----	----	----	1	UNCH	
TOTAL JC FUT											1463		
6X FUT	JET FUEL CRG CIF NEW VS ICE BLM												
03JUL12	----	----	----	----	----	66.310	-	0.035	----	----	2	UNCH	
05JUL12	----	----	----	----	----	67.355	-	0.040	----	----	12	UNCH	
10JUL12	----	----	----	----	----	69.578	-	0.047	----	----	6	UNCH	
TOTAL 6X FUT											20		
1M FUT	JET FUEL UP-DOWN BALMO CLNDR S												
05JUL12	----	----	----	----	----	0.0794	+	0.0012	----	----	300	UNCH	
26JUL12	----	----	----	----	----	0.0777	+	0.0058	----	----	800	UNCH	
31JUL12	----	----	----	----	----	0.0704	-	0.0001	----	----	200	UNCH	
TOTAL 1M FUT											1300		
JU FUT	JET UP-DOWN(ARGUS) SWAP												
JUL12	----	----	----	----	----	0.0783	+	0.0011	----	----	79	UNCH	
AUG12	----	----	----	----	----	0.0700	UNCH	----	----	----	25	UNCH	
SEP12	----	----	----	----	----	0.0650	UNCH	----	----	----	25	UNCH	
OCT12	----	----	----	----	----	0.0500	UNCH	----	----	----	125	UNCH	
NOV12	----	----	----	----	----	0.0150	UNCH	----	----	----	125	UNCH	
DEC12	----	----	----	----	----	-0.0050	UNCH	----	----	----	125	UNCH	
TOTAL JU FUT											504		
LX FUT	LA CARB DIESEL (OPIS)												
JUL12	----	----	----	----	----	2.8626	-	0.0007	----	----	24	UNCH	
AUG12	----	----	----	----	----	2.9389	-	0.0020	----	----	25	UNCH	
SEP12	----	----	----	----	----	2.9410	-	0.0084	----	----	26	UNCH	
OCT12	----	----	----	----	----	2.9454	-	0.0066	----	----	25	UNCH	
NOV12	----	----	----	----	----	2.9422	-	0.0053	----	----	25	UNCH	
DEC12	----	----	----	----	----	2.9402	-	0.0042	----	----	25	UNCH	
JAN13	----	----	----	----	----	2.9652	-	0.0027	----	----	17	UNCH	
FEB13	----	----	----	----	----	2.9608	-	0.0010	----	----	16	UNCH	
MAR13	----	----	----	----	----	2.9681	-	0.0003	----	----	16	UNCH	
APR13	----	----	----	----	----	2.9711	+	0.0008	----	----	16	UNCH	
MAY13	----	----	----	----	----	2.9765	-	0.0004	----	----	16	UNCH	
JUN13	----	----	----	----	----	2.9886	-	0.0007	----	----	16	UNCH	
JUL13	----	----	----	----	----	2.9912	-	0.0002	----	----	3	UNCH	
AUG13	----	----	----	----	----	2.9933	+	0.0009	----	----	3	UNCH	
SEP13	----	----	----	----	----	2.9954	+	0.0020	----	----	3	UNCH	
OCT13	----	----	----	----	----	2.9975	+	0.0024	----	----	3	UNCH	
NOV13	----	----	----	----	----	2.9990	+	0.0029	----	----	3	UNCH	
DEC13	----	----	----	----	----	3.0011	+	0.0029	----	----	3	UNCH	
TOTAL LX FUT											265		
KL FUT	LA CARB DIESEL (OPIS) SWAP												
JUL12	----	----	----	----	----	0.0470	+	0.0003	----	----	764	UNCH	
AUG12	----	----	----	----	----	0.0575	+	0.0071	----	75	1014	- 25	
SEP12	----	----	----	----	----	0.0524	-	0.0006	----	50	916	- 50	
OCT12	----	----	----	----	----	0.0490	-	0.0005	----	----	32	UNCH	
NOV12	----	----	----	----	----	0.0404	-	0.0005	----	----	32	UNCH	
DEC12	----	----	----	----	----	0.0353	-	0.0005	----	----	16	UNCH	
JAN13	----	----	----	----	----	0.0651	-	0.0005	----	----	9	UNCH	
FEB13	----	----	----	----	----	0.0747	-	0.0005	----	----	10	UNCH	
TOTAL KL FUT										125	2793	- 75	
JL FUT	LA CARBOB GASOLINE(OPIS)SWAP												
JUL12	----	----	----	----	----	-0.0060	-	0.0008	----	----	200	UNCH	
AUG12	----	----	----	----	----	0.0875	+	0.0089	----	----	100	UNCH	
TOTAL JL FUT											300		
JS FUT	LA JET (OPIS) SWAP												
JUL12	----	----	----	----	----	0.0714	-	0.0007	----	----	525	UNCH	
AUG12	----	----	----	----	----	0.0670	-	0.0009	----	----	525	UNCH	
SEP12	----	----	----	----	----	0.0670	-	0.0009	----	----	550	UNCH	
TOTAL JS FUT											1600		
MQ FUT	LA JET FUEL VS NYM NO 2 HO SPRD SWP												
AUG12	----	----	----	----	----	0.0670	-	0.0009	----	----	50	UNCH	
TOTAL MQ FUT											50		
MH FUT	LOS ANGELES CARB GASOLINE SWAP												
JUL12	----	----	----	----	----	2.8162	+	0.0039	----	----	6	UNCH	
AUG12	----	----	----	----	----	2.9059	+	0.0306	----	----	6	UNCH	
SEP12	----	----	----	----	----	2.7552	+	0.0679	----	----	6	UNCH	
OCT12	----	----	----	----	----	2.6999	+	0.0611	----	----	6	UNCH	
NOV12	----	----	----	----	----	2.6687	+	0.0569	----	----	6	UNCH	
DEC12	----	----	----	----	----	2.6595	+	0.0560	----	----	6	UNCH	
TOTAL MH FUT											36		
MNC FUT	MIN EURO NPHTHA CIF NWE SWAP												
JUL12	----	----	----	----	----	825.720	+	1.130	----	----	104	UNCH	
AUG12	----	----	----	----	----	845.880	+	13.410	----	15	179	+	
SEP12	----	----	----	----	----	843.379	+	11.852	----	12	61	+	
OCT12	----	----	----	----	----	841.397	+	10.297	----	----	14	UNCH	
NOV12	----	----	----	----	----	839.460	+	9.045	----	----	4	UNCH	
DEC12	----	----	----	----	----	837.478	+	7.651	----	----	38	UNCH	
TOTAL MNC FUT										27	400	+	
											27		



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PG61 BULLETIN #146@													ENERGY FUTURES PRODUCTS		Mon, Jul 30, 2012		PG61
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST						
MJN FUT MIN JAPAN C&F NAPHTHA PLATTS SWAP																	
JUL12	----	----	----	----	----	834.260	+	0.770	----	----	----	55	UNCH				
AUG12	----	----	----	----	----	861.620	+	15.194	----	----	16	63	UNCH				
SEP12	----	----	----	----	----	859.004	+	13.506	----	----	16	41	+	16			
OCT12	----	----	----	----	----	856.272	+	11.890	----	----	----	25	UNCH				
NOV12	----	----	----	----	----	853.710	+	10.479	----	----	----	25	UNCH				
DEC12	----	----	----	----	----	851.103	+	8.925	----	----	----	25	UNCH				
TOTAL MJN FUT											32	234	+	16			
MJC FUT MIN JETKERO CRGOS CIF NWE VS GASOIL																	
AUG12	----	----	----	----	----	75.333	-	0.834	----	----	----	100	UNCH				
TOTAL MJC FUT												100					
MTB FUT MIN SPORE FUEL OIL 380CST(PLTS) BALMO																	
10JUL12	----	----	----	----	----	614.824	+	0.005	----	----	----	8	UNCH				
TOTAL MTB FUT												8					
MGN FUT MIN ULSD 10PPM CRGS CIF NWE VS GSL																	
JUL12	----	----	----	----	----	34.170	+	0.409	----	----	----	23	UNCH				
TOTAL MGN FUT												23					
TO FUT MINI EU 1%FO BARGE FOB RDAM FUT																	
JUL12	----	----	----	----	----	634.270	+	0.070	----	----	----	15	UNCH				
AUG12	----	----	----	----	----	644.750	+	2.750	----	----	----	20	UNCH				
SEP12	----	----	----	----	----	642.000	+	2.250	----	----	----	15	UNCH				
OCT12	----	----	----	----	----	638.250	+	1.750	----	----	----	31	UNCH				
NOV12	----	----	----	----	----	634.500	+	1.750	----	----	----	31	UNCH				
DEC12	----	----	----	----	----	630.000	+	1.000	----	----	----	31	UNCH				
JAN13	----	----	----	----	----	628.750	+	1.000	----	----	----	15	UNCH				
FEB13	----	----	----	----	----	627.250	+	1.000	----	----	----	15	UNCH				
MAR13	----	----	----	----	----	625.500	+	1.000	----	----	----	15	UNCH				
APR13	----	----	----	----	----	624.500	+	0.750	----	----	----	15	UNCH				
MAY13	----	----	----	----	----	623.000	+	0.750	----	----	----	15	UNCH				
JUN13	----	----	----	----	----	621.500	+	0.750	----	----	----	25	UNCH				
JUL13	----	----	----	----	----	621.000	+	0.750	----	----	----	15	UNCH				
AUG13	----	----	----	----	----	617.625	+	0.375	----	----	----	15	UNCH				
SEP13	----	----	----	----	----	616.125	+	0.375	----	----	----	5	UNCH				
OCT13	----	----	----	----	----	615.500	+	0.500	----	----	----	5	UNCH				
NOV13	----	----	----	----	----	614.250	+	0.500	----	----	----	5	UNCH				
DEC13	----	----	----	----	----	613.250	+	0.500	----	----	----	5	UNCH				
TOTAL TO FUT												293					
OB FUT MINI EU 1%FO CARGO FOB NWE FUT																	
JUL12	----	----	----	----	----	628.820	+	0.300	----	----	----	10	UNCH				
AUG12	----	----	----	----	----	638.750	+	2.750	----	----	----	10	UNCH				
SEP12	----	----	----	----	----	635.750	+	2.250	----	----	----	10	UNCH				
JAN13	----	----	----	----	----	621.750	+	1.000	----	----	----	10	UNCH				
FEB13	----	----	----	----	----	620.250	+	1.000	----	----	----	10	UNCH				
MAR13	----	----	----	----	----	618.500	+	1.000	----	----	----	10	UNCH				
TOTAL OB FUT												60					
OE FUT MINI EU 3.5%FO BARGE FOB RDAM BALMO																	
09JUL12	----	----	----	----	----	591.265	+	0.059	----	----	----	5	UNCH				
11JUL12	----	----	----	----	----	594.317	+	0.067	----	----	----	5	UNCH				
TOTAL OE FUT												10					
OD FUT MINI EU 3.5%FO BARGE FOB RDAM FUT																	
JUL12	----	----	----	----	----	586.943	+	0.045	----	----	----	676	UNCH				
AUG12	----	----	----	----	----	604.000	+	1.000	----	----	----	785	UNCH				
SEP12	----	----	----	----	----	602.000	+	0.750	----	----	----	778	UNCH				
OCT12	----	----	----	----	----	598.750	+	0.500	----	----	----	1128	UNCH				
NOV12	----	----	----	----	----	596.250	+	0.500	----	----	----	1008	UNCH				
DEC12	----	----	----	----	----	593.750	+	0.250	----	----	----	1179	UNCH				
JAN13	----	----	----	----	----	592.500	+	0.250	----	----	----	236	UNCH				
FEB13	----	----	----	----	----	591.000	+	0.250	----	----	----	236	UNCH				
MAR13	----	----	----	----	----	589.250	+	0.250	----	----	----	236	UNCH				
APR13	----	----	----	----	----	587.500		UNCH	----	----	----	286	UNCH				
MAY13	----	----	----	----	----	586.000		UNCH	----	----	----	286	UNCH				
JUN13	----	----	----	----	----	584.500		UNCH	----	----	----	286	UNCH				
JUL13	----	----	----	----	----	583.500		UNCH	----	----	----	64	UNCH				
AUG13	----	----	----	----	----	580.500		UNCH	----	----	----	64	UNCH				
SEP13	----	----	----	----	----	579.000		UNCH	----	----	----	64	UNCH				
OCT13	----	----	----	----	----	578.000		UNCH	----	----	----	59	UNCH				
NOV13	----	----	----	----	----	576.750		UNCH	----	----	----	59	UNCH				
DEC13	----	----	----	----	----	575.750		UNCH	----	----	----	59	UNCH				
JAN14	----	----	----	----	----	575.250	+	0.250	----	----	----	8	UNCH				
FEB14	----	----	----	----	----	574.000	+	0.500	----	----	----	9	UNCH				
MAR14	----	----	----	----	----	572.750	+	0.250	----	----	----	8	UNCH				
APR14	----	----	----	----	----	571.500	+	0.250	----	----	----	9	UNCH				
MAY14	----	----	----	----	----	570.250	+	0.250	----	----	----	8	UNCH				
JUN14	----	----	----	----	----	568.750	+	0.500	----	----	----	9	UNCH				
JUL14	----	----	----	----	----	567.500	+	0.500	----	----	----	8	UNCH				
AUG14	----	----	----	----	----	566.250	+	0.500	----	----	----	9	UNCH				
SEP14	----	----	----	----	----	565.000	+	0.250	----	----	----	8	UNCH				
OCT14	----	----	----	----	----	563.750	+	0.250	----	----	----	8	UNCH				
NOV14	----	----	----	----	----	562.500	+	0.250	----	----	----	7	UNCH				
DEC14	----	----	----	----	----	561.500	+	0.250	----	----	----	8	UNCH				
JAN16	----	----	----	----	----	549.750		UNCH	----	----	----	5	UNCH				
FEB16	----	----	----	----	----	549.250		UNCH	----	----	----	5	UNCH				
MAR16	----	----	----	----	----	548.750	+	0.250	----	----	----	5	UNCH				
APR16	----	----	----	----	----	548.000	+	0.250	----	----	----	5	UNCH				
MAY16	----	----	----	----	----	547.750	+	0.500	----	----	----	5	UNCH				
JUN16	----	----	----	----	----	547.250	+	0.500	----	----	----	5	UNCH				
JUL16	----	----	----	----	----	546.750	+	0.500	----	----	----	3	UNCH				
AUG16	----	----	----	----	----	546.500	+	0.750	----	----	----	3	UNCH				
SEP16	----	----	----	----	----	546.000	+	0.750	----	----	----	3	UNCH				
TOTAL OD FUT												7627					
MEN FUT MINI EURO NAPHTHA BALMO SWAP																	
19JUL12	----	----	----	----	----	841.321	+	2.766	----	----	----	1	UNCH				
TOTAL MEN FUT												1					
MEO FUT MINI GAS EUROBOB OXY BARGES SWAP																	
JUL12	----	----	----	----	----	979.550	+	0.530	----	----	----	170	UNCH				
AUG12	----	----	----	----	----	992.560	+	7.365	----	----	----	190	UNCH				
SEP12	----	----	----	----	----	963.570	+	3.955	----	----	----	85	UNCH				
TOTAL MEO FUT												445					



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PRELIMINARY



PG61 BULLETIN #146@				ENERGY FUTURES PRODUCTS						Mon, Jul 30, 2012 PG61				
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST			
MTS FUT MINI SINGAPORE 380CST FUEL OIL SWAP														
JUL12	----	----	----	----	----	609.972	+	0.007	----	----	----	58	UNCH	
AUG12	----	----	----	----	----	627.500	+	1.000	----	----	----	45	UNCH	
SEP12	----	----	----	----	----	626.000	+	0.750	----	----	----	20	UNCH	
OCT12	----	----	----	----	----	623.000	+	0.500	----	----	----	20	UNCH	
NOV12	----	----	----	----	----	620.750	+	0.250	----	----	----	45	UNCH	
DEC12	----	----	----	----	----	618.500		UNCH	----	----	----	50	UNCH	
JAN13	----	----	----	----	----	616.250	-	0.250	----	----	----	11	UNCH	
FEB13	----	----	----	----	----	614.500	-	0.250	----	----	----	11	UNCH	
MAR13	----	----	----	----	----	612.750	-	0.250	----	----	----	11	UNCH	
APR13	----	----	----	----	----	611.000	-	0.250	----	----	----	11	UNCH	
MAY13	----	----	----	----	----	609.250	-	0.500	----	----	----	11	UNCH	
JUN13	----	----	----	----	----	607.500	-	0.750	----	----	----	11	UNCH	
JUL13	----	----	----	----	----	606.500	-	0.750	----	----	----	11	UNCH	
AUG13	----	----	----	----	----	603.875	-	0.375	----	----	----	11	UNCH	
SEP13	----	----	----	----	----	602.375	-	0.375	----	----	----	11	UNCH	
OCT13	----	----	----	----	----	601.500	-	0.250	----	----	----	11	UNCH	
NOV13	----	----	----	----	----	600.250	-	0.250	----	----	----	11	UNCH	
DEC13	----	----	----	----	----	599.250	-	0.250	----	----	----	11	UNCH	
TOTAL	MTS FUT											370		
OF FUT MINI SINGAPORE FO 180 CST FUT														
JUL12	----	----	----	----	----	621.582	+	0.157	----	----	----	384	UNCH	
AUG12	----	----	----	----	----	639.000	+	1.000	----	----	----	137	UNCH	
SEP12	----	----	----	----	----	636.750	+	0.750	----	----	----	80	UNCH	
DEC12	----	----	----	----	----	629.000		UNCH	----	----	----	76	UNCH	
JAN13	----	----	----	----	----	627.000	-	0.250	----	----	----	12	UNCH	
FEB13	----	----	----	----	----	625.250	-	0.250	----	----	----	12	UNCH	
MAR13	----	----	----	----	----	623.500	-	0.250	----	----	----	12	UNCH	
APR13	----	----	----	----	----	621.750	-	0.250	----	----	----	12	UNCH	
MAY13	----	----	----	----	----	620.000	-	0.500	----	----	----	12	UNCH	
JUN13	----	----	----	----	----	618.250	-	0.750	----	----	----	12	UNCH	
JUL13	----	----	----	----	----	617.250	-	0.750	----	----	----	12	UNCH	
AUG13	----	----	----	----	----	614.625	-	0.375	----	----	----	12	UNCH	
SEP13	----	----	----	----	----	613.125	-	0.375	----	----	----	12	UNCH	
OCT13	----	----	----	----	----	612.250	-	0.250	----	----	----	12	UNCH	
NOV13	----	----	----	----	----	611.000	-	0.250	----	----	----	12	UNCH	
DEC13	----	----	----	----	----	610.000	-	0.250	----	----	----	16	UNCH	
JAN14	----	----	----	----	----	609.500		UNCH	----	----	----	4	UNCH	
FEB14	----	----	----	----	----	608.250	+	0.250	----	----	----	4	UNCH	
MAR14	----	----	----	----	----	607.000		UNCH	----	----	----	4	UNCH	
TOTAL	OF FUT											837		
1N FUT MOGAS92 UNLEADED (PLATTS) SWP														
JUL12	----	----	----	----	----	110.166	+	0.077	----	----	----	1599	UNCH	
AUG12	----	----	----	----	----	114.147	+	1.004	----	----	50	1942	UNCH	
SEP12	----	----	----	----	----	110.666	+	0.484	----	----	----	2179	UNCH	
OCT12	----	----	----	----	----	108.593	+	0.369	----	----	----	750	UNCH	
NOV12	----	----	----	----	----	108.007	+	0.534	----	----	----	591	UNCH	
DEC12	----	----	----	----	----	107.367	+	0.389	----	----	----	641	UNCH	
JAN13	----	----	----	----	----	107.167	+	0.244	----	----	----	367	UNCH	
FEB13	----	----	----	----	----	107.062	+	0.419	----	----	----	367	UNCH	
MAR13	----	----	----	----	----	106.972	+	0.609	----	----	----	367	UNCH	
TOTAL	1N FUT									50	8803			
1P FUT MOGAS92 UNLEADED (PLTS) BLM SW														
03JUL12	----	----	----	----	----	110.599	+	0.080	----	----	----	100	UNCH	
04JUL12	----	----	----	----	----	111.020	+	0.084	----	----	----	250	UNCH	
25JUL12	----	----	----	----	----	114.395	+	0.336	----	----	----	100	UNCH	
TOTAL	1P FUT											450		
51 FUT MT BELV LDH PROPN VS EUR CIF ARA SW														
OCT12	----	----	----	----	----	-330.537	-	13.578	----	----	2	24	+	2
NOV12	----	----	----	----	----	-335.745	-	13.555	----	----	2	24	+	2
DEC12	----	----	----	----	----	-340.907	-	13.719	----	----	2	24	+	2
JAN13	----	----	----	----	----	-339.156	-	14.849	----	----	----	14		UNCH
FEB13	----	----	----	----	----	-325.523	-	15.440	----	----	----	14		UNCH
MAR13	----	----	----	----	----	-279.691	-	15.682	----	----	----	14		UNCH
APR13	----	----	----	----	----	-229.636	-	15.949	----	----	----	14		UNCH
MAY13	----	----	----	----	----	-208.176	-	16.547	----	----	----	14		UNCH
JUN13	----	----	----	----	----	-196.237	-	15.890	----	----	----	14		UNCH
JUL13	----	----	----	----	----	-188.545	-	13.015	----	----	----	14		UNCH
AUG13	----	----	----	----	----	-186.692	-	15.113	----	----	----	14		UNCH
SEP13	----	----	----	----	----	-190.461	-	15.426	----	----	----	14		UNCH
OCT13	----	----	----	----	----	-195.865	-	14.720	----	----	----	14		UNCH
NOV13	----	----	----	----	----	-201.634	-	14.337	----	----	----	14		UNCH
DEC13	----	----	----	----	----	-207.405	-	13.957	----	----	----	14		UNCH
TOTAL	51 FUT									6	240	+	6	
MBL FUT MT BELVIEU LDH ISO-BUTANE(OPIS) SWP														
JUL12	----	----	----	----	----	1.50696	+	0.01309	----	----	----	115		UNCH
AUG12	----	----	----	----	----	1.60000	+	0.00750	----	----	----	116		UNCH
SEP12	----	----	----	----	----	1.58375	-	0.00375	----	----	----	123		UNCH
OCT12	----	----	----	----	----	1.56000	-	0.00375	----	----	----	157		UNCH
NOV12	----	----	----	----	----	1.53625	-	0.00375	----	----	----	170		UNCH
DEC12	----	----	----	----	----	1.51375	-	0.01375	----	----	----	170		UNCH
JAN13	----	----	----	----	----	1.50375	-	0.01375	----	----	----	185		UNCH
FEB13	----	----	----	----	----	1.49125	-	0.01875	----	----	----	185		UNCH
MAR13	----	----	----	----	----	1.46375	-	0.02375	----	----	----	182		UNCH
APR13	----	----	----	----	----	1.44250	-	0.02250	----	----	----	23		UNCH
MAY13	----	----	----	----	----	1.43000	-	0.02125	----	----	----	23		UNCH
JUN13	----	----	----	----	----	1.43000	-	0.02125	----	----	----	23		UNCH
JUL13	----	----	----	----	----	1.43375	-	0.02125	----	----	----	23		UNCH
AUG13	----	----	----	----	----	1.43875	-	0.02125	----	----	----	23		UNCH
SEP13	----	----	----	----	----	1.44375	-	0.02125	----	----	----	22		UNCH
OCT13	----	----	----	----	----	1.40875	-	0.02125	----	----	----	28		UNCH
NOV13	----	----	----	----	----	1.41375	-	0.02125	----	----	----	30		UNCH
DEC13	----	----	----	----	----	1.41875	-	0.02125	----	----	----	30		UNCH
JAN14	----	----	----	----	----	1.35688	-	0.02083	----	----	----	30		UNCH
FEB14	----	----	----	----	----	1.35688	-	0.02083	----	----	----	30		UNCH
MAR14	----	----	----	----	----	1.35688	-	0.02083	----	----	----	30		UNCH
TOTAL	MBL FUT											1718		
NOB FUT NAPHTHA (PLATTS) NWE CRACK SWAP														
JUL12	----	----	----	----	----	-9.996	+	0.151	----	----	----	18		UNCH
AUG12	----	----	----	----	----	-10.635	+	1.730	----	----	----	25		UNCH
SEP12	----	----	----	----	----	-10.102	+	1.518	----	----	----	9		UNCH
OCT12	----	----	----	----	----	-9.908	+	1.352	----	----	----	13		UNCH



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PRELIMINARY



BULLETIN #146@		ENERGY FUTURES PRODUCTS										Mon, Jul 30, 2012		PG61
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST			
NOB FUT		NAPHTHA (PLATTS)		NWE CRACK SWAP										
NOV12	----	----	----	----	----	-9.769	+	1.216	----	----	13	UNCH		
DEC12	----	----	----	----	----	-9.654	+	1.066	----	----	13	UNCH		
JAN13	----	----	----	----	----	-9.559	+	0.936	----	----	9	UNCH		
FEB13	----	----	----	----	----	-9.661	+	0.849	----	----	9	UNCH		
MAR13	----	----	----	----	----	-9.916	+	0.784	----	----	9	UNCH		
APR13	----	----	----	----	----	-10.181	+	0.709	----	----	14	UNCH		
MAY13	----	----	----	----	----	-10.368	+	0.652	----	----	14	UNCH		
JUN13	----	----	----	----	----	-10.400	+	0.595	----	----	14	UNCH		
JUL13	----	----	----	----	----	-10.249	+	0.296	----	----	4	UNCH		
AUG13	----	----	----	----	----	-10.058	+	0.582	----	----	4	UNCH		
SEP13	----	----	----	----	----	-9.883	+	0.557	----	----	4	UNCH		
OCT13	----	----	----	----	----	-9.737	+	0.533	----	----	14	UNCH		
NOV13	----	----	----	----	----	-9.576	+	0.509	----	----	14	UNCH		
DEC13	----	----	----	----	----	-9.450	+	0.475	----	----	14	UNCH		
TOTAL NOB FUT											214			
NYT FUT		NEW YORK 3% FUEL OIL BALMO SWP												
05JUL12	----	----	----	----	----	93.562	-	0.016	----	----	3	UNCH		
TOTAL NYT FUT											3			
NYF FUT		NEW YORK FUEL OIL 1% V. EURO 1% FO												
JUL12	----	----	----	----	----	-0.020	+	0.065	----	----	2277	UNCH		
AUG12	----	----	----	----	----	-0.180	+	0.077	----	100	1892 + 100			
SEP12	----	----	----	----	----	-0.117	+	0.147	----	----	1712	UNCH		
OCT12	----	----	----	----	----	-0.103	+	0.156	----	----	854	UNCH		
NOV12	----	----	----	----	----	0.048	+	0.176	----	----	854	UNCH		
DEC12	----	----	----	----	----	0.228	+	0.185	----	----	854	UNCH		
JAN13	----	----	----	----	----	0.352	+	0.171	----	----	20	UNCH		
FEB13	----	----	----	----	----	0.495	+	0.249	----	----	20	UNCH		
MAR13	----	----	----	----	----	0.639	+	0.328	----	----	20	UNCH		
APR13	----	----	----	----	----	0.507	+	0.238	----	----	20	UNCH		
MAY13	----	----	----	----	----	0.415	+	0.189	----	----	20	UNCH		
JUN13	----	----	----	----	----	0.372	+	0.110	----	----	20	UNCH		
JUL13	----	----	----	----	----	0.369	+	0.228	----	----	20	UNCH		
AUG13	----	----	----	----	----	0.405	+	0.228	----	----	20	UNCH		
SEP13	----	----	----	----	----	0.441	+	0.227	----	----	20	UNCH		
OCT13	----	----	----	----	----	0.517	+	0.346	----	----	20	UNCH		
NOV13	----	----	----	----	----	0.553	+	0.346	----	----	20	UNCH		
DEC13	----	----	----	----	----	0.589	+	0.345	----	----	20	UNCH		
TOTAL NYF FUT										100	8683 + 100			
5Y FUT		NEW YORK ULSD (ARGUS) SWAP												
AUG12	----	----	----	----	----	2.9689	-	0.0016	----	----	9	UNCH		
SEP12	----	----	----	----	----	2.9750	-	0.0003	----	----	9	UNCH		
OCT12	----	----	----	----	----	2.9664	+	0.0014	----	----	9	UNCH		
NOV12	----	----	----	----	----	2.9533	+	0.0017	----	----	9	UNCH		
DEC12	----	----	----	----	----	2.9389	+	0.0003	----	----	9	UNCH		
JAN13	----	----	----	----	----	2.9321		UNCH	----	----	11	UNCH		
FEB13	----	----	----	----	----	2.9389	+	0.0021	----	----	12	UNCH		
MAR13	----	----	----	----	----	2.9283		UNCH	----	----	12	UNCH		
APR13	----	----	----	----	----	2.9151	+	0.0021	----	----	14	UNCH		
MAY13	----	----	----	----	----	2.9042	+	0.0010	----	----	13	UNCH		
JUN13	----	----	----	----	----	2.9051	+	0.0007	----	----	4	UNCH		
JUL13	----	----	----	----	----	2.9063	+	0.0012	----	----	1	UNCH		
AUG13	----	----	----	----	----	2.9082	+	0.0021	----	----	1	UNCH		
SEP13	----	----	----	----	----	2.9104	+	0.0034	----	----	1	UNCH		
OCT13	----	----	----	----	----	2.8937	+	0.0026	----	----	1	UNCH		
NOV13	----	----	----	----	----	2.8951	+	0.0031	----	----	1	UNCH		
DEC13	----	----	----	----	----	2.8973	+	0.0034	----	----	1	UNCH		
TOTAL 5Y FUT											117			
UT FUT		NO 2 UP-DOWN SPREAD CALENDAR SWAP												
JUL12	----	----	----	----	----	-0.0396	+	0.0001	----	----	350	UNCH		
AUG12	----	----	----	----	----	-0.0425		UNCH	----	----	350	UNCH		
SEP12	----	----	----	----	----	-0.0425		UNCH	----	----	350	UNCH		
OCT12	----	----	----	----	----	-0.0300		UNCH	----	----	437	UNCH		
NOV12	----	----	----	----	----	-0.0350		UNCH	----	----	437	UNCH		
DEC12	----	----	----	----	----	-0.0475		UNCH	----	----	437	UNCH		
JAN13	----	----	----	----	----	-0.0375		UNCH	----	----	50	UNCH		
FEB13	----	----	----	----	----	-0.0375		UNCH	----	----	50	UNCH		
MAR13	----	----	----	----	----	-0.0375		UNCH	----	----	50	UNCH		
TOTAL UT FUT											2511			
88 FUT		NWE EUR FUEL OIL HGHLOW SULF BALMO												
03JUL12	----	----	----	----	----	41.798	+	0.262	----	----	5	UNCH		
10JUL12	----	----	----	----	----	41.688	+	0.344	----	----	35	UNCH		
12JUL12	----	----	----	----	----	41.179	+	0.393	----	----	10	UNCH		
TOTAL 88 FUT											50			
NFG FUT		NY 1% FUEL OIL VS G.C. 3% FUEL OIL												
05JUL12	----	----	----	----	----	7.495	+	0.090	----	----	30	UNCH		
TOTAL NFG FUT											30			
Y3 FUT		NY 2.2% FUEL OIL (PLATTS) SWP												
JUL12	----	----	----	----	----	93.792	-	0.017	----	----	12	UNCH		
AUG12	----	----	----	----	----	96.200	-	0.175	----	----	12	UNCH		
SEP12	----	----	----	----	----	95.700	-	0.175	----	----	72	UNCH		
OCT12	----	----	----	----	----	95.200	-	0.175	----	----	12	UNCH		
NOV12	----	----	----	----	----	94.850	-	0.200	----	----	12	UNCH		
DEC12	----	----	----	----	----	94.555	-	0.200	----	----	12	UNCH		
JAN13	----	----	----	----	----	94.300	-	0.200	----	----	80	UNCH		
FEB13	----	----	----	----	----	94.050	-	0.200	----	----	80	UNCH		
TOTAL Y3 FUT											292			
FOC FUT		NY 3% FUEL OIL V GULF COAST NO6 3%												
JUL12	----	----	----	----	----	1.334	-	0.014	----	----	525	UNCH		
AUG12	----	----	----	----	----	0.692	-	0.025	----	----	50	UNCH		
TOTAL FOC FUT											575			
H1 FUT		NY 3.0% FUEL OIL (PLATTS) SWP												
JUL12	----	----	----	----	----	93.022	-	0.016	----	----	495	UNCH		
AUG12	----	----	----	----	----	95.525	-	0.175	----	----	115	UNCH		
SEP12	----	----	----	----	----	95.150	-	0.175	----	----	25	UNCH		
TOTAL H1 FUT											635			
VK FUT		NY HARBOR 1% FUEL OIL BALMO												
05JUL12	----	----	----	----	----	99.518	+	0.086	----	----	250	UNCH		



PG61 BULLETIN #146@				ENERGY FUTURES PRODUCTS							Mon, Jul 30, 2012			PG61	
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST				
VK FUT		NY HARBOR 1% FUEL OIL BALMO													
06JUL12	----	----	----	----	----	99.697	+	0.091	----	----	----	25	UNCH		
10JUL12	----	----	----	----	----	100.261	+	0.103	----	----	----	50	UNCH		
TOTAL VK FUT												325			
MM FUT		NY HARBOR RESIDUAL FUEL 1.0% S SWAP													
JUL12	----	----	----	----	----	99.08	+	0.08	----	----	----	3953	UNCH		
AUG12	----	----	----	----	----	100.97	+	0.25	----	----	50	3179	UNCH		
SEP12	----	----	----	----	----	100.12	+	0.20	----	----	50	3455	- 50		
OCT12	----	----	----	----	----	99.47	+	0.16	----	----	----	1053	UNCH		
NOV12	----	----	----	----	----	99.05	+	0.16	----	----	----	1034	UNCH		
DEC12	----	----	----	----	----	98.70	+	0.16	----	----	----	1220	UNCH		
JAN13	----	----	----	----	----	98.60	+	0.17	----	----	----	735	UNCH		
FEB13	----	----	----	----	----	98.38	+	0.18	----	----	----	685	UNCH		
MAR13	----	----	----	----	----	98.15	+	0.17	----	----	----	685	UNCH		
APR13	----	----	----	----	----	97.93	+	0.15	----	----	----	5	UNCH		
MAY13	----	----	----	----	----	97.70	+	0.12	----	----	----	1	UNCH		
JUN13	----	----	----	----	----	97.50	+	0.12	----	----	----	7	UNCH		
JUL13	----	----	----	----	----	97.28	+	0.10	----	----	----	4	UNCH		
SEP13	----	----	----	----	----	96.83	+	0.05	----	----	----	8	UNCH		
OCT13	----	----	----	----	----	96.60	+	0.02	----	----	----	15	UNCH		
NOV13	----	----	----	----	----	96.40	+	0.02	----	----	----	7	UNCH		
DEC13	----	----	----	----	----	96.20	+	0.02	----	----	----	7	UNCH		
JAN14	----	----	----	----	----	96.00	UNCH	----	----	----	----	6	UNCH		
APR14	----	----	----	----	----	95.48	UNCH	----	----	----	----	4	UNCH		
JUL14	----	----	----	----	----	95.15	UNCH	----	----	----	----	4	UNCH		
AUG14	----	----	----	----	----	95.00	UNCH	----	----	----	----	4	UNCH		
SEP14	----	----	----	----	----	94.85	UNCH	----	----	----	----	4	UNCH		
TOTAL MM FUT												100	16075	- 50	
1U FUT		NY JET FUEL(PL) VS HEATING OIL													
JAN13	----	----	----	----	----	0.0612	UNCH	----	----	----	500	UNCH			
FEB13	----	----	----	----	----	0.0812	UNCH	----	----	----	500	UNCH			
MAR13	----	----	----	----	----	0.1012	UNCH	----	----	----	500	UNCH			
TOTAL 1U FUT												1500			
7Y FUT		NY ULSD(ARGUS) VS HO SPREAD													
JUL12	----	----	----	----	----	0.0987	-	0.0059	----	----	----	474	UNCH		
AUG12	----	----	----	----	----	0.0875	+	0.0075	----	----	50	1083	+ 25		
SEP12	----	----	----	----	----	0.0864	+	0.0075	----	----	----	486	UNCH		
OCT12	----	----	----	----	----	0.0700	+	0.0075	----	----	----	250	UNCH		
NOV12	----	----	----	----	----	0.0515	+	0.0065	----	----	----	325	UNCH		
DEC12	----	----	----	----	----	0.0340	+	0.0040	----	----	----	239	UNCH		
JAN13	----	----	----	----	----	0.0320	+	0.0022	----	----	----	421	UNCH		
FEB13	----	----	----	----	----	0.0528	+	0.0026	----	----	----	406	UNCH		
MAR13	----	----	----	----	----	0.0625	-	0.0002	----	----	----	351	UNCH		
TOTAL 7Y FUT												50	4035	+ 25	
VR FUT		NY1% VS GC SPREAD SWAP													
JUL12	----	----	----	----	----	7.388	+	0.080	----	----	----	3756	UNCH		
AUG12	----	----	----	----	----	6.134	+	0.400	----	----	370	3532	+ 280		
SEP12	----	----	----	----	----	5.850	+	0.360	----	----	----	2021	UNCH		
OCT12	----	----	----	----	----	5.650	+	0.326	----	----	----	756	UNCH		
NOV12	----	----	----	----	----	5.583	+	0.326	----	----	----	806	UNCH		
DEC12	----	----	----	----	----	5.527	+	0.337	----	----	----	706	UNCH		
JAN13	----	----	----	----	----	5.575	+	0.350	----	----	----	480	UNCH		
FEB13	----	----	----	----	----	5.600	+	0.350	----	----	----	480	UNCH		
MAR13	----	----	----	----	----	5.625	+	0.350	----	----	----	480	UNCH		
TOTAL VR FUT												370	13017	+ 280	
HK FUT		NYH NO 2 CRACK SPREAD CAL SWAP													
JUL12	----	----	----	----	----	30.25	UNCH	----	----	----	1763	UNCH			
AUG12	----	----	----	----	----	31.14	-	0.03	----	----	----	1763	UNCH		
SEP12	----	----	----	----	----	31.14	+	0.03	----	----	----	1743	UNCH		
OCT12	----	----	----	----	----	31.06	+	0.07	----	----	----	2447	UNCH		
NOV12	----	----	----	----	----	30.78	+	0.11	----	----	----	2447	UNCH		
DEC12	----	----	----	----	----	30.55	+	0.15	----	----	----	2484	UNCH		
JAN13	----	----	----	----	----	30.06	+	0.19	----	----	----	561	UNCH		
FEB13	----	----	----	----	----	29.31	+	0.26	----	----	----	561	UNCH		
MAR13	----	----	----	----	----	28.39	+	0.30	----	----	----	561	UNCH		
APR13	----	----	----	----	----	29.42	+	0.35	----	----	----	124	UNCH		
MAY13	----	----	----	----	----	28.97	+	0.29	----	----	----	124	UNCH		
JUN13	----	----	----	----	----	29.04	+	0.27	----	----	----	124	UNCH		
JUL13	----	----	----	----	----	29.22	+	0.27	----	----	----	152	UNCH		
AUG13	----	----	----	----	----	29.38	+	0.29	----	----	----	152	UNCH		
SEP13	----	----	----	----	----	29.55	+	0.32	----	----	----	152	UNCH		
OCT13	----	----	----	----	----	29.72	+	0.32	----	----	----	83	UNCH		
NOV13	----	----	----	----	----	29.90	+	0.33	----	----	----	83	UNCH		
DEC13	----	----	----	----	----	30.17	+	0.33	----	----	----	83	UNCH		
TOTAL HK FUT												15407			
BH FUT		NYMEX HEATING OIL FUTURES													
AUG12	----	----	----	----	----	2.8791	-	0.0104	----	----	----	219	UNCH		
SEP12	----	----	----	----	----	2.8814	-	0.0091	----	----	50	565	+ 50		
OCT12	----	----	----	----	----	2.8886	-	0.0078	----	----	----	104	UNCH		
NOV12	----	----	----	----	----	2.8964	-	0.0061	----	----	----	6	UNCH		
DEC12	----	----	----	----	----	2.9018	-	0.0048	----	----	----	16	UNCH		
JAN13	----	----	----	----	----	2.9049	-	0.0037	----	----	----	3	UNCH		
FEB13	----	----	----	----	----	2.9001	-	0.0022	----	----	----	3	UNCH		
MAR13	----	----	----	----	----	2.8861	-	0.0005	----	----	----	3	UNCH		
APR13	----	----	----	----	----	2.8658	+	0.0002	----	----	----	3	UNCH		
MAY13	----	----	----	----	----	2.8908	+	0.0012	----	----	----	3	UNCH		
JUN13	----	----	----	----	----	2.8798	UNCH	----	----	----	----	3	UNCH		
JUL13	----	----	----	----	----	2.8808	-	0.0002	----	----	----	3	UNCH		
AUG13	----	----	----	----	----	2.8833	+	0.0003	----	----	----	3	UNCH		
SEP13	----	----	----	----	----	2.8853	+	0.0013	----	----	----	3	UNCH		
OCT13	----	----	----	----	----	2.8873	+	0.0023	----	----	----	3	UNCH		
NOV13	----	----	----	----	----	2.8893	+	0.0027	----	----	----	3	UNCH		
DEC13	----	----	----	----	----	2.8908	+	0.0032	----	----	----	3	UNCH		
TOTAL BH FUT												50	946	+ 50	
MP FUT		NYMEX NY HARBOR HEAT OIL CLNDR SWAP													
JUL12	----	----	----	----	----	2.8156	-	0.0010	----	----	----	2912	UNCH		
AUG12	----	----	----	----	----	2.8814	-	0.0091	----	----	103	2713	+ 23		
SEP12	----	----	----	----	----	2.8886	-	0.0078	----	----	----	2944	UNCH		
OCT12	----	----	----	----	----	2.8964	-	0.0061	----	----	11	2222	UNCH		
NOV12	----	----	----	----	----	2.9018	-	0.0048	----	----	11	2155	- 5		
DEC12	----	----	----	----	----	2.9049	-	0.0037	----	----	11	2032	UNCH		



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PRELIMINARY



PG61 BULLETIN #146@ ENERGY FUTURES PRODUCTS Mon, Jul 30, 2012 PG61												
		GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
MP FUT		NYMEX NY HARBOR HEAT OIL CLNDR SWAP										
JAN13		----	----	----	----	----	2.9001	- 0.0022	----	----	11	1152 UNCH
FEB13		----	----	----	----	----	2.8861	- 0.0005	----	----	11	1150 UNCH
MAR13		----	----	----	----	----	2.8658	+ 0.0002	----	----	11	1183 UNCH
APR13		----	----	----	----	----	2.8908	+ 0.0012	----	----	11	1742 + 8
MAY13		----	----	----	----	----	2.8798	UNCH	----	----	11	1739 + 8
JUN13		----	----	----	----	----	2.8808	- 0.0002	----	----	11	1741 + 8
JUL13		----	----	----	----	----	2.8833	+ 0.0003	----	----	----	899 UNCH
AUG13		----	----	----	----	----	2.8853	+ 0.0013	----	----	----	898 UNCH
SEP13		----	----	----	----	----	2.8873	+ 0.0023	----	----	----	877 UNCH
OCT13		----	----	----	----	----	2.8893	+ 0.0027	----	----	----	561 UNCH
NOV13		----	----	----	----	----	2.8908	+ 0.0032	----	----	----	561 UNCH
DEC13		----	----	----	----	----	2.8928	+ 0.0032	----	----	----	559 UNCH
JAN14		----	----	----	----	----	2.8843	+ 0.0032	----	----	----	35 UNCH
FEB14		----	----	----	----	----	2.8683	+ 0.0032	----	----	----	35 UNCH
MAR14		----	----	----	----	----	2.8463	+ 0.0032	----	----	----	35 UNCH
APR14		----	----	----	----	----	2.8318	+ 0.0032	----	----	----	35 UNCH
MAY14		----	----	----	----	----	2.8218	+ 0.0032	----	----	----	35 UNCH
JUN14		----	----	----	----	----	2.8193	+ 0.0032	----	----	----	35 UNCH
TOTAL MP FUT											202	28250 + 42
RT FUT		NYMEX RBOB GASOLINE FUTURES										
AUG12		----	----	----	----	----	2.9368	+ 0.0490	----	----	25	136 + 25
SEP12		----	----	----	----	----	2.8184	+ 0.0217	----	----	119	833 - 81
OCT12		----	----	----	----	----	2.6228	+ 0.0100	----	----	122	360 + 120
NOV12		----	----	----	----	----	2.5701	+ 0.0044	----	----	----	56 UNCH
DEC12		----	----	----	----	----	2.5404	+ 0.0010	----	----	120	533 + 120
JAN13		----	----	----	----	----	2.5317	+ 0.0003	----	----	----	4 UNCH
FEB13		----	----	----	----	----	2.5359	+ 0.0010	----	----	----	4 UNCH
MAR13		----	----	----	----	----	2.5496	+ 0.0014	----	----	----	4 UNCH
APR13		----	----	----	----	----	2.6924	+ 0.0005	----	----	----	4 UNCH
MAY13		----	----	----	----	----	2.6820	+ 0.0006	----	----	----	4 UNCH
JUN13		----	----	----	----	----	2.6572	+ 0.0006	----	----	----	4 UNCH
JUL13		----	----	----	----	----	2.6272	+ 0.0005	----	----	----	4 UNCH
AUG13		----	----	----	----	----	2.5947	+ 0.0005	----	----	----	4 UNCH
SEP13		----	----	----	----	----	2.5594	- 0.0003	----	----	----	4 UNCH
OCT13		----	----	----	----	----	2.4319	- 0.0003	----	----	----	4 UNCH
NOV13		----	----	----	----	----	2.4129	- 0.0003	----	----	----	4 UNCH
DEC13		----	----	----	----	----	2.4039	- 0.0003	----	----	----	4 UNCH
TOTAL RT FUT											386	1966 + 184
UY FUT		NYMEX ULSD VS NYMEX HO										
JUL12		----	----	----	----	----	0.1045	- 0.0008	----	----	----	53 UNCH
AUG12		----	----	----	----	----	0.0875	+ 0.0075	----	----	----	101 UNCH
SEP12		----	----	----	----	----	0.0864	+ 0.0075	----	----	----	106 UNCH
OCT12		----	----	----	----	----	0.0700	+ 0.0075	----	----	----	66 UNCH
NOV12		----	----	----	----	----	0.0515	+ 0.0065	----	----	----	59 UNCH
DEC12		----	----	----	----	----	0.0340	+ 0.0040	----	----	----	58 UNCH
TOTAL UY FUT												443
7N FUT		PREM UNL GAS 10 PPM BALMO										
11JUL12		----	----	----	----	----	992.121	+ 1.339	----	----	----	2 UNCH
TOTAL 7N FUT												2
7L FUT		PREM UNL GAS 10 PPM (PLTS) RDM										
JUL12		----	----	----	----	----	997.750	+ 7.750	----	----	----	74 UNCH
AUG12		----	----	----	----	----	1010.750	+ 14.500	----	----	----	145 UNCH
SEP12		----	----	----	----	----	981.750	+ 11.000	----	----	15	125 + 15
OCT12		----	----	----	----	----	928.250	+ 9.250	----	----	----	7 UNCH
NOV12		----	----	----	----	----	912.000	+ 8.750	----	----	----	7 UNCH
DEC12		----	----	----	----	----	906.250	+ 8.250	----	----	----	7 UNCH
TOTAL 7L FUT											15	365 + 15
3G FUT		PREMIUM UNLD 10P FOB MED SWAP										
JUL12		----	----	----	----	----	966.958	+ 1.364	----	----	----	288 UNCH
AUG12		----	----	----	----	----	979.150	+ 5.500	----	----	8	173 + 8
SEP12		----	----	----	----	----	943.650	+ 6.500	----	----	----	190 UNCH
OCT12		----	----	----	----	----	914.150	+ 4.650	----	----	----	43 UNCH
NOV12		----	----	----	----	----	898.550	+ 4.050	----	----	----	28 UNCH
DEC12		----	----	----	----	----	893.300	+ 3.650	----	----	----	28 UNCH
JAN13		----	----	----	----	----	892.050	+ 3.050	----	----	----	5 UNCH
FEB13		----	----	----	----	----	891.150	+ 2.650	----	----	----	5 UNCH
MAR13		----	----	----	----	----	890.400	+ 2.400	----	----	----	5 UNCH
APR13		----	----	----	----	----	928.150	+ 2.000	----	----	----	5 UNCH
MAY13		----	----	----	----	----	919.400	+ 1.400	----	----	----	5 UNCH
JUN13		----	----	----	----	----	910.650	+ 0.900	----	----	----	5 UNCH
JUL13		----	----	----	----	----	902.150	+ 0.900	----	----	----	5 UNCH
AUG13		----	----	----	----	----	893.650	+ 0.900	----	----	----	5 UNCH
SEP13		----	----	----	----	----	885.150	+ 0.750	----	----	----	5 UNCH
OCT13		----	----	----	----	----	859.150	+ 1.250	----	----	----	5 UNCH
NOV13		----	----	----	----	----	855.150	+ 1.900	----	----	----	5 UNCH
DEC13		----	----	----	----	----	852.650	+ 1.000	----	----	----	5 UNCH
TOTAL 3G FUT											8	810 + 8
8G FUT		PREMIUM UNLEAD 10PPM FOB BLMO										
03JUL12		----	----	----	----	----	969.789	+ 1.429	----	----	----	1 UNCH
04JUL12		----	----	----	----	----	970.304	+ 1.500	----	----	----	19 UNCH
06JUL12		----	----	----	----	----	970.532	+ 1.667	----	----	----	15 UNCH
11JUL12		----	----	----	----	----	970.588	+ 2.000	----	----	----	50 UNCH
18JUL12		----	----	----	----	----	979.107	+ 3.000	----	----	----	10 UNCH
19JUL12		----	----	----	----	----	979.869	+ 3.333	----	----	----	21 UNCH
20JUL12		----	----	----	----	----	979.353	+ 3.750	----	----	----	5 UNCH
23JUL12		----	----	----	----	----	977.974	+ 4.285	----	----	5	5 UNCH
25JUL12		----	----	----	----	----	982.164	+ 6.000	----	----	----	5 UNCH
TOTAL 8G FUT											5	131
RL FUT		RBOB CALENDAR SWAP FUTURE										
JUL12		----	----	----	----	----	2.8222	+ 0.0047	----	----	----	4728 UNCH
AUG12		----	----	----	----	----	2.8184	+ 0.0217	----	----	277	2930 + 150
SEP12		----	----	----	----	----	2.6228	+ 0.0100	----	----	----	2046 UNCH
OCT12		----	----	----	----	----	2.5701	+ 0.0044	----	----	151	1818 UNCH
NOV12		----	----	----	----	----	2.5404	+ 0.0010	----	----	----	1767 UNCH
DEC12		----	----	----	----	----	2.5317	+ 0.0003	----	----	----	2750 UNCH
JAN13		----	----	----	----	----	2.5359	+ 0.0010	----	----	----	478 UNCH
FEB13		----	----	----	----	----	2.5496	+ 0.0014	----	----	----	416 UNCH
MAR13		----	----	----	----	----	2.6924	+ 0.0005	----	----	----	141 UNCH
APR13		----	----	----	----	----	2.6820	+ 0.0006	----	----	----	42 UNCH
MAY13		----	----	----	----	----	2.6572	+ 0.0006	----	----	----	47 UNCH



BULLETIN #146@													ENERGY FUTURES PRODUCTS													Mon, Jul 30, 2012 PG61												
GLOBEX OPEN		OPEN OUTCRY OPEN RANGE		GLOBEX HIGH/LOW		OPEN OUTCRY HIGH/LOW		OPEN OUTCRY CLOSE RANGE		SETT. & PT.		PRICE CHGE		OPEN OUTCRY VOLUME		GLOBEX® VOLUME		PNT VOLUME		OPEN INTEREST																		
RL FUT		RBOB CALENDAR SWAP FUTURE																																				
JUN13		----	----	----	----	----	2. 6272	+	0. 0005	----	----	----	----	----	45	UNCH																						
JUL13		----	----	----	----	----	2. 5947	+	0. 0005	----	----	----	----	----	38	UNCH																						
AUG13		----	----	----	----	----	2. 5594	-	0. 0003	----	----	----	----	----	38	UNCH																						
SEP13		----	----	----	----	----	2. 4319	-	0. 0003	----	----	----	----	----	39	UNCH																						
OCT13		----	----	----	----	----	2. 4129	-	0. 0003	----	----	----	----	----	36	UNCH																						
NOV13		----	----	----	----	----	2. 4039	-	0. 0003	----	----	----	----	----	37	UNCH																						
DEC13		----	----	----	----	----	2. 4060	-	0. 0003	----	----	----	----	----	35	UNCH																						
TOTAL RL FUT																		428	17431	+	150																	
RM FUT		RBOB CRACK SPREAD																																				
JUL12		----	----	----	----	----	30. 52	+	0. 23	----	----	----	----	----	1049	UNCH																						
AUG12		----	----	----	----	----	28. 49	+	1. 26	----	----	----	----	----	1049	UNCH																						
SEP12		----	----	----	----	----	19. 98	+	0. 78	----	----	----	----	----	994	UNCH																						
OCT12		----	----	----	----	----	17. 35	+	0. 51	----	----	----	----	----	1024	UNCH																						
NOV12		----	----	----	----	----	15. 60	+	0. 36	----	----	----	----	----	1019	UNCH																						
DEC12		----	----	----	----	----	14. 87	+	0. 31	----	----	----	----	----	1019	UNCH																						
JAN13		----	----	----	----	----	14. 77	+	0. 33	----	----	----	----	----	120	UNCH																						
FEB13		----	----	----	----	----	15. 17	+	0. 34	----	----	----	----	----	120	UNCH																						
MAR13		----	----	----	----	----	21. 11	+	0. 32	----	----	----	----	----	120	UNCH																						
APR13		----	----	----	----	----	20. 65	+	0. 32	----	----	----	----	----	40	UNCH																						
MAY13		----	----	----	----	----	19. 62	+	0. 31	----	----	----	----	----	40	UNCH																						
JUN13		----	----	----	----	----	18. 39	+	0. 30	----	----	----	----	----	40	UNCH																						
JUL13		----	----	----	----	----	17. 10	+	0. 28	----	----	----	----	----	40	UNCH																						
AUG13		----	----	----	----	----	15. 69	+	0. 22	----	----	----	----	----	40	UNCH																						
SEP13		----	----	----	----	----	10. 42	+	0. 21	----	----	----	----	----	40	UNCH																						
OCT13		----	----	----	----	----	9. 71	+	0. 20	----	----	----	----	----	40	UNCH																						
NOV13		----	----	----	----	----	9. 45	+	0. 18	----	----	----	----	----	40	UNCH																						
DEC13		----	----	----	----	----	9. 72	+	0. 18	----	----	----	----	----	40	UNCH																						
TOTAL RM FUT																			6874																			
EXR FUT		RBOB GAS VS EUROBOB(ARGUS) NWE BRGS																																				
JUL12		----	----	----	----	----	0. 0177	-	0. 0015	----	----	----	----	----	358	UNCH																						
AUG12		----	----	----	----	----	-0. 0403	-	0. 0210	----	----	----	----	15	311	-	2																					
SEP12		----	----	----	----	----	-0. 1414	-	0. 0113	----	----	----	----	20	114	+	8																					
OCT12		----	----	----	----	----	-0. 0353	-	0. 0059	----	----	----	----	----	169	UNCH																						
NOV12		----	----	----	----	----	-0. 0153	-	0. 0043	----	----	----	----	----	151	UNCH																						
DEC12		----	----	----	----	----	-0. 0066	-	0. 0033	----	----	----	----	----	162	UNCH																						
JAN13		----	----	----	----	----	0. 0004	-	0. 0015	----	----	----	----	----	20	UNCH																						
FEB13		----	----	----	----	----	0. 0165	-	0. 0002	----	----	----	----	----	20	UNCH																						
MAR13		----	----	----	----	----	0. 1625	+	0. 0005	----	----	----	----	----	20	UNCH																						
APR13		----	----	----	----	----	0. 0445	+	0. 0019	----	----	----	----	----	4	UNCH																						
MAY13		----	----	----	----	----	0. 0450	+	0. 0039	----	----	----	----	----	4	UNCH																						
JUN13		----	----	----	----	----	0. 0406	+	0. 0057	----	----	----	----	----	4	UNCH																						
JUL13		----	----	----	----	----	0. 0324	+	0. 0129	----	----	----	----	----	4	UNCH																						
AUG13		----	----	----	----	----	0. 0222	+	0. 0054	----	----	----	----	----	4	UNCH																						
SEP13		----	----	----	----	----	-0. 0807	+	0. 0058	----	----	----	----	----	4	UNCH																						
OCT13		----	----	----	----	----	-0. 0251	+	0. 0046	----	----	----	----	----	4	UNCH																						
NOV13		----	----	----	----	----	-0. 0224	+	0. 0031	----	----	----	----	----	4	UNCH																						
DEC13		----	----	----	----	----	-0. 0131	+	0. 0057	----	----	----	----	----	4	UNCH																						
TOTAL EXR FUT																		35	1361	+	6																	
RBB FUT		RBOB GAS VS. BRENT CRCK SPRD SWAPS																																				
JUL12		----	----	----	----	----	15. 758	+	0. 221	----	----	----	----	----	3172	UNCH																						
AUG12		----	----	----	----	----	12. 695	+	1. 135	----	----	----	----	83	3169	+	75																					
SEP12		----	----	----	----	----	5. 294	+	0. 606	----	----	----	----	45	3346	-	17																					
OCT12		----	----	----	----	----	3. 497	+	0. 380	----	----	----	----	25	2774	UNCH																						
NOV12		----	----	----	----	----	2. 607	+	0. 242	----	----	----	----	25	2774	UNCH																						
DEC12		----	----	----	----	----	2. 578	+	0. 218	----	----	----	----	25	2774	UNCH																						
JAN13		----	----	----	----	----	3. 072	+	0. 247	----	----	----	----	----	487	UNCH																						
FEB13		----	----	----	----	----	3. 963	+	0. 259	----	----	----	----	----	487	UNCH																						
MAR13		----	----	----	----	----	10. 235	+	0. 221	----	----	----	----	----	487	UNCH																						
APR13		----	----	----	----	----	10. 066	+	0. 225	----	----	----	----	----	241	UNCH																						
MAY13		----	----	----	----	----	9. 257	+	0. 225	----	----	----	----	----	241	UNCH																						
JUN13		----	----	----	----	----	8. 252	+	0. 221	----	----	----	----	----	241	UNCH																						
JUL13		----	----	----	----	----	7. 123	+	0. 211	----	----	----	----	----	241	UNCH																						
AUG13		----	----	----	----	----	5. 918	+	0. 163	----	----	----	----	----	241	UNCH																						
SEP13		----	----	----	----	----	0. 833	+	0. 158	----	----	----	----	----	241	UNCH																						
OCT13		----	----	----	----	----	0. 278	+	0. 158	----	----	----	----	----	221	UNCH																						
NOV13		----	----	----	----	----	0. 155	+	0. 158	----	----	----	----	----	221	UNCH																						
DEC13		----	----	----	----	----	0. 473	+	0. 157	----	----	----	----	----	221	UNCH																						
TOTAL RBB FUT																		203	21579	+	58																	
1D FUT		RBOB GASOLINE BALMO CLNDR SWP																																				
03JUL12		----	----	----	----	----	2. 8321	+	0. 0049	----	----	----	----	----	533	UNCH																						
05JUL12		----	----	----	----	----	2. 8378	+	0. 0051	----	----	----	----	----	100	UNCH																						
06JUL12		----	----	----	----	----	2. 8419	+	0. 0054	----	----	----	----	----	331	UNCH																						
09JUL12		----	----	----	----	----	2. 8493	+	0. 0058	----	----	----	----	----	83	UNCH																						
12JUL12		----	----	----	----	----	2. 8688	+	0. 0070	----	----	----	----	----	42	UNCH																						
TOTAL 1D FUT																			1089																			
RV FUT		RBOB UP-DOWN CALENDAR SWAP																																				
JUL12		----	----	----	----	----	-0. 0764	+	0. 0029	----	----	----	----	----	2246	UNCH																						
AUG12		----	----	----	----	----	-0. 0185	+	0. 0015	----	----	----	----	----	2335	UNCH																						
SEP12		----	----	----	----	----	0. 0350	+	0. 0050	----	----	----	----	1075	2592	+	261																					
OCT12		----	----	----	----	----	-0. 0050	+	0. 0025	----	----	----	----	50	2486	UNCH																						
NOV12		----	----	----	----	----	-0. 0325	+	0. 0025	----	----	----	----	50	2461	UNCH																						
DEC12		----	----	----	----	----	-0. 0475	+	0. 0025	----	----	----	----	50	2511	UNCH																						
JAN13		----	----	----	----	----	-0. 0425	UNCH	----	----	----	----	----	----	532	UNCH																						
FEB13		----	----	----	----	----	-0. 0375	UNCH	----	----	----	----	----	----	532	UNCH																						
MAR13		----	----	----	----	----	-0. 1425	UNCH	----	----	----	----	----	----	431	UNCH																						
APR13		----	----	----	----	----	-0. 0625	UNCH	----	----	----	----	----	----	266	UNCH																						
MAY13		----	----	----	----	----	-0. 0575	UNCH	----	----	----	----	----	----	266	UNCH																						
JUN13		----	----	----	----	----	-0. 0525	UNCH	----	----	----	----	----	----	265	UNCH																						
JUL13		----	----	----	----	----	-0. 0500	UNCH	----	----	----	----	----	----	265	UNCH																						
AUG13		----	----	----	----	----	-0. 0300	UNCH	----	----	----	----	----	----	265	UNCH																						
SEP13		----	----	----	----	----	0. 0200	UNCH	----	----	----	----	----	----	265	UNCH																						
OCT13		----	----	----	----	----	-0. 0125	UNCH	----	----	----	----	----	----	265	UNCH																						
NOV13		----	----	----	----	----	-0. 0450	UNCH	----	----	----	----	----	----	265	UNCH																						
DEC13		----	----	----	----	----	-0. 0550	UNCH	----	----	----	----	----	----	265	UNCH																						
TOTAL RV FUT																		1225	18513	+	261																	
RH FUT		RBOB VS HEATING OIL SWAP																																				
JUL12		----	----	----	----	----	0. 0066	+	0. 0057	----	----	----	----	----	515	UNCH																						
AUG12		----	----	----	----	----	-0. 0630	+	0. 0308	----	----	----	----	----	565	UNCH																						
SEP12		----	----	----	----	----	-0. 2658	+	0. 0178	----	----	----	----	----	565	UNCH																						
TOTAL RH FUT																			1645																			

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BULLETIN #146@			ENERGY FUTURES PRODUCTS							Mon, Jul 30, 2012			PG61	
	GLOBAL OPEN	OPEN OUTCRY OPEN RANGE	GLOBAL HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBAL® VOLUME	PNT VOLUME	OPEN INTEREST			
UA FUT SINGAPORE FUEL 180CST CALSWAP														
FEB14	----	----	----	----	----	608.25	+	0.25	----	----	----	10	UNCH	
MAR14	----	----	----	----	----	607.00		UNCH	----	----	----	10	UNCH	
APR14	----	----	----	----	----	605.75		UNCH	----	----	----	5	UNCH	
MAY14	----	----	----	----	----	604.50		UNCH	----	----	----	5	UNCH	
JUN14	----	----	----	----	----	603.00	+	0.25	----	----	----	5	UNCH	
JUL14	----	----	----	----	----	602.00	+	0.50	----	----	----	5	UNCH	
AUG14	----	----	----	----	----	600.75	+	0.50	----	----	----	5	UNCH	
SEP14	----	----	----	----	----	599.50	+	0.25	----	----	----	5	UNCH	
OCT14	----	----	----	----	----	598.75	+	0.25	----	----	----	28	UNCH	
NOV14	----	----	----	----	----	597.50	+	0.25	----	----	----	28	UNCH	
DEC14	----	----	----	----	----	596.50	+	0.25	----	----	----	28	UNCH	
JAN15	----	----	----	----	----	595.50		UNCH	----	----	----	10	UNCH	
FEB15	----	----	----	----	----	594.50		UNCH	----	----	----	10	UNCH	
MAR15	----	----	----	----	----	593.75	+	0.25	----	----	----	10	UNCH	
APR15	----	----	----	----	----	592.75		UNCH	----	----	----	10	UNCH	
MAY15	----	----	----	----	----	592.00	+	0.25	----	----	----	10	UNCH	
JUN15	----	----	----	----	----	591.50	+	0.25	----	----	----	10	UNCH	
JUL15	----	----	----	----	----	590.50		UNCH	----	----	----	10	UNCH	
AUG15	----	----	----	----	----	589.75	+	0.25	----	----	----	10	UNCH	
SEP15	----	----	----	----	----	588.75		UNCH	----	----	----	10	UNCH	
OCT15	----	----	----	----	----	588.00	+	0.25	----	----	----	10	UNCH	
NOV15	----	----	----	----	----	587.00		UNCH	----	----	----	10	UNCH	
DEC15	----	----	----	----	----	586.50	+	0.25	----	----	----	10	UNCH	
OCT16	----	----	----	----	----	581.28	+	0.72	----	----	----	10	UNCH	
NOV16	----	----	----	----	----	581.15	+	0.79	----	----	----	10	UNCH	
DEC16	----	----	----	----	----	581.15	+	0.79	----	----	----	10	UNCH	
TOTAL	UA FUT									436	7993	+	222	
SD FUT SINGAPORE FUEL OIL SPREAD SWAP														
JUL12	----	----	----	----	----	11.61	+	0.15	----	----	----	541	UNCH	
AUG12	----	----	----	----	----	11.50		UNCH	----	----	20	520	+	4
SEP12	----	----	----	----	----	10.75		UNCH	----	----	15	372	+	7
OCT12	----	----	----	----	----	10.75		UNCH	----	----	----	117		UNCH
NOV12	----	----	----	----	----	10.50		UNCH	----	----	----	135		UNCH
DEC12	----	----	----	----	----	10.50		UNCH	----	----	----	114		UNCH
JAN13	----	----	----	----	----	10.75		UNCH	----	----	----	25		UNCH
FEB13	----	----	----	----	----	10.75		UNCH	----	----	----	22		UNCH
MAR13	----	----	----	----	----	10.75		UNCH	----	----	----	22		UNCH
APR13	----	----	----	----	----	10.75		UNCH	----	----	----	61		UNCH
MAY13	----	----	----	----	----	10.75		UNCH	----	----	----	61		UNCH
JUN13	----	----	----	----	----	10.75		UNCH	----	----	----	61		UNCH
JUL13	----	----	----	----	----	10.75		UNCH	----	----	----	35		UNCH
AUG13	----	----	----	----	----	10.75		UNCH	----	----	----	35		UNCH
SEP13	----	----	----	----	----	10.75		UNCH	----	----	----	35		UNCH
OCT13	----	----	----	----	----	10.75		UNCH	----	----	----	30		UNCH
NOV13	----	----	----	----	----	10.75		UNCH	----	----	----	30		UNCH
DEC13	----	----	----	----	----	10.75		UNCH	----	----	----	30		UNCH
JAN14	----	----	----	----	----	10.25		UNCH	----	----	----	5		UNCH
FEB14	----	----	----	----	----	10.25		UNCH	----	----	----	5		UNCH
MAR14	----	----	----	----	----	10.25		UNCH	----	----	----	5		UNCH
APR14	----	----	----	----	----	10.25		UNCH	----	----	----	5		UNCH
MAY14	----	----	----	----	----	10.25		UNCH	----	----	----	5		UNCH
JUN14	----	----	----	----	----	10.25		UNCH	----	----	----	5		UNCH
JUL14	----	----	----	----	----	10.25		UNCH	----	----	----	5		UNCH
AUG14	----	----	----	----	----	10.25		UNCH	----	----	----	5		UNCH
SEP14	----	----	----	----	----	10.25		UNCH	----	----	----	5		UNCH
OCT14	----	----	----	----	----	10.25		UNCH	----	----	----	5		UNCH
NOV14	----	----	----	----	----	10.25		UNCH	----	----	----	5		UNCH
DEC14	----	----	----	----	----	10.25		UNCH	----	----	----	5		UNCH
TOTAL	SD FUT									35	2306	+	11	
VU FUT SINGAPORE GASOIL BALMO														
02JUL12	----	----	----	----	----	116.957	+	0.046	----	----	----	500	UNCH	
03JUL12	----	----	----	----	----	117.234	+	0.048	----	----	----	175	UNCH	
04JUL12	----	----	----	----	----	117.496	+	0.051	----	----	----	100	UNCH	
05JUL12	----	----	----	----	----	117.688	+	0.054	----	----	----	50	UNCH	
06JUL12	----	----	----	----	----	117.865	+	0.057	----	----	----	250	UNCH	
09JUL12	----	----	----	----	----	118.036	+	0.060	----	----	----	91	UNCH	
10JUL12	----	----	----	----	----	118.285	+	0.063	----	----	----	150	UNCH	
11JUL12	----	----	----	----	----	118.560	+	0.067	----	----	----	50	UNCH	
13JUL12	----	----	----	----	----	119.142	+	0.078	----	----	----	110	UNCH	
16JUL12	----	----	----	----	----	119.420	+	0.084	----	----	----	50	UNCH	
TOTAL	VU FUT											1526		
SG FUT SINGAPORE GASOIL SWAP														
JUL12	----	----	----	----	----	116.96	+	0.05	----	----	----	3952	UNCH	
AUG12	----	----	----	----	----	120.40	+	0.11	----	----	215	4393	+	150
SEP12	----	----	----	----	----	119.76	+	0.20	----	----	50	2148		UNCH
OCT12	----	----	----	----	----	119.33	+	0.20	----	----	----	485		UNCH
NOV12	----	----	----	----	----	118.97	+	0.18	----	----	----	387		UNCH
DEC12	----	----	----	----	----	118.74	+	0.20	----	----	----	1061		UNCH
JAN13	----	----	----	----	----	120.41	+	0.18	----	----	----	12		UNCH
FEB13	----	----	----	----	----	120.31	-	0.18	----	----	----	6		UNCH
MAR13	----	----	----	----	----	119.95	-	0.20	----	----	----	6		UNCH
APR13	----	----	----	----	----	119.93	+	0.64	----	----	----	6		UNCH
MAY13	----	----	----	----	----	119.61	+	0.63	----	----	----	6		UNCH
JUN13	----	----	----	----	----	119.51	+	0.63	----	----	----	5		UNCH
JUL13	----	----	----	----	----	118.96	+	0.03	----	----	----	5		UNCH
AUG13	----	----	----	----	----	118.94	+	0.03	----	----	----	5		UNCH
SEP13	----	----	----	----	----	118.88	+	0.03	----	----	----	5		UNCH
OCT13	----	----	----	----	----	118.72	-	0.01	----	----	----	5		UNCH
NOV13	----	----	----	----	----	118.65	+	0.02	----	----	----	5		UNCH
DEC13	----	----	----	----	----	118.66	+	0.07	----	----	----	5		UNCH
TOTAL	SG FUT									265	12497	+	150	
GA FUT SINGAPORE GASOIL VS ICE														
JUL12	----	----	----	----	----	-2.51	+	0.02	----	----	----	1455	UNCH	
AUG12	----	----	----	----	----	-2.09	-	0.17	----	----	----	1375	UNCH	
SEP12	----	----	----	----	----	-2.45	-	0.04	----	----	25	1280		UNCH
OCT12	----	----	----	----	----	-2.42	-	0.02	----	----	----	1765		UNCH
NOV12	----	----	----	----	----	-2.24	-	0.00	----	----	----	1565		UNCH
DEC12	----	----	----	----	----	-2.13	+	0.03	----	----	----	1690		UNCH
JAN13	----	----	----	----	----	-0.12	+	0.01	----	----	----	695		UNCH
FEB13	----	----	----	----	----	0.13	-	0.34	----	----	----	695		UNCH
MAR13	----	----	----	----	----	0.13	-	0.34	----	----	----	695		UNCH
APR13	----	----	----	----	----	0.47	+	0.53	----	----	----	830		UNCH
MAY13	----	----	----	----	----	0.47	+	0.53	----	----	----	830		UNCH



PG61 BULLETIN #146@			ENERGY FUTURES PRODUCTS								Mon, Jul 30, 2012			PG61
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST			
GA FUT SINGAPORE GASOIL VS ICE														
JUN13	----	----	----	----	----	0.47	+	0.53	----	----	830	UNCH		
JUL13	----	----	----	----	----	-0.07	-	0.07	----	----	665	UNCH		
AUG13	----	----	----	----	----	-0.07	-	0.07	----	----	665	UNCH		
SEP13	----	----	----	----	----	-0.07	-	0.07	----	----	665	UNCH		
OCT13	----	----	----	----	----	-0.14	-	0.14	----	----	665	UNCH		
NOV13	----	----	----	----	----	-0.14	-	0.14	----	----	665	UNCH		
DEC13	----	----	----	----	----	-0.14	-	0.14	----	----	665	UNCH		
TOTAL	GA FUT									25	17695			
KSD FUT SINGAPORE JET DUBAI CRACK														
DEC12	----	----	----	----	----	194.930	+	0.860	----	----	50	UNCH		
TOTAL	KSD FUT										50			
BX FUT SINGAPORE JET KERO BALMO														
04JUL12	----	----	----	----	----	118.052	-	0.016	----	----	50	UNCH		
09JUL12	----	----	----	----	----	118.554	-	0.018	----	----	101	UNCH		
TOTAL	BX FUT										151			
RK FUT SINGAPORE JET KERO GASOIL SWAP														
JUL12	----	----	----	----	----	0.59	-	0.06	----	----	1855	UNCH		
AUG12	----	----	----	----	----	0.75	-	0.05	----	----	2655	+ 100		
SEP12	----	----	----	----	----	1.05	-	0.03	----	100	1555	- 100		
OCT12	----	----	----	----	----	1.35	-	0.03	----	----	1210	UNCH		
NOV12	----	----	----	----	----	1.62	+	0.01	----	----	1135	UNCH		
DEC12	----	----	----	----	----	1.80	-	0.01	----	----	1385	UNCH		
JAN13	----	----	----	----	----	-0.01	+	0.03	----	----	425	UNCH		
FEB13	----	----	----	----	----	-0.10	+	0.03	----	----	425	UNCH		
MAR13	----	----	----	----	----	-0.10	+	0.03	----	----	425	UNCH		
APR13	----	----	----	----	----	-0.15	-	0.51	----	----	600	UNCH		
MAY13	----	----	----	----	----	-0.15	-	0.51	----	----	600	UNCH		
JUN13	----	----	----	----	----	-0.15	-	0.51	----	----	600	UNCH		
JUL13	----	----	----	----	----	0.35	+	0.12	----	----	340	UNCH		
AUG13	----	----	----	----	----	0.35	+	0.12	----	----	340	UNCH		
SEP13	----	----	----	----	----	0.35	+	0.12	----	----	340	UNCH		
OCT13	----	----	----	----	----	0.55	+	0.32	----	----	340	UNCH		
NOV13	----	----	----	----	----	0.55	+	0.32	----	----	340	UNCH		
DEC13	----	----	----	----	----	0.55	+	0.32	----	----	340	UNCH		
TOTAL	RK FUT									200	14910			
KS FUT SINGAPORE JET KEROSENE SWAP														
JUL12	----	----	----	----	----	117.55	-	0.01	----	----	1644	UNCH		
AUG12	----	----	----	----	----	121.15	+	0.06	----	150	1774	+ 50		
SEP12	----	----	----	----	----	120.81	+	0.17	----	150	1892	+ 150		
OCT12	----	----	----	----	----	120.68	+	0.17	----	----	843	UNCH		
NOV12	----	----	----	----	----	120.59	+	0.19	----	----	925	UNCH		
DEC12	----	----	----	----	----	120.54	+	0.19	----	----	1895	UNCH		
JAN13	----	----	----	----	----	120.40	+	0.21	----	----	53	UNCH		
FEB13	----	----	----	----	----	120.20	-	0.14	----	----	153	UNCH		
MAR13	----	----	----	----	----	119.84	-	0.16	----	----	53	UNCH		
APR13	----	----	----	----	----	119.78	+	0.13	----	----	65	UNCH		
MAY13	----	----	----	----	----	119.46	+	0.12	----	----	65	UNCH		
JUN13	----	----	----	----	----	119.36	+	0.12	----	----	65	UNCH		
JUL13	----	----	----	----	----	119.31	+	0.15	----	----	38	UNCH		
AUG13	----	----	----	----	----	119.29	+	0.15	----	----	38	UNCH		
SEP13	----	----	----	----	----	119.23	+	0.15	----	----	38	UNCH		
OCT13	----	----	----	----	----	119.27	+	0.30	----	----	38	UNCH		
NOV13	----	----	----	----	----	119.20	+	0.34	----	----	38	UNCH		
DEC13	----	----	----	----	----	119.21	+	0.39	----	----	38	UNCH		
TOTAL	KS FUT									300	9655	+ 200		
VO FUT SINGAPORE MOGAS 95 SWAP														
JUL12	----	----	----	----	----	113.000	-	0.250	----	----	100	UNCH		
TOTAL	VO FUT										100			
SP FUT SINGAPORE NAPHTHA SWAP														
JUL12	----	----	----	----	----	91.04		UNCH	----	----	215	UNCH		
AUG12	----	----	----	----	----	94.11	+	1.62	----	----	65	UNCH		
SEP12	----	----	----	----	----	93.82	+	1.43	----	----	65	UNCH		
APR13	----	----	----	----	----	91.33	+	0.61	----	----	65	UNCH		
MAY13	----	----	----	----	----	90.95	+	0.60	----	----	65	UNCH		
JUN13	----	----	----	----	----	90.62	+	0.61	----	----	65	UNCH		
TOTAL	SP FUT										540			
STZ FUT SINGPORE GASOIL 10PPM V GSOLSPD FUT														
JUL12	----	----	----	----	----	3.595	-	0.002	----	----	350	UNCH		
AUG12	----	----	----	----	----	3.250		UNCH	----	----	625	UNCH		
SEP12	----	----	----	----	----	3.250		UNCH	----	----	600	UNCH		
OCT12	----	----	----	----	----	3.300		UNCH	----	----	550	UNCH		
NOV12	----	----	----	----	----	3.400		UNCH	----	----	550	UNCH		
DEC12	----	----	----	----	----	3.500		UNCH	----	----	550	UNCH		
JAN13	----	----	----	----	----	1.750		UNCH	----	----	50	UNCH		
FEB13	----	----	----	----	----	1.567	+	0.317	----	----	50	UNCH		
MAR13	----	----	----	----	----	1.567	+	0.317	----	----	50	UNCH		
APR13	----	----	----	----	----	1.250	-	0.350	----	----	50	UNCH		
MAY13	----	----	----	----	----	1.250	-	0.350	----	----	50	UNCH		
JUN13	----	----	----	----	----	1.250	-	0.350	----	----	50	UNCH		
JUL13	----	----	----	----	----	1.600	-	0.033	----	----	50	UNCH		
AUG13	----	----	----	----	----	1.600	-	0.033	----	----	50	UNCH		
SEP13	----	----	----	----	----	1.600	-	0.033	----	----	50	UNCH		
OCT13	----	----	----	----	----	1.700	+	0.067	----	----	50	UNCH		
NOV13	----	----	----	----	----	1.700	+	0.067	----	----	50	UNCH		
DEC13	----	----	----	----	----	1.700	+	0.067	----	----	50	UNCH		
TOTAL	STZ FUT										3825			
SFC FUT SNGPR FUEL OIL 180CST CRCK SPRD SWP														
JUL12	----	----	----	----	----	-7.146	+	0.048	----	----	204	UNCH		
AUG12	----	----	----	----	----	-6.780	+	0.100	----	----	204	UNCH		
SEP12	----	----	----	----	----	-6.700	+	0.050	----	----	100	UNCH		
JUL13	----	----	----	----	----	-6.700	-	0.110	----	----	169	UNCH		
AUG13	----	----	----	----	----	-6.640	-	0.005	----	----	169	UNCH		
SEP13	----	----	----	----	----	-6.640	-	0.005	----	----	169	UNCH		
OCT13	----	----	----	----	----	-6.660	-	0.040	----	----	2	UNCH		
NOV13	----	----	----	----	----	-6.660	-	0.040	----	----	2	UNCH		
DEC13	----	----	----	----	----	-6.660	-	0.040	----	----	2	UNCH		
JAN14	----	----	----	----	----	-6.660	-	0.040	----	----	7	UNCH		
FEB14	----	----	----	----	----	-6.660	-	0.040	----	----	7	UNCH		
MAR14	----	----	----	----	----	-6.660	-	0.040	----	----	7	UNCH		



PG61 BULLETIN #146@ ENERGY FUTURES PRODUCTS Mon, Jul 30, 2012 PG61													
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST		
SFC FUT		SNGPR	FUEL OIL	180CST	CRCK SPRD SWP								
APR14	----	----	----	----	----	-6.660	-	0.040	----	----	7		UNCH
MAY14	----	----	----	----	----	-6.660	-	0.040	----	----	7		UNCH
JUN14	----	----	----	----	----	-6.660	-	0.040	----	----	7		UNCH
JUL14	----	----	----	----	----	-6.660	-	0.040	----	----	7		UNCH
AUG14	----	----	----	----	----	-6.660	-	0.040	----	----	7		UNCH
SEP14	----	----	----	----	----	-6.660	-	0.040	----	----	7		UNCH
OCT14	----	----	----	----	----	-6.660	-	0.040	----	----	7		UNCH
NOV14	----	----	----	----	----	-6.660	-	0.040	----	----	7		UNCH
DEC14	----	----	----	----	----	-6.660	-	0.040	----	----	7		UNCH
TOTAL	SFC FUT										1105		
STR FUT		SPORE	FUEL OIL	180CST	6.35 CK								
AUG12	----	----	----	----	----	-4.458	+	0.103	----	----	64		UNCH
TOTAL	STR FUT										64		
STS FUT		SPORE	FUEL OIL	180CST	6.35 DUBAI CK								
SEP12	----	----	----	----	----	-1.839	-	0.026	----	32	205	+	27
OCT12	----	----	----	----	----	-1.877	-	0.036	----	----	74		UNCH
NOV12	----	----	----	----	----	-1.941	-	0.061	----	----	74		UNCH
DEC12	----	----	----	----	----	-1.990	-	0.100	----	----	74		UNCH
TOTAL	STS FUT									32	427	+	27
STI FUT		SPORE	FUEL OIL	380CST	6.35 DUBAI CK								
SEP12	----	----	----	----	----	-3.532	-	0.027	----	----	12		UNCH
TOTAL	STI FUT										12		
SZZ FUT		SPORE	GASO .05 V	GASPOIL	SPRD FUT								
JUL12	----	----	----	----	----	2.148	+	0.020	----	----	150		UNCH
AUG12	----	----	----	----	----	2.148	+	0.020	----	----	150		UNCH
SEP12	----	----	----	----	----	2.148	+	0.020	----	----	150		UNCH
TOTAL	SZZ FUT										450		
1NB FUT		SPORE	MOGAS92	UNLD BRENT	SPRD SWAP								
JUL12	----	----	----	----	----	4.076	+	0.027	----	----	272		UNCH
AUG12	----	----	----	----	----	8.577	+	0.909	----	----	470		UNCH
SEP12	----	----	----	----	----	5.911	+	0.359	----	----	70		UNCH
OCT12	----	----	----	----	----	4.243	+	0.254	----	----	17		UNCH
NOV12	----	----	----	----	----	4.007	+	0.434	----	----	17		UNCH
DEC12	----	----	----	----	----	3.692	+	0.289	----	----	17		UNCH
JAN13	----	----	----	----	----	3.812	+	0.144	----	----	33		UNCH
FEB13	----	----	----	----	----	4.012	+	0.304	----	----	33		UNCH
MAR13	----	----	----	----	----	4.187	+	0.494	----	----	33		UNCH
TOTAL	1NB FUT										962		
RMG FUT		TOKYO BAY GAS (RIM)	SWAPS	FUTURES									
AUG12	----	----	----	----	----			----	----	----	200		UNCH
TOTAL	RMG FUT										200		
3V FUT		ULSD	10P CRG	CIF NW	VS ICE BL								
03JUL12	----	----	----	----	----	34.607	+	0.428	----	----	5		UNCH
04JUL12	----	----	----	----	----	34.975	+	0.450	----	----	20		UNCH
05JUL12	----	----	----	----	----	35.500	+	0.474	----	----	10		UNCH
09JUL12	----	----	----	----	----	36.191	+	0.529	----	----	5		UNCH
12JUL12	----	----	----	----	----	36.411	+	0.643	----	----	10		UNCH
18JUL12	----	----	----	----	----	34.100	+	0.900	----	----	10		UNCH
TOTAL	3V FUT										60		
TY FUT		ULSD	10PPM	CARGOES	CIF NWE S								
JUL12	----	----	----	----	----	924.204	+	0.613	----	----	4		UNCH
AUG12	----	----	----	----	----	940.186	+	1.784	----	----	4		UNCH
SEP12	----	----	----	----	----	938.921	+	1.796	----	----	4		UNCH
OCT12	----	----	----	----	----	936.304	+	1.462	----	----	4		UNCH
NOV12	----	----	----	----	----	929.961	+	2.205	----	----	4		UNCH
DEC12	----	----	----	----	----	927.388	+	2.125	----	----	4		UNCH
JAN13	----	----	----	----	----	923.182	+	0.667	----	----	1		UNCH
FEB13	----	----	----	----	----	920.550	+	0.667	----	----	1		UNCH
MAR13	----	----	----	----	----	917.875	+	0.504	----	----	1		UNCH
APR13	----	----	----	----	----	917.500	+	0.341	----	----	1		UNCH
MAY13	----	----	----	----	----	915.109	+	0.250	----	----	1		UNCH
JUN13	----	----	----	----	----	914.338	+	0.250	----	----	1		UNCH
TOTAL	TY FUT										30		
Z6 FUT		ULSD	10PPM	CIF MED	SWAP								
JUL12	----	----	----	----	----	926.170	+	0.681	----	----	4		UNCH
AUG12	----	----	----	----	----	940.270	+	1.118	----	----	10		UNCH
TOTAL	Z6 FUT										14		
Z7 FUT		ULSD	10PPM	CIF MED	VS ICE GAS								
JUL12	----	----	----	----	----	36.136	+	0.477	----	----	95		UNCH
AUG12	----	----	----	----	----	27.792	-	0.958	----	12	107	+	2
SEP12	----	----	----	----	----	27.000		UNCH	----	----	54		UNCH
OCT12	----	----	----	----	----	27.500		UNCH	----	----	68		UNCH
NOV12	----	----	----	----	----	26.625	+	0.625	----	----	61		UNCH
DEC12	----	----	----	----	----	26.625	+	0.625	----	----	60		UNCH
JAN13	----	----	----	----	----	25.333	-	0.042	----	----	10		UNCH
FEB13	----	----	----	----	----	25.333	-	0.042	----	----	10		UNCH
MAR13	----	----	----	----	----	25.333	-	0.042	----	----	10		UNCH
APR13	----	----	----	----	----	27.625		UNCH	----	----	5		UNCH
MAY13	----	----	----	----	----	27.625		UNCH	----	----	5		UNCH
JUN13	----	----	----	----	----	27.625		UNCH	----	----	5		UNCH
JUL13	----	----	----	----	----	27.521	+	1.021	----	----	5		UNCH
AUG13	----	----	----	----	----	27.521	+	1.021	----	----	5		UNCH
SEP13	----	----	----	----	----	27.521	+	1.021	----	----	5		UNCH
OCT13	----	----	----	----	----	27.521	-	0.979	----	----	5		UNCH
NOV13	----	----	----	----	----	27.521	-	0.979	----	----	5		UNCH
DEC13	----	----	----	----	----	27.521	-	0.979	----	----	5		UNCH
TOTAL	Z7 FUT									12	520	+	2
7V FUT		ULSD	10PPM	CIF VS ICE	GAS BLMO								
04JUL12	----	----	----	----	----	36.775	+	0.525	----	----	5		UNCH
TOTAL	7V FUT										5		
1L FUT		ULSD	UP-DOWN	BALMO	SWP								
03JUL12	----	----	----	----	----	0.0665	+	0.0002	----	----	190		UNCH
27JUL12	----	----	----	----	----	0.0523	+	0.0013	----	----	450		UNCH
TOTAL	1L FUT										640		



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PRELIMINARY



PG61 BULLETIN #146@ ENERGY FUTURES PRODUCTS													Mon, Jul 30, 2012 PG61	
	GLOBAL OPEN	OPEN OUTCRY OPEN RANGE	GLOBAL HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBAL® VOLUME	PNT VOLUME	OPEN INTEREST			
US FUT ULSD UP-DOWN(ARGUS) SWAP														
JUL12	----	----	----	----	----	0.0668	+	0.0002	----	----	35	UNCH		
AUG12	----	----	----	----	----	0.0575	+	0.0075	----	----	35	UNCH		
SEP12	----	----	----	----	----	0.0475	+	0.0075	----	----	35	UNCH		
OCT12	----	----	----	----	----	0.0275	+	0.0075	----	----	35	UNCH		
NOV12	----	----	----	----	----	-0.0075	+	0.0065	----	----	35	UNCH		
DEC12	----	----	----	----	----	-0.0235	+	0.0040	----	----	35	UNCH		
TOTAL	US FUT										210			
LT FUT UP DOWN GC ULSD VS NMX HO SPRD														
JUL12	----	----	----	----	----	0.0668	+	0.0002	----	----	9805	UNCH		
AUG12	----	----	----	----	----	0.0575	+	0.0075	----	4287	8587 -	2850		
SEP12	----	----	----	----	----	0.0475	+	0.0075	----	363	8799 +	4		
OCT12	----	----	----	----	----	0.0275	+	0.0075	----	288	6257 +	67		
NOV12	----	----	----	----	----	-0.0075	+	0.0065	----	114	4676 +	17		
DEC12	----	----	----	----	----	-0.0235	+	0.0040	----	87	6922	UNCH		
JAN13	----	----	----	----	----	-0.0201	+	0.0022	----	15	1813 +	15		
FEB13	----	----	----	----	----	-0.0073	+	0.0026	----	15	1669	UNCH		
MAR13	----	----	----	----	----	0.0099	-	0.0002	----	15	1696	UNCH		
TOTAL	LT FUT									5184	50224 -	2747		
RU FUT USGC UNL 87 CRACK SPREAD CAL SWAP														
JUL12	----	----	----	----	----	27.31	+	0.36	----	----	60	UNCH		
AUG12	----	----	----	----	----	27.72	+	1.33	----	----	60	UNCH		
SEP12	----	----	----	----	----	21.45	+	0.99	----	----	30	UNCH		
OCT12	----	----	----	----	----	17.14	+	0.62	----	----	30	UNCH		
NOV12	----	----	----	----	----	14.23	+	0.46	----	----	30	UNCH		
DEC12	----	----	----	----	----	12.88	+	0.42	----	----	30	UNCH		
TOTAL	RU FUT										240			
NGL/PETROCHEM FUTURES PRODUCTS														
	GLOBAL OPEN	OPEN OUTCRY OPEN RANGE	GLOBAL HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBAL® VOLUME	PNT VOLUME	OPEN INTEREST			
91 FUT ARGS FAR E NDX VS EUR CIF ARA SWAP														
JUL12	----	----	----	----	----	18.110	+	0.050	----	----	29	UNCH		
AUG12	----	----	----	----	----	48.167	-	3.333	----	----	37	UNCH		
OCT12	----	----	----	----	----	40.167	-	3.333	----	----	4	UNCH		
NOV12	----	----	----	----	----	39.167	-	3.000	----	----	4	UNCH		
DEC12	----	----	----	----	----	39.833	-	3.334	----	----	4	UNCH		
JAN13	----	----	----	----	----	38.833	-	4.334	----	----	2	UNCH		
FEB13	----	----	----	----	----	37.500	-	4.333	----	----	2	UNCH		
MAR13	----	----	----	----	----	37.500	-	4.333	----	----	2	UNCH		
APR13	----	----	----	----	----	36.833	-	4.667	----	----	2	UNCH		
MAY13	----	----	----	----	----	36.833	-	5.334	----	----	2	UNCH		
JUN13	----	----	----	----	----	36.833	-	5.667	----	----	2	UNCH		
JUL13	----	----	----	----	----	37.167	-	6.000	----	----	2	UNCH		
AUG13	----	----	----	----	----	39.167	-	6.000	----	----	2	UNCH		
SEP13	----	----	----	----	----	39.167	-	6.000	----	----	2	UNCH		
OCT13	----	----	----	----	----	39.167	-	6.000	----	----	2	UNCH		
NOV13	----	----	----	----	----	38.833	-	6.000	----	----	2	UNCH		
DEC13	----	----	----	----	----	38.500	-	6.000	----	----	2	UNCH		
TOTAL	91 FUT										102			
7E FUT ARGUS PROPAN FAR EST INDEX SWAP														
JUL12	----	----	----	----	----	773.421	+	0.962	----	----	217	UNCH		
AUG12	----	----	----	----	----	839.602	+	9.477	----	6	166 -	1		
SEP12	----	----	----	----	----	831.869	+	6.449	----	5	167 +	5		
OCT12	----	----	----	----	----	838.056	+	6.238	----	2	104 +	2		
NOV12	----	----	----	----	----	846.035	+	6.521	----	2	104 +	2		
DEC12	----	----	----	----	----	855.738	+	6.508	----	----	110	UNCH		
JAN13	----	----	----	----	----	857.180	+	5.641	----	----	7	UNCH		
FEB13	----	----	----	----	----	839.124	+	5.958	----	----	2	UNCH		
MAR13	----	----	----	----	----	782.094	+	6.627	----	----	2	UNCH		
APR13	----	----	----	----	----	721.721	+	7.273	----	----	2	UNCH		
MAY13	----	----	----	----	----	700.661	+	7.229	----	----	2	UNCH		
JUN13	----	----	----	----	----	690.252	+	7.144	----	----	2	UNCH		
JUL13	----	----	----	----	----	687.937	+	6.396	----	----	2	UNCH		
AUG13	----	----	----	----	----	691.620	+	7.003	----	----	2	UNCH		
SEP13	----	----	----	----	----	699.952	+	6.918	----	----	2	UNCH		
OCT13	----	----	----	----	----	709.611	+	6.823	----	----	2	UNCH		
NOV13	----	----	----	----	----	719.609	+	6.727	----	----	2	UNCH		
DEC13	----	----	----	----	----	729.608	+	6.631	----	----	2	UNCH		
TOTAL	7E FUT									15	897 +	8		
9N FUT ARGUS PROPAN(SAUDI ARAMCO) SWAP														
AUG12	----	----	----	----	----	763.433	+	13.593	----	3	313 +	1		
SEP12	----	----	----	----	----	760.100	+	6.593	----	13	196	UNCH		
OCT12	----	----	----	----	----	764.433	+	6.260	----	5	117 +	5		
NOV12	----	----	----	----	----	773.433	+	6.260	----	----	98	UNCH		
DEC12	----	----	----	----	----	782.433	+	6.260	----	----	109	UNCH		
JAN13	----	----	----	----	----	796.433	+	6.260	----	----	11	UNCH		
FEB13	----	----	----	----	----	795.100	+	6.260	----	----	11	UNCH		
MAR13	----	----	----	----	----	756.100	+	6.260	----	----	9	UNCH		
TOTAL	9N FUT									21	864 +	6		
22 FUT ARGUS PROPANE FAR E INDX BALMO SWP														
05JUL12	----	----	----	----	----	789.040	+	1.114	----	----	2	UNCH		
10JUL12	----	----	----	----	----	803.735	+	1.323	----	----	20	UNCH		
13JUL12	----	----	----	----	----	815.905	+	1.628	----	----	4	UNCH		
16JUL12	----	----	----	----	----	820.564	+	1.764	----	----	2	UNCH		
17JUL12	----	----	----	----	----	825.342	+	1.924	----	----	2	UNCH		
23JUL12	----	----	----	----	----	829.895	+	3.024	----	----	17	UNCH		
25JUL12	----	----	----	----	----	838.052	+	4.232	----	----	2	UNCH		
31JUL12	----	----	----	----	----	833.262	+	1.713	----	----	2	UNCH		
TOTAL	22 FUT										51			
8L FUT CONWAY NAT GASOLINE SWAP														
JUL12	----	----	----	----	----	1.83577	-	0.00036	----	----	47	UNCH		
AUG12	----	----	----	----	----	1.86500	-	0.01750	----	----	47	UNCH		
SEP12	----	----	----	----	----	1.87500	-	0.01750	----	----	45	UNCH		
OCT12	----	----	----	----	----	1.88500	-	0.01750	----	----	25	UNCH		
NOV12	----	----	----	----	----	1.89500	-	0.01750	----	----	25	UNCH		
DEC12	----	----	----	----	----	1.89875	-	0.01750	----	----	25	UNCH		



PRELIMINARY



BULLETIN #146@				ENERGY FUTURES PRODUCTS					Mon, Jul 30, 2012				PG61
	GLOBAL OPEN	OPEN OUTCRY OPEN RANGE	GLOBAL HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBAL® VOLUME	PNT VOLUME	OPEN INTEREST		
8L FUT CONWAY NAT GASOLINE SWAP													
JAN13	----	----	----	----	----	1.88750	- 0.01750	----	----	----	20	UNCH	
FEB13	----	----	----	----	----	1.88750	- 0.01750	----	----	----	20	UNCH	
MAR13	----	----	----	----	----	1.88750	- 0.01750	----	----	----	20	UNCH	
TOTAL	8L FUT											274	
8M FUT CONWAY NORMAL BUTANE SWAP													
JUL12	----	----	----	----	----	1.03488	+ 0.00024	----	----	----	40	UNCH	
AUG12	----	----	----	----	----	1.11813	- 0.00312	----	----	----	40	UNCH	
SEP12	----	----	----	----	----	1.14438	- 0.00437	----	----	----	40	UNCH	
OCT12	----	----	----	----	----	1.17813	- 0.00312	----	----	----	151	UNCH	
NOV12	----	----	----	----	----	1.21188	- 0.00187	----	----	----	151	UNCH	
DEC12	----	----	----	----	----	1.24563	- 0.00062	----	----	----	151	UNCH	
TOTAL	8M FUT											573	
8K FUT CONWAY PROPANE 5 DEC. SWP													
JUL12	----	----	----	----	----	0.57384	- 0.00119	----	----	----	507	UNCH	
AUG12	----	----	----	----	----	0.62000	- 0.01250	----	----	----	507	UNCH	
SEP12	----	----	----	----	----	0.66000	- 0.01500	----	----	----	581	UNCH	
OCT12	----	----	----	----	----	0.70000	- 0.01500	----	----	3	519	UNCH	
NOV12	----	----	----	----	----	0.73750	- 0.01750	----	----	3	558	UNCH	
DEC12	----	----	----	----	----	0.77250	- 0.01500	----	----	3	583	UNCH	
JAN13	----	----	----	----	----	0.78791	- 0.01500	----	----	3	600	- 3	
FEB13	----	----	----	----	----	0.78291	- 0.01500	----	----	3	605	UNCH	
MAR13	----	----	----	----	----	0.76041	- 0.01500	----	----	3	560	UNCH	
APR13	----	----	----	----	----	0.73875	- 0.01500	----	----	----	260	UNCH	
MAY13	----	----	----	----	----	0.74375	- 0.01500	----	----	----	180	UNCH	
JUN13	----	----	----	----	----	0.74875	- 0.01500	----	----	----	180	UNCH	
JUL13	----	----	----	----	----	0.77000	- 0.01000	----	----	----	15	UNCH	
AUG13	----	----	----	----	----	0.79500	- 0.01000	----	----	----	15	UNCH	
SEP13	----	----	----	----	----	0.82000	- 0.01000	----	----	----	15	UNCH	
OCT13	----	----	----	----	----	0.85000	- 0.01000	----	----	----	100	UNCH	
NOV13	----	----	----	----	----	0.88000	- 0.01000	----	----	----	100	UNCH	
DEC13	----	----	----	----	----	0.91000	- 0.01000	----	----	----	100	UNCH	
TOTAL	8K FUT											18	5985 - 3
32 FUT EUR PROPANE CIF ARA ARGUS BALMO SWP													
02JUL12	----	----	----	----	----	755.31	+ 0.91	----	----	----	4	UNCH	
04JUL12	----	----	----	----	----	763.89	+ 1.00	----	----	----	9	UNCH	
05JUL12	----	----	----	----	----	767.75	+ 1.05	----	----	----	9	UNCH	
09JUL12	----	----	----	----	----	770.58	+ 1.18	----	----	----	37	UNCH	
10JUL12	----	----	----	----	----	773.74	+ 1.25	----	----	----	6	UNCH	
11JUL12	----	----	----	----	----	775.49	+ 1.34	----	----	----	5	UNCH	
12JUL12	----	----	----	----	----	777.13	+ 1.43	----	----	----	8	UNCH	
16JUL12	----	----	----	----	----	786.28	+ 1.67	----	----	----	5	UNCH	
18JUL12	----	----	----	----	----	787.28	+ 2.00	----	----	----	10	UNCH	
TOTAL	32 FUT											93	
PS FUT EURO PROPANE CIF ARA SWAP													
JUL12	----	----	----	----	----	755.31	+ 0.91	----	----	----	205	UNCH	
AUG12	----	----	----	----	----	791.54	+ 9.93	----	----	4	192	+ 4	
SEP12	----	----	----	----	----	790.54	+ 7.13	----	----	14	208	UNCH	
OCT12	----	----	----	----	----	797.81	+ 6.74	----	----	17	211	+ 7	
NOV12	----	----	----	----	----	806.71	+ 6.83	----	----	----	204	UNCH	
DEC12	----	----	----	----	----	815.56	+ 7.10	----	----	17	189	+ 7	
JAN13	----	----	----	----	----	818.59	+ 8.12	----	----	----	79	UNCH	
FEB13	----	----	----	----	----	801.70	+ 8.39	----	----	----	52	UNCH	
MAR13	----	----	----	----	----	744.57	+ 9.06	----	----	----	48	UNCH	
APR13	----	----	----	----	----	684.75	+ 9.98	----	----	----	42	UNCH	
MAY13	----	----	----	----	----	663.51	+ 10.47	----	----	----	32	UNCH	
JUN13	----	----	----	----	----	652.87	+ 10.46	----	----	----	31	UNCH	
JUL13	----	----	----	----	----	650.28	+ 7.80	----	----	----	21	UNCH	
AUG13	----	----	----	----	----	652.01	+ 10.23	----	----	----	21	UNCH	
SEP13	----	----	----	----	----	660.34	+ 9.89	----	----	----	21	UNCH	
OCT13	----	----	----	----	----	669.98	+ 9.51	----	----	----	18	UNCH	
NOV13	----	----	----	----	----	680.30	+ 9.12	----	----	----	18	UNCH	
DEC13	----	----	----	----	----	690.63	+ 8.74	----	----	----	18	UNCH	
TOTAL	PS FUT											52	1610 + 18
HPE FUT HDPE HD POLYETHYLENE (PCW) SWAP													
JUL12	----	----	----	----	----	0.53560	UNCH	----	----	----	11	UNCH	
AUG12	----	----	----	----	----	0.58000	UNCH	----	----	----	11	UNCH	
SEP12	----	----	----	----	----	0.58000	UNCH	----	----	----	11	UNCH	
OCT12	----	----	----	----	----	0.57875	- 0.00125	----	----	----	43	UNCH	
NOV12	----	----	----	----	----	0.57875	- 0.00125	----	----	----	43	UNCH	
DEC12	----	----	----	----	----	0.57875	- 0.00125	----	----	----	43	UNCH	
JAN13	----	----	----	----	----	0.57875	- 0.00125	----	----	----	28	UNCH	
FEB13	----	----	----	----	----	0.57875	- 0.00125	----	----	----	28	UNCH	
MAR13	----	----	----	----	----	0.57875	- 0.00125	----	----	----	28	UNCH	
APR13	----	----	----	----	----	0.57875	- 0.00125	----	----	----	25	UNCH	
MAY13	----	----	----	----	----	0.57875	- 0.00125	----	----	----	25	UNCH	
JUN13	----	----	----	----	----	0.57875	- 0.00125	----	----	----	12	UNCH	
TOTAL	HPE FUT											308	
LPE FUT LLDPE LLD POLYETHYLENE (PCW) SWAP													
JUL12	----	----	----	----	----	0.53601	UNCH	----	----	----	20	UNCH	
AUG12	----	----	----	----	----	0.58000	UNCH	----	----	----	20	UNCH	
SEP12	----	----	----	----	----	0.58500	UNCH	----	----	----	20	UNCH	
OCT12	----	----	----	----	----	0.59125	UNCH	----	----	----	10	UNCH	
NOV12	----	----	----	----	----	0.59750	UNCH	----	----	----	10	UNCH	
DEC12	----	----	----	----	----	0.60375	UNCH	----	----	----	10	UNCH	
JAN13	----	----	----	----	----	0.60375	UNCH	----	----	----	10	UNCH	
FEB13	----	----	----	----	----	0.60375	UNCH	----	----	----	10	UNCH	
MAR13	----	----	----	----	----	0.60375	UNCH	----	----	----	10	UNCH	
TOTAL	LPE FUT											120	
8C FUT MT BELIVIEU ETHANE BALMO SWP													
05JUL12	----	----	----	----	----	0.34993	- 0.00089	----	----	----	15	UNCH	
23JUL12	----	----	----	----	----	0.36929	- 0.00241	----	----	----	15	UNCH	
TOTAL	8C FUT											30	
8J FUT MT BELIVIEU NORMAL BUTANE BALM													
03JUL12	----	----	----	----	----	1.33991	- 0.00109	----	----	----	81	UNCH	
05JUL12	----	----	----	----	----	1.34326	- 0.00115	----	----	----	30	UNCH	
09JUL12	----	----	----	----	----	1.34978	- 0.00129	----	----	----	10	UNCH	
10JUL12	----	----	----	----	----	1.35391	- 0.00136	----	----	----	10	UNCH	
11JUL12	----	----	----	----	----	1.35875	- 0.00146	----	----	----	10	UNCH	
12JUL12	----	----	----	----	----	1.36384	- 0.00156	----	----	----	10	UNCH	



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PRELIMINARY



BULLETIN #146@				ENERGY FUTURES PRODUCTS				Mon, Jul 30, 2012				PG61	
	GLOBAL OPEN	OPEN OUTCRY OPEN RANGE	GLOBAL HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBAL® VOLUME	PNT VOLUME	OPEN INTEREST		
8J FUT MT BELVIEU NORMAL BUTANE BALM													
13JUL12	----	----	----	----	----	1.36962	- 0.00168	----	----	----	10	UNCH	
16JUL12	----	----	----	----	----	1.37365	- 0.00182	----	----	----	10	UNCH	
19JUL12	----	----	----	----	----	1.37813	- 0.00243	----	----	----	20	UNCH	
TOTAL 8J FUT											191		
81 FUT MT BELV MINI LDH PROPANE OPI S SWAP													
JUL12	----	----	----	----	----	0.87511	- 0.00117	----	----	----	45	UNCH	
AUG12	----	----	----	----	----	0.88313	- 0.01250	----	----	----	45	UNCH	
SEP12	----	----	----	----	----	0.89063	- 0.01312	----	----	----	45	UNCH	
OCT12	----	----	----	----	----	0.89688	- 0.01312	----	----	----	50	UNCH	
NOV12	----	----	----	----	----	0.90396	- 0.01292	----	----	----	50	UNCH	
DEC12	----	----	----	----	----	0.91104	- 0.01271	----	----	----	50	UNCH	
JAN13	----	----	----	----	----	0.92021	- 0.01292	----	----	----	20	UNCH	
FEB13	----	----	----	----	----	0.91396	- 0.01354	----	----	----	20	UNCH	
MAR13	----	----	----	----	----	0.89229	- 0.01271	----	----	----	20	UNCH	
APR13	----	----	----	----	----	0.87354	- 0.01146	----	----	----	20	UNCH	
MAY13	----	----	----	----	----	0.87396	- 0.01167	----	----	----	20	UNCH	
JUN13	----	----	----	----	----	0.87646	- 0.01042	----	----	----	20	UNCH	
JUL13	----	----	----	----	----	0.88625	- 0.01000	----	----	----	20	UNCH	
AUG13	----	----	----	----	----	0.89313	- 0.00937	----	----	----	20	UNCH	
SEP13	----	----	----	----	----	0.90188	- 0.01062	----	----	----	20	UNCH	
OCT13	----	----	----	----	----	0.91000	- 0.01000	----	----	----	20	UNCH	
NOV13	----	----	----	----	----	0.91875	- 0.01000	----	----	----	20	UNCH	
DEC13	----	----	----	----	----	0.92750	- 0.01000	----	----	----	20	UNCH	
TOTAL 81 FUT											525		
CO FUT MT BELVIEU ETHANE 5-DCML (OPI S)													
JUL12	----	----	----	----	----	0.34670	- 0.00080	----	----	----	871	UNCH	
AUG12	----	----	----	----	----	0.37438	- 0.00937	----	----	----	1011	UNCH	
SEP12	----	----	----	----	----	0.37625	- 0.00875	----	----	----	691	UNCH	
OCT12	----	----	----	----	----	0.37688	- 0.00937	----	----	----	712	UNCH	
NOV12	----	----	----	----	----	0.37688	- 0.00937	----	----	----	712	UNCH	
DEC12	----	----	----	----	----	0.37688	- 0.00937	----	----	----	712	UNCH	
JAN13	----	----	----	----	----	0.38063	- 0.00937	----	----	----	192	UNCH	
FEB13	----	----	----	----	----	0.38063	- 0.00937	----	----	----	192	UNCH	
MAR13	----	----	----	----	----	0.38063	- 0.00937	----	----	----	192	UNCH	
APR13	----	----	----	----	----	0.38001	- 0.00937	----	----	----	167	UNCH	
MAY13	----	----	----	----	----	0.38001	- 0.00937	----	----	----	167	UNCH	
JUN13	----	----	----	----	----	0.38001	- 0.00937	----	----	----	167	UNCH	
JUL13	----	----	----	----	----	0.38032	- 0.00937	----	----	----	173	UNCH	
AUG13	----	----	----	----	----	0.38032	- 0.00937	----	----	----	173	UNCH	
SEP13	----	----	----	----	----	0.38032	- 0.00937	----	----	----	173	UNCH	
OCT13	----	----	----	----	----	0.38032	- 0.00937	----	----	----	173	UNCH	
NOV13	----	----	----	----	----	0.38032	- 0.00937	----	----	----	173	UNCH	
DEC13	----	----	----	----	----	0.38032	- 0.00937	----	----	----	173	UNCH	
JAN15	----	----	----	----	----	0.38250	- 0.01130	----	----	----	10	UNCH	
FEB15	----	----	----	----	----	0.38250	- 0.01130	----	----	----	10	UNCH	
MAR15	----	----	----	----	----	0.38250	- 0.01130	----	----	----	10	UNCH	
APR15	----	----	----	----	----	0.38250	- 0.01130	----	----	----	10	UNCH	
MAY15	----	----	----	----	----	0.38250	- 0.01130	----	----	----	10	UNCH	
JUN15	----	----	----	----	----	0.38250	- 0.01130	----	----	----	10	UNCH	
JUL15	----	----	----	----	----	0.38250	- 0.01130	----	----	----	10	UNCH	
AUG15	----	----	----	----	----	0.38250	- 0.01130	----	----	----	10	UNCH	
SEP15	----	----	----	----	----	0.38250	- 0.01130	----	----	----	10	UNCH	
OCT15	----	----	----	----	----	0.38250	- 0.01130	----	----	----	10	UNCH	
NOV15	----	----	----	----	----	0.38250	- 0.01130	----	----	----	10	UNCH	
DEC15	----	----	----	----	----	0.38250	- 0.01130	----	----	----	10	UNCH	
TOTAL CO FUT											6944		
MBN FUT MT BELVIEU ETHYLENE (PCW) FINCL SWP													
JUL12	----	----	----	----	----	0.46768	UNCH	----	----	----	140	UNCH	
AUG12	----	----	----	----	----	0.48750	UNCH	----	----	----	120	UNCH	
SEP12	----	----	----	----	----	0.48000	UNCH	----	----	----	70	UNCH	
OCT12	----	----	----	----	----	0.47250	UNCH	----	----	----	50	UNCH	
NOV12	----	----	----	----	----	0.46500	UNCH	----	----	----	50	UNCH	
DEC12	----	----	----	----	----	0.45750	UNCH	----	----	----	50	UNCH	
JAN13	----	----	----	----	----	0.45375	UNCH	----	----	----	20	UNCH	
FEB13	----	----	----	----	----	0.45000	UNCH	----	----	----	20	UNCH	
MAR13	----	----	----	----	----	0.44625	UNCH	----	----	----	20	UNCH	
APR13	----	----	----	----	----	0.44250	UNCH	----	----	----	20	UNCH	
MAY13	----	----	----	----	----	0.43875	UNCH	----	----	----	20	UNCH	
JUN13	----	----	----	----	----	0.43500	UNCH	----	----	----	20	UNCH	
JUL13	----	----	----	----	----	0.43250	UNCH	----	----	----	10	UNCH	
AUG13	----	----	----	----	----	0.43000	UNCH	----	----	----	10	UNCH	
SEP13	----	----	----	----	----	0.42750	UNCH	----	----	----	10	UNCH	
OCT13	----	----	----	----	----	0.42500	UNCH	----	----	----	10	UNCH	
NOV13	----	----	----	----	----	0.42250	UNCH	----	----	----	10	UNCH	
DEC13	----	----	----	----	----	0.42000	UNCH	----	----	----	10	UNCH	
TOTAL MBN FUT											660		
MBE FUT MT BELVIEU ETHYLENE IN-WELL (PCW)													
JUL12	----	----	----	----	----	0.48875	UNCH	----	----	----	190	UNCH	
AUG12	----	----	----	----	----	0.48750	UNCH	----	----	----	110	UNCH	
SEP12	----	----	----	----	----	0.48000	UNCH	----	----	----	120	UNCH	
OCT12	----	----	----	----	----	0.47250	UNCH	----	----	----	220	UNCH	
NOV12	----	----	----	----	----	0.46500	UNCH	----	----	----	250	UNCH	
DEC12	----	----	----	----	----	0.45750	UNCH	----	----	----	220	UNCH	
JAN13	----	----	----	----	----	0.45375	UNCH	----	----	----	80	UNCH	
FEB13	----	----	----	----	----	0.45000	UNCH	----	----	----	80	UNCH	
MAR13	----	----	----	----	----	0.44625	UNCH	----	----	----	80	UNCH	
APR13	----	----	----	----	----	0.44250	UNCH	----	----	----	10	UNCH	
MAY13	----	----	----	----	----	0.43875	UNCH	----	----	----	10	UNCH	
JUN13	----	----	----	----	----	0.43500	UNCH	----	----	----	10	UNCH	
TOTAL MBE FUT											1380		
8I FUT MT BELVIEU ISO BUTANE 5 DEC. S													
JUL12	----	----	----	----	----	1.50899	+ 0.01345	----	----	----	111	UNCH	
AUG12	----	----	----	----	----	1.60000	+ 0.08625	----	----	----	111	UNCH	
SEP12	----	----	----	----	----	1.58375	+ 0.07375	----	----	----	111	UNCH	
OCT12	----	----	----	----	----	1.56083	+ 0.05166	----	----	----	97	UNCH	
NOV12	----	----	----	----	----	1.53708	+ 0.02916	----	----	----	95	UNCH	
DEC12	----	----	----	----	----	1.51458	- 0.00709	----	----	----	95	UNCH	
JAN13	----	----	----	----	----	1.51958	- 0.01833	----	----	----	94	UNCH	
FEB13	----	----	----	----	----	1.49208	- 0.01833	----	----	----	94	UNCH	
MAR13	----	----	----	----	----	1.44708	- 0.01833	----	----	----	96	UNCH	
APR13	----	----	----	----	----	1.44958	- 0.02083	----	----	----	32	UNCH	
MAY13	----	----	----	----	----	1.42708	- 0.02083	----	----	----	32	UNCH	



PRELIMINARY



BULLETIN #146@						ENERGY FUTURES PRODUCTS				Mon, Jul 30, 2012 PG61			
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST		
8I FUT MT BELVIEU ISO BUTANE 5 DEC. S													
JUN13	----	----	----	----	----	1.42458	- 0.02083	----	----	----	32	UNCH	
JUL13	----	----	----	----	----	1.41564	- 0.01958	----	----	----	32	UNCH	
AUG13	----	----	----	----	----	1.41939	- 0.01958	----	----	----	32	UNCH	
SEP13	----	----	----	----	----	1.42314	- 0.01958	----	----	----	32	UNCH	
OCT13	----	----	----	----	----	1.42814	- 0.01958	----	----	----	36	UNCH	
NOV13	----	----	----	----	----	1.43314	- 0.01958	----	----	----	36	UNCH	
DEC13	----	----	----	----	----	1.43814	- 0.01958	----	----	----	36	UNCH	
JAN14	----	----	----	----	----	1.34801	- 0.01958	----	----	----	21	UNCH	
FEB14	----	----	----	----	----	1.34801	- 0.01958	----	----	----	21	UNCH	
MAR14	----	----	----	----	----	1.34801	- 0.01958	----	----	----	21	UNCH	
TOTAL	8I FUT										1267		
7Q FUT MT BELVIEU NAT GAS 5-DCML (OPI S)													
JUL12	----	----	----	----	----	1.86711	- 0.00024	----	----	----	643	UNCH	
AUG12	----	----	----	----	----	1.92500	UNCH	----	----	----	730	UNCH	
SEP12	----	----	----	----	----	1.93500	UNCH	----	----	----	676	UNCH	
OCT12	----	----	----	----	----	1.93938	- 0.00062	----	----	----	747	UNCH	
NOV12	----	----	----	----	----	1.94313	- 0.00062	----	----	----	747	UNCH	
DEC12	----	----	----	----	----	1.94688	- 0.00187	----	----	----	747	UNCH	
JAN13	----	----	----	----	----	1.95709	+ 0.02938	----	----	----	769	UNCH	
FEB13	----	----	----	----	----	1.95084	+ 0.02938	----	----	----	769	UNCH	
MAR13	----	----	----	----	----	1.94334	+ 0.02938	----	----	----	769	UNCH	
APR13	----	----	----	----	----	1.93604	+ 0.02854	----	----	----	405	UNCH	
MAY13	----	----	----	----	----	1.92979	+ 0.02729	----	----	----	388	UNCH	
JUN13	----	----	----	----	----	1.92479	+ 0.02729	----	----	----	388	UNCH	
JUL13	----	----	----	----	----	1.92501	+ 0.02813	----	----	----	303	UNCH	
AUG13	----	----	----	----	----	1.92501	+ 0.02813	----	----	----	303	UNCH	
SEP13	----	----	----	----	----	1.92501	+ 0.02813	----	----	----	303	UNCH	
OCT13	----	----	----	----	----	1.92501	+ 0.02688	----	----	----	418	UNCH	
NOV13	----	----	----	----	----	1.92501	+ 0.02563	----	----	----	418	UNCH	
DEC13	----	----	----	----	----	1.92501	+ 0.02438	----	----	----	418	UNCH	
JAN14	----	----	----	----	----	1.86406	+ 0.02666	----	----	----	91	UNCH	
FEB14	----	----	----	----	----	1.86406	+ 0.02666	----	----	----	91	UNCH	
MAR14	----	----	----	----	----	1.86406	+ 0.02666	----	----	----	91	UNCH	
APR14	----	----	----	----	----	1.86406	+ 0.02666	----	----	----	15	UNCH	
MAY14	----	----	----	----	----	1.86406	+ 0.02666	----	----	----	15	UNCH	
JUN14	----	----	----	----	----	1.86406	+ 0.02666	----	----	----	15	UNCH	
JUL14	----	----	----	----	----	1.86406	+ 0.02666	----	----	----	15	UNCH	
AUG14	----	----	----	----	----	1.86406	+ 0.02666	----	----	----	15	UNCH	
SEP14	----	----	----	----	----	1.86406	+ 0.02666	----	----	----	15	UNCH	
OCT14	----	----	----	----	----	1.86406	+ 0.02666	----	----	----	15	UNCH	
NOV14	----	----	----	----	----	1.86406	+ 0.02666	----	----	----	15	UNCH	
DEC14	----	----	----	----	----	1.86406	+ 0.02666	----	----	----	15	UNCH	
TOTAL	7Q FUT										10349		
MNB FUT MT BELVIEU NORMAL BUTANE LDH(OPI S)													
JUL12	----	----	----	----	----	1.22943	- 0.00652	----	----	----	496	UNCH	
AUG12	----	----	----	----	----	1.26125	- 0.02375	----	----	----	487	UNCH	
SEP12	----	----	----	----	----	1.27750	- 0.02375	----	----	----	313	UNCH	
OCT12	----	----	----	----	----	1.29500	- 0.02375	----	----	6	450 -	3	
NOV12	----	----	----	----	----	1.31250	- 0.02375	----	----	6	538 -	3	
DEC12	----	----	----	----	----	1.33125	- 0.02375	----	----	----	562	UNCH	
JAN13	----	----	----	----	----	1.35125	- 0.02375	----	----	20	574	UNCH	
FEB13	----	----	----	----	----	1.34125	- 0.02375	----	----	6	621 -	6	
MAR13	----	----	----	----	----	1.30625	- 0.02375	----	----	----	505	UNCH	
APR13	----	----	----	----	----	1.25500	- 0.02250	----	----	----	450	UNCH	
MAY13	----	----	----	----	----	1.24250	- 0.02125	----	----	----	450	UNCH	
JUN13	----	----	----	----	----	1.24250	- 0.02125	----	----	----	450	UNCH	
JUL13	----	----	----	----	----	1.24375	- 0.02125	----	----	----	300	UNCH	
AUG13	----	----	----	----	----	1.24875	- 0.02125	----	----	----	300	UNCH	
SEP13	----	----	----	----	----	1.26375	- 0.02125	----	----	----	274	UNCH	
OCT13	----	----	----	----	----	1.28875	- 0.02125	----	----	----	57	UNCH	
NOV13	----	----	----	----	----	1.31875	- 0.02125	----	----	----	59	UNCH	
DEC13	----	----	----	----	----	1.32375	- 0.02125	----	----	----	59	UNCH	
JAN14	----	----	----	----	----	1.32374	UNCH	----	----	----	59	UNCH	
FEB14	----	----	----	----	----	1.32374	UNCH	----	----	----	59	UNCH	
MAR14	----	----	----	----	----	1.32374	UNCH	----	----	----	59	UNCH	
TOTAL	MNB FUT									38	7122 -	12	
DO FUT MT BELVIEU NRM BUTANE 5-DCML (OPI S)													
JUL12	----	----	----	----	----	1.33488	- 0.00104	----	----	----	1080	UNCH	
AUG12	----	----	----	----	----	1.33875	- 0.02250	----	----	----	651	UNCH	
SEP12	----	----	----	----	----	1.34563	- 0.02187	----	----	----	624	UNCH	
OCT12	----	----	----	----	----	1.35188	- 0.02187	----	----	12	897	UNCH	
NOV12	----	----	----	----	----	1.35813	- 0.02187	----	----	6	1096	UNCH	
DEC12	----	----	----	----	----	1.36500	- 0.02250	----	----	----	1140	UNCH	
JAN13	----	----	----	----	----	1.37666	- 0.03022	----	----	14	670 +	11	
FEB13	----	----	----	----	----	1.36416	- 0.02772	----	----	----	588	UNCH	
MAR13	----	----	----	----	----	1.34166	- 0.02772	----	----	----	381	UNCH	
APR13	----	----	----	----	----	1.32125	- 0.02375	----	----	----	359	UNCH	
MAY13	----	----	----	----	----	1.31125	- 0.02375	----	----	----	356	UNCH	
JUN13	----	----	----	----	----	1.30875	- 0.02375	----	----	----	356	UNCH	
JUL13	----	----	----	----	----	1.31187	- 0.02281	----	----	----	261	UNCH	
AUG13	----	----	----	----	----	1.31937	- 0.02281	----	----	----	261	UNCH	
SEP13	----	----	----	----	----	1.32687	- 0.02281	----	----	----	225	UNCH	
OCT13	----	----	----	----	----	1.33312	- 0.02281	----	----	----	159	UNCH	
NOV13	----	----	----	----	----	1.33937	- 0.02281	----	----	----	159	UNCH	
DEC13	----	----	----	----	----	1.34562	- 0.02281	----	----	----	159	UNCH	
JAN14	----	----	----	----	----	1.30542	- 0.02271	----	----	----	51	UNCH	
FEB14	----	----	----	----	----	1.30542	- 0.02271	----	----	----	51	UNCH	
MAR14	----	----	----	----	----	1.30542	- 0.02271	----	----	----	51	UNCH	
TOTAL	DO FUT									32	9575 +	11	
3M FUT MT BELVIEU PHY NORM BUTANE (OPI S)													
OCT12	----	----	----	----	----	1.35188	- 0.02187	----	----	----	15	UNCH	
NOV12	----	----	----	----	----	1.35813	- 0.02187	----	----	----	15	UNCH	
DEC12	----	----	----	----	----	1.36500	- 0.02250	----	----	----	15	UNCH	
TOTAL	3M FUT										45		
3R FUT MT BELVIEU PHYS NAT GASLNE (OPI S)													
OCT12	----	----	----	----	----	1.93938	- 0.00062	----	----	----	25	UNCH	
NOV12	----	----	----	----	----	1.94313	- 0.00062	----	----	----	25	UNCH	
DEC12	----	----	----	----	----	1.94688	- 0.00187	----	----	----	25	UNCH	
TOTAL	3R FUT										75		
BO FUT MT BELVIEU PROPANE 5-DCML (OPI S)													
JUL12	----	----	----	----	----	0.87511	- 0.00117	----	----	----	1775	UNCH	



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PRELIMINARY



PG61	BULLETIN #146@	ENERGY FUTURES PRODUCTS								Mon, Jul 30, 2012 PG61			
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	LOBEX OPEN	OPEN OUTCRY OPEN RANGE	LOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	LOBEX® VOLUME	PNT VOLUME	OPEN INTEREST		
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BO FUT MT BELVIEU PROPANE 5-DCML (OPI S)													
AUG12	----	----	----	----	----	0.88313	- 0.01250	----	----	25	2207	+	25
SEP12	----	----	----	----	----	0.89063	- 0.01312	----	----	10	1837	+	10
OCT12	----	----	----	----	----	0.89688	- 0.01312	----	----	15	2461		UNCH
NOV12	----	----	----	----	----	0.90396	- 0.01292	----	----	15	2549		UNCH
DEC12	----	----	----	----	----	0.91104	- 0.01271	----	----	15	2914		UNCH
JAN13	----	----	----	----	----	0.92021	- 0.01292	----	----	10	2212	+	9
FEB13	----	----	----	----	----	0.91396	- 0.01354	----	----	10	1577	+	9
MAR13	----	----	----	----	----	0.89229	- 0.01271	----	----	10	1268		UNCH
APR13	----	----	----	----	----	0.87354	- 0.01146	----	----	----	1076		UNCH
MAY13	----	----	----	----	----	0.87396	- 0.01167	----	----	----	1012		UNCH
JUN13	----	----	----	----	----	0.87646	- 0.01042	----	----	----	1012		UNCH
JUL13	----	----	----	----	----	0.88625	- 0.01000	----	----	----	872		UNCH
AUG13	----	----	----	----	----	0.89313	- 0.00937	----	----	----	1134		UNCH
SEP13	----	----	----	----	----	0.90188	- 0.01062	----	----	----	870		UNCH
OCT13	----	----	----	----	----	0.91000	- 0.01000	----	----	----	1127		UNCH
NOV13	----	----	----	----	----	0.91875	- 0.01000	----	----	----	859		UNCH
DEC13	----	----	----	----	----	0.92750	- 0.01000	----	----	----	996		UNCH
JAN14	----	----	----	----	----	0.88453	- 0.00297	----	----	----	51		UNCH
FEB14	----	----	----	----	----	0.88453	- 0.00297	----	----	----	51		UNCH
MAR14	----	----	----	----	----	0.88453	- 0.00297	----	----	----	51		UNCH
APR14	----	----	----	----	----	0.88453	- 0.00297	----	----	----	50		UNCH
MAY14	----	----	----	----	----	0.88453	- 0.00297	----	----	----	49		UNCH
JUN14	----	----	----	----	----	0.88453	- 0.00297	----	----	----	49		UNCH
JUL14	----	----	----	----	----	0.88453	- 0.00297	----	----	----	49		UNCH
AUG14	----	----	----	----	----	0.88453	- 0.00297	----	----	----	49		UNCH
SEP14	----	----	----	----	----	0.88453	- 0.00297	----	----	----	50		UNCH
OCT14	----	----	----	----	----	0.88453	- 0.00297	----	----	----	49		UNCH
NOV14	----	----	----	----	----	0.88453	- 0.00297	----	----	----	49		UNCH
DEC14	----	----	----	----	----	0.88453	- 0.00297	----	----	----	49		UNCH
JAN15	----	----	----	----	----	0.93151	- 0.00297	----	----	----	1		UNCH
FEB15	----	----	----	----	----	0.93151	- 0.00297	----	----	----	1		UNCH
MAR15	----	----	----	----	----	0.93151	- 0.00297	----	----	----	1		UNCH
APR15	----	----	----	----	----	0.93151	- 0.00297	----	----	----	1		UNCH
TOTAL	BO FUT									110	28358	+	53

P6 FUT POLYETHYLENE FUTURES													
AUG12	----	----	----	----	----	0.5800	UNCH	----	----	----	24		UNCH
SEP12	----	----	----	----	----	0.5800	UNCH	----	----	----	25		UNCH
OCT12	----	----	----	----	----	0.5788	- 0.0012	----	----	----	12		UNCH
NOV12	----	----	----	----	----	0.5788	- 0.0012	----	----	----	12		UNCH
DEC12	----	----	----	----	----	0.5788	- 0.0012	----	----	----	12		UNCH
TOTAL	P6 FUT										85		

P1 FUT POLYPROPYLENE FUTURES													
AUG12	----	----	----	----	----	0.5988	- 0.0025	----	----	----	4		UNCH
SEP12	----	----	----	----	----	0.6013	- 0.0025	----	----	----	4		UNCH
OCT12	----	----	----	----	----	0.6063	- 0.0025	----	----	----	4		UNCH
NOV12	----	----	----	----	----	0.6113	- 0.0025	----	----	----	4		UNCH
DEC12	----	----	----	----	----	0.6163	- 0.0025	----	----	----	4		UNCH
TOTAL	P1 FUT										20		

1R FUT PROPANE NON LDH MT BELVIEU													
JUL12	----	----	----	----	----	0.87303	- 0.00120	----	----	----	317		UNCH
AUG12	----	----	----	----	----	0.88313	- 0.01250	----	----	174	578	+	174
SEP12	----	----	----	----	----	0.89063	- 0.01312	----	----	----	27		UNCH
OCT12	----	----	----	----	----	0.89688	- 0.01312	----	----	----	42		UNCH
NOV12	----	----	----	----	----	0.90396	- 0.01292	----	----	----	42		UNCH
DEC12	----	----	----	----	----	0.91104	- 0.01271	----	----	----	42		UNCH
JAN13	----	----	----	----	----	0.92021	- 0.01292	----	----	----	19		UNCH
FEB13	----	----	----	----	----	0.91396	- 0.01354	----	----	----	19		UNCH
MAR13	----	----	----	----	----	0.89229	- 0.01271	----	----	----	19		UNCH
APR13	----	----	----	----	----	0.87354	- 0.01146	----	----	----	19		UNCH
MAY13	----	----	----	----	----	0.87396	- 0.01167	----	----	----	19		UNCH
JUN13	----	----	----	----	----	0.87646	- 0.01042	----	----	----	19		UNCH
JUL13	----	----	----	----	----	0.88625	- 0.01000	----	----	----	19		UNCH
AUG13	----	----	----	----	----	0.89313	- 0.00937	----	----	----	19		UNCH
SEP13	----	----	----	----	----	0.90188	- 0.01062	----	----	----	19		UNCH
OCT13	----	----	----	----	----	0.91000	- 0.01000	----	----	----	19		UNCH
NOV13	----	----	----	----	----	0.91875	- 0.01000	----	----	----	19		UNCH
DEC13	----	----	----	----	----	0.92750	- 0.01000	----	----	----	19		UNCH
TOTAL	1R FUT									174	1276	+	174

1S FUT PROPANE NON LDH MT BLV BALMO													
05JUL12	----	----	----	----	----	0.87976	- 0.00133	----	----	----	79		UNCH
11JUL12	----	----	----	----	----	0.89615	- 0.00168	----	----	----	270		UNCH
12JUL12	----	----	----	----	----	0.90034	- 0.00180	----	----	----	71		UNCH
TOTAL	1S FUT										420		

ETHANOL FUTURES PRODUCTS													
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	LOBEX OPEN	OPEN OUTCRY OPEN RANGE	LOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	LOBEX® VOLUME	PNT VOLUME	OPEN INTEREST		
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CU FUT CHI CAGO ETHANOL SWAP													
JUL12	----	----	----	----	----	2.5243	+ 0.0148	----	----	----	4063		UNCH
AUG12	----	----	----	----	----	2.5669	+ 0.0431	----	----	485	4468	+	15
SEP12	----	----	----	----	----	2.5575	+ 0.0456	----	----	175	3604	+	28
OCT12	----	----	----	----	----	2.5325	+ 0.0462	----	----	327	3520	+	130
NOV12	----	----	----	----	----	2.5150	+ 0.0450	----	----	----	2884	+	19
DEC12	----	----	----	----	----	2.5013	+ 0.0363	----	----	241	3002	-	26
JAN13	----	----	----	----	----	2.4856	+ 0.0331	----	----	30	932	-	10
FEB13	----	----	----	----	----	2.4750	+ 0.0325	----	----	50	1073	-	30
MAR13	----	----	----	----	----	2.4763	+ 0.0313	----	----	30	603	-	15
APR13	----	----	----	----	----	2.4950	+ 0.0294	----	----	5	145	+	5
MAY13	----	----	----	----	----	2.5133	+ 0.0325	----	----	5	67	+	5
JUN13	----	----	----	----	----	2.5217	+ 0.0275	----	----	5	66	+	5
TOTAL	CU FUT									1669	24427	+	126

Z1 FUT ETHANOL(PL) T2 FOB RTRDM INCL													
JUL12	----	----	----	----	----	702.159	+ 0.398	----	----	----	190		UNCH
AUG12	----	----	----	----	----	723.000	+ 5.000	----	----	50	322	+	20
SEP12	----	----	----	----	----	719.000	+ 11.000	----	----	----	137		UNCH
OCT12	----	----	----	----	----	703.000	+ 5.000	----	----	----	233		UNCH
NOV12	----	----	----	----	----	693.000	+ 5.000	----	----	----	213		UNCH



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20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (800) 331-3332 Fax: (312) 930-8203 E-Mail: info@cmegroup.com

PRELIMINARY

PG61 BULLETIN #146@ ENERGY FUTURES PRODUCTS Mon, Jul 30, 2012 PG61

	GLOBAL OPEN	OPEN OUTCRY OPEN RANGE	GLOBAL HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBAL® VOLUME	PNT VOLUME	OPEN INTEREST		
Z1 FUT			ETHANOL(PL) T2 FOB RTRDM INCL										
DEC12	----	----	----	----	----	691.000	+	6.000	----	----	203	UNCH	
JAN13	----	----	----	----	----	680.000	+	8.000	----	----	10	UNCH	
FEB13	----	----	----	----	----	678.000	+	10.000	----	----	10	UNCH	
MAR13	----	----	----	----	----	678.000	+	10.000	----	----	10	UNCH	
TOTAL	Z1 FUT									50	1328	+	20
EZ FUT			NEW YORK ETHANOL SWAP										
JUL12	----	----	----	----	----	2.6259	+	0.0067	----	----	525	UNCH	
AUG12	----	----	----	----	----	2.6550	+	0.0550	----	35	673	+	25
SEP12	----	----	----	----	----	2.6450	+	0.0550	----	25	249		UNCH
OCT12	----	----	----	----	----	2.6350	+	0.0500	----	85	323	+	85
NOV12	----	----	----	----	----	2.6150	+	0.0500	----	85	298	+	85
DEC12	----	----	----	----	----	2.6050	+	0.0450	----	85	235	+	85
TOTAL	EZ FUT									315	2303	+	280

ELECTRICITY FUTURES PRODUCTS

	GLOBAL OPEN	OPEN OUTCRY OPEN RANGE	GLOBAL HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRI CE CHGE	OPEN OUTCRY VOLUME	GLOBAL® VOLUME	PNT VOLUME	OPEN INTEREST		
VP FUT			AEP-DAYTON HUB	OFF-PEAK	MONTHLY								
JUL12	----	----	----	----	----	30.07	+	0.11	----	----	590	UNCH	
AUG12	----	----	----	----	----	27.50	+	0.93	----	----	586	UNCH	
SEP12	----	----	----	----	----	25.16	+	0.45	----	----	558	UNCH	
OCT12	----	----	----	----	----	26.94	+	0.54	----	----	715	UNCH	
NOV12	----	----	----	----	----	26.94	+	0.54	----	----	715	UNCH	
DEC12	----	----	----	----	----	26.94	+	0.54	----	----	719	UNCH	
JAN13	----	----	----	----	----	32.98	+	0.35	----	----	483	UNCH	
FEB13	----	----	----	----	----	32.98	+	0.35	----	----	483	UNCH	
MAR13	----	----	----	----	----	28.28	+	0.45	----	----	451	UNCH	
APR13	----	----	----	----	----	28.28	+	0.45	----	----	453	UNCH	
MAY13	----	----	----	----	----	25.18	+	0.25	----	----	453	UNCH	
JUN13	----	----	----	----	----	25.83	+	0.45	----	----	426	UNCH	
JUL13	----	----	----	----	----	27.60	+	0.25	----	----	425	UNCH	
AUG13	----	----	----	----	----	27.60	+	0.25	----	----	425	UNCH	
SEP13	----	----	----	----	----	26.00	+	0.37	----	----	426	UNCH	
OCT13	----	----	----	----	----	28.28	+	0.35	----	----	438	UNCH	
NOV13	----	----	----	----	----	28.28	+	0.35	----	----	438	UNCH	
DEC13	----	----	----	----	----	28.28	+	0.35	----	----	438	UNCH	
JAN14	----	----	----	----	----	30.02	+	0.57	----	----	232	UNCH	
FEB14	----	----	----	----	----	30.02	+	0.57	----	----	232	UNCH	
MAR14	----	----	----	----	----	30.02	+	0.57	----	----	232	UNCH	
APR14	----	----	----	----	----	30.02	+	0.57	----	----	230	UNCH	
MAY14	----	----	----	----	----	30.02	+	0.57	----	----	230	UNCH	
JUN14	----	----	----	----	----	30.02	+	0.57	----	----	226	UNCH	
JUL14	----	----	----	----	----	30.02	+	0.57	----	----	228	UNCH	
AUG14	----	----	----	----	----	30.02	+	0.57	----	----	228	UNCH	
SEP14	----	----	----	----	----	30.02	+	0.57	----	----	226	UNCH	
OCT14	----	----	----	----	----	30.02	+	0.57	----	----	225	UNCH	
NOV14	----	----	----	----	----	30.02	+	0.57	----	----	225	UNCH	
DEC14	----	----	----	----	----	30.02	+	0.57	----	----	225	UNCH	
JAN15	----	----	----	----	----	32.66	+	0.48	----	----	40	UNCH	
FEB15	----	----	----	----	----	32.66	+	0.48	----	----	40	UNCH	
MAR15	----	----	----	----	----	32.66	+	0.48	----	----	40	UNCH	
APR15	----	----	----	----	----	32.66	+	0.48	----	----	40	UNCH	
MAY15	----	----	----	----	----	32.66	+	0.48	----	----	40	UNCH	
JUN15	----	----	----	----	----	32.66	+	0.48	----	----	40	UNCH	
JUL15	----	----	----	----	----	32.66	+	0.48	----	----	40	UNCH	
AUG15	----	----	----	----	----	32.66	+	0.48	----	----	40	UNCH	
SEP15	----	----	----	----	----	32.66	+	0.48	----	----	40	UNCH	
OCT15	----	----	----	----	----	32.66	+	0.48	----	----	40	UNCH	
NOV15	----	----	----	----	----	32.66	+	0.48	----	----	40	UNCH	
DEC15	----	----	----	----	----	32.66	+	0.48	----	----	40	UNCH	
JAN16	----	----	----	----	----	34.49	+	0.04	----	----	4	UNCH	
FEB16	----	----	----	----	----	34.49	+	0.04	----	----	4	UNCH	
MAR16	----	----	----	----	----	34.49	+	0.04	----	----	4	UNCH	
APR16	----	----	----	----	----	34.49	+	0.04	----	----	4	UNCH	
MAY16	----	----	----	----	----	34.49	+	0.04	----	----	4	UNCH	
JUN16	----	----	----	----	----	34.49	+	0.04	----	----	4	UNCH	
JUL16	----	----	----	----	----	34.49	+	0.04	----	----	4	UNCH	
AUG16	----	----	----	----	----	34.49	+	0.04	----	----	4	UNCH	
SEP16	----	----	----	----	----	34.49	+	0.04	----	----	4	UNCH	
OCT16	----	----	----	----	----	34.49	+	0.04	----	----	4	UNCH	
NOV16	----	----	----	----	----	34.49	+	0.04	----	----	4	UNCH	
DEC16	----	----	----	----	----	34.49	+	0.04	----	----	4	UNCH	
TOTAL	VP FUT										12489		
VM FUT			AER-DAYTON HUB	MTHLY									
JUL12	----	----	----	----	----	45.00	+	0.12	----	----	607	UNCH	
AUG12	----	----	----	----	----	49.00	+	2.95	----	----	655	+	86
SEP12	----	----	----	----	----	37.49	+	1.41	----	----	609	UNCH	
OCT12	----	----	----	----	----	35.99	+	0.83	----	----	533	UNCH	
NOV12	----	----	----	----	----	35.99	+	0.83	----	----	533	UNCH	
DEC12	----	----	----	----	----	35.99	+	0.83	----	----	537	UNCH	
JAN13	----	----	----	----	----	40.30	+	1.10	----	----	677	UNCH	
FEB13	----	----	----	----	----	40.30	+	1.10	----	----	677	UNCH	
MAR13	----	----	----	----	----	37.68	+	0.63	----	----	699	UNCH	
APR13	----	----	----	----	----	37.68	+	0.63	----	----	701	UNCH	
MAY13	----	----	----	----	----	38.50	+	0.40	----	----	681	UNCH	
JUN13	----	----	----	----	----	41.00	+	0.75	----	----	647	UNCH	
JUL13	----	----	----	----	----	49.68	+	0.85	----	----	647	UNCH	
AUG13	----	----	----	----	----	49.68	+	0.85	----	----	647	UNCH	
SEP13	----	----	----	----	----	39.05	+	0.97	----	----	647	UNCH	
OCT13	----	----	----	----	----	37.58	+	0.50	----	----	659	UNCH	
NOV13	----	----	----	----	----	37.58	+	0.50	----	----	657	UNCH	
DEC13	----	----	----	----	----	37.58	+	0.50	----	----	657	UNCH	
JAN14	----	----	----	----	----	42.47	+	0.25	----	----	167	UNCH	
FEB14	----	----	----	----	----	42.47	+	0.25	----	----	167	UNCH	
MAR14	----	----	----	----	----	42.47	+	0.25	----	----	167	UNCH	
APR14	----	----	----	----	----	42.47	+	0.25	----	----	167	UNCH	
MAY14	----	----	----	----	----	42.47	+	0.25	----	----	167	UNCH	
JUN14	----	----	----	----	----	42.47	+	0.25	----	----	175	UNCH	
JUL14	----	----	----	----	----	42.47	+	0.25	----	----	175	UNCH	
AUG14	----	----	----	----	----	42.47	+	0.25	----	----	175	UNCH	



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PRELIMINARY



BULLETIN #146@										ENERGY FUTURES PRODUCTS										Mon, Jul 30, 2012 PG61									
GLOBEX OPEN		OPEN OUTCRY OPEN RANGE		GLOBEX HIGH/LOW		OPEN OUTCRY HIGH/LOW		OPEN OUTCRY CLOSE RANGE		SETT. & PT.		PRICE CHGE		OPEN OUTCRY VOLUME		GLOBEX® VOLUME		PNT VOLUME		OPEN INTEREST									
VM FUT		AER-DAYTON HUB MTHLY																											
SEP14	----	----	----	----	----	----	----	----	----	42.47	+	0.25	----	----	----	----	----	----	----	175	UNCH								
OCT14	----	----	----	----	----	----	----	----	----	42.47	+	0.25	----	----	----	----	----	----	----	176	UNCH								
NOV14	----	----	----	----	----	----	----	----	----	42.47	+	0.25	----	----	----	----	----	----	----	176	UNCH								
DEC14	----	----	----	----	----	----	----	----	----	42.47	+	0.25	----	----	----	----	----	----	----	176	UNCH								
JAN15	----	----	----	----	----	----	----	----	----	45.11	+	0.36	----	----	----	----	----	----	----	18	UNCH								
FEB15	----	----	----	----	----	----	----	----	----	45.11	+	0.36	----	----	----	----	----	----	----	18	UNCH								
MAR15	----	----	----	----	----	----	----	----	----	45.11	+	0.36	----	----	----	----	----	----	----	18	UNCH								
APR15	----	----	----	----	----	----	----	----	----	45.11	+	0.36	----	----	----	----	----	----	----	18	UNCH								
MAY15	----	----	----	----	----	----	----	----	----	45.11	+	0.36	----	----	----	----	----	----	----	18	UNCH								
JUN15	----	----	----	----	----	----	----	----	----	45.11	+	0.36	----	----	----	----	----	----	----	8	UNCH								
JUL15	----	----	----	----	----	----	----	----	----	45.11	+	0.36	----	----	----	----	----	----	----	8	UNCH								
AUG15	----	----	----	----	----	----	----	----	----	45.11	+	0.36	----	----	----	----	----	----	----	8	UNCH								
SEP15	----	----	----	----	----	----	----	----	----	45.11	+	0.36	----	----	----	----	----	----	----	8	UNCH								
OCT15	----	----	----	----	----	----	----	----	----	45.11	+	0.36	----	----	----	----	----	----	----	8	UNCH								
NOV15	----	----	----	----	----	----	----	----	----	45.11	+	0.36	----	----	----	----	----	----	----	8	UNCH								
DEC15	----	----	----	----	----	----	----	----	----	45.11	+	0.36	----	----	----	----	----	----	----	8	UNCH								
JAN16	----	----	----	----	----	----	----	----	----	47.21	+	0.18	----	----	----	----	----	----	----	4	UNCH								
FEB16	----	----	----	----	----	----	----	----	----	47.21	+	0.18	----	----	----	----	----	----	----	4	UNCH								
MAR16	----	----	----	----	----	----	----	----	----	47.21	+	0.18	----	----	----	----	----	----	----	4	UNCH								
APR16	----	----	----	----	----	----	----	----	----	47.21	+	0.18	----	----	----	----	----	----	----	4	UNCH								
MAY16	----	----	----	----	----	----	----	----	----	47.21	+	0.18	----	----	----	----	----	----	----	4	UNCH								
JUN16	----	----	----	----	----	----	----	----	----	47.21	+	0.18	----	----	----	----	----	----	----	4	UNCH								
JUL16	----	----	----	----	----	----	----	----	----	47.21	+	0.18	----	----	----	----	----	----	----	4	UNCH								
AUG16	----	----	----	----	----	----	----	----	----	47.21	+	0.18	----	----	----	----	----	----	----	4	UNCH								
SEP16	----	----	----	----	----	----	----	----	----	47.21	+	0.18	----	----	----	----	----	----	----	4	UNCH								
OCT16	----	----	----	----	----	----	----	----	----	47.21	+	0.18	----	----	----	----	----	----	----	4	UNCH								
NOV16	----	----	----	----	----	----	----	----	----	47.21	+	0.18	----	----	----	----	----	----	----	4	UNCH								
DEC16	----	----	----	----	----	----	----	----	----	47.21	+	0.18	----	----	----	----	----	----	----	4	UNCH								
TOTAL VM FUT																				13727	+	86							
K2 FUT		CIN HUB 5MW D AH O PK																											
JUL12	----	----	----	----	----	----	----	----	----	29.87	+	0.08	----	----	----	----	----	----	----	22848	UNCH								
AUG12	----	----	----	----	----	----	----	----	----	25.73	+	0.25	----	----	----	----	----	----	----	21056	UNCH								
SEP12	----	----	----	----	----	----	----	----	----	22.85	+	0.25	----	----	----	----	----	----	----	23712	UNCH								
OCT12	----	----	----	----	----	----	----	----	----	24.35	+	0.42	----	----	----	----	----	----	----	21056	UNCH								
NOV12	----	----	----	----	----	----	----	----	----	24.35	+	0.42	----	----	----	----	----	----	----	21504	UNCH								
DEC12	----	----	----	----	----	----	----	----	----	24.35	+	0.42	----	----	----	----	----	----	----	23744	UNCH								
JAN13	----	----	----	----	----	----	----	----	----	29.35	+	0.37	----	----	----	----	----	----	----	9800	UNCH								
FEB13	----	----	----	----	----	----	----	----	----	29.35	+	0.37	----	----	----	----	----	----	----	8800	UNCH								
MAR13	----	----	----	----	----	----	----	----	----	25.85	+	0.25	----	----	----	----	----	----	----	10200	UNCH								
APR13	----	----	----	----	----	----	----	----	----	25.85	+	0.25	----	----	----	----	----	----	----	9200	UNCH								
MAY13	----	----	----	----	----	----	----	----	----	24.60	+	0.25	----	----	----	----	----	----	----	9800	UNCH								
JUN13	----	----	----	----	----	----	----	----	----	24.60	+	0.25	----	----	----	----	----	----	----	6000	UNCH								
JUL13	----	----	----	----	----	----	----	----	----	26.10	+	0.25	----	----	----	----	----	----	----	5880	UNCH								
AUG13	----	----	----	----	----	----	----	----	----	26.10	+	0.25	----	----	----	----	----	----	----	5880	UNCH								
SEP13	----	----	----	----	----	----	----	----	----	24.35	+	0.25	----	----	----	----	----	----	----	6000	UNCH								
OCT13	----	----	----	----	----	----	----	----	----	25.85	+	0.25	----	----	----	----	----	----	----	5640	UNCH								
NOV13	----	----	----	----	----	----	----	----	----	25.85	+	0.25	----	----	----	----	----	----	----	6000	UNCH								
DEC13	----	----	----	----	----	----	----	----	----	25.85	+	0.25	----	----	----	----	----	----	----	6120	UNCH								
TOTAL K2 FUT																				223240									
H5 FUT		CIN HUB 5MW D AH PK																											
JUL12	----	----	----	----	----	----	----	----	----	55.61	-	0.44	----	----	----	----	----	----	----	1407	UNCH								
AUG12	----	----	----	----	----	----	----	----	----	49.70	+	3.19	----	----	----	----	----	----	----	1518	UNCH								
SEP12	----	----	----	----	----	----	----	----	----	36.33	+	1.33	----	----	----	----	----	----	----	1273	UNCH								
OCT12	----	----	----	----	----	----	----	----	----	34.26	+	1.14	----	----	----	----	----	----	----	1702	UNCH								
NOV12	----	----	----	----	----	----	----	----	----	34.26	+	1.14	----	----	----	----	----	----	----	1449	UNCH								
DEC12	----	----	----	----	----	----	----	----	----	34.26	+	1.14	----	----	----	----	----	----	----	1320	UNCH								
JAN13	----	----	----	----	----	----	----	----	----	39.18	+	1.05	----	----	----	----	----	----	----	352	UNCH								
FEB13	----	----	----	----	----	----	----	----	----	39.18	+	1.05	----	----	----	----	----	----	----	300	UNCH								
MAR13	----	----	----	----	----	----	----	----	----	35.55	+	0.55	----	----	----	----	----	----	----	315	UNCH								
APR13	----	----	----	----	----	----	----	----	----	35.55	+	0.55	----	----	----	----	----	----	----	330	UNCH								
MAY13	----	----	----	----	----	----	----	----	----	36.93	+	0.58	----	----	----	----	----	----	----	330	UNCH								
JUN13	----	----	----	----	----	----	----	----	----	38.75	+	0.67	----	----	----	----	----	----	----	100	UNCH								
JUL13	----	----	----	----	----	----	----	----	----	47.05	+	1.15	----	----	----	----	----	----	----	110	UNCH								
AUG13	----	----	----	----	----	----	----	----	----	47.05	+	1.15	----	----	----	----	----	----	----	110	UNCH								
SEP13	----	----	----	----	----	----	----	----	----	36.80	+	0.80	----	----	----	----	----	----	----	120	UNCH								
OCT13	----	----	----	----	----	----	----	----	----	35.63	+	0.63	----	----	----	----	----	----	----	115	UNCH								
NOV13	----	----	----	----	----	----	----	----	----	35.63	+	0.63	----	----	----	----	----	----	----	100	UNCH								
DEC13	----	----	----	----	----	----	----	----	----	35.63	+	0.63	----	----	----	----	----	----	----	126	UNCH								
TOTAL H5 FUT																				11077									
H4 FUT		CIN HUB 5MW REAL TIME O PK																											
JUL12	----	----	----	----	----	----	----	----	----	26.42	+	0.15	----	----	----	----	----	----	----	9384	UNCH								
AUG12	----	----	----	----	----	----	----	----	----	25.13	+	0.25	----	----	----	----	----	----	----	8648	UNCH								
SEP12	----	----	----	----	----	----	----	----	----	22.25	+	0.25	----	----	----	----	----	----	----	15808	UNCH								
OCT12	----	----	----	----	----	----	----	----	----	23.75	+	0.42	----	----	----	----	----	----	----	18800	UNCH								
NOV12	----	----	----	----	----	----	----	----	----	23.75	+	0.42	----	----	----	----	----	----	----	19200	UNCH								
DEC12	----	----	----	----	----	----	----	----	----	23.75	+	0.42	----	----	----	----	----	----	----	21200	UNCH								
JAN13	----	----	----	----	----	----	----	----	----	28.75	+	0.37	----	----	----	----	----	----	----	9408	UNCH								
FEB13	----	----	----	----	----	----	----	----	----	28.75	+	0.37	----	----	----	----	----	----	----	8448	UNCH								
MAR13	----	----	----	----	----	----	----	----	----	25.25	+	0.25	----	----	----	----	----	----	----	9792	UNCH								
APR13	----	----	----	----	----	----	----	----	----	25.25	+	0.25	----	----	----	----	----	----	----	8832	UNCH								
MAY13	----	----	----	----	----	----	----	----	----	24.00	+	0.25	----	----	----	----	----	----	----	9408	UNCH								
JUN13	----	----	----	----	----	----	----	----	----	24.00	+	0.25	----	----	----	----	----	----	----	9600	UNCH								
JUL13	----	----	----	----	----	----	----	----	----	25.50	+	0.25	----	----	----	----	----	----	----	9408	UNCH								
AUG13	----	----	----	----	----	----	----	----	----	25.50	+	0.25	----	----	----	----	----	----	----	9408	UNCH								
SEP13	----	----	----	----	----	----	----	----	----	23.75	+	0.25	----	----	----	----	----	----	----	9600	UNCH								
OCT13	----	----	----	----	----	----	----	----	----	25.25	+	0.25	----	----	----	----	----	----	----	9024	UNCH								
NOV13	----	----	----	----	----	----	----	----	----	25.25	+	0.25	----	----	----	----	----	----	----	9600	UNCH								
DEC13	----	----	----	----	----	----	----	----	----	25.25	+	0.25	----	----	----	----	----	----	----	9792	UNCH								
JAN14	----	----	----	----	----	----	----	----	----	27.28	+	0.08	----	----	----	----	----	----	----	392	UNCH								
FEB14	----	----	----	----	----	----	----	----	----	27.28	+	0.08	----	----	----	----	----	----	----	352	UNCH								
MAR14	----	----	----	----	----	----	----	----	----	27.28	+	0.08	----	----	----	----	----	----	----	408	UNCH								
APR14	----	----	----	----	----	----	----	----	----	27.28	+	0.08	----	----	----	----	----	----	----	368	UNCH								
MAY14	----	----	----	----	----	----	----	----	----	27.28	+	0.08	----	----	----	----	----	----	----	408	UNCH								
JUN14	----	----	----	----	----	----	----	----	----	27.28	+	0.08	----	----	----	----	----	----	----	384	UNCH								
JUL14	----	----	----	----	----	----	----	----	----	27.28	+	0.08	----	----	----	----	----	----	----	392	UNCH								
AUG14	----	----	----	----	----	----	----	----	----	27.28	+	0.08	----	----	----	----	----	----	----	408	UNCH								
SEP14	----	----	----	----	----	----	----	----	----	27.28	+																		



PG61 BULLETIN #146@		ENERGY FUTURES PRODUCTS										Mon, Jul 30, 2012		PG61	
GLOBEX OPEN		OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST				
EM FUT		CINERGY HUB PEAK MONTH SWAP													
JAN15	----	----	----	----	----	41.26	+	0.13	----	----	----	58 UNCH			
FEB15	----	----	----	----	----	41.26	+	0.13	----	----	----	58 UNCH			
MAR15	----	----	----	----	----	41.26	+	0.13	----	----	----	58 UNCH			
APR15	----	----	----	----	----	41.26	+	0.13	----	----	----	58 UNCH			
MAY15	----	----	----	----	----	41.26	+	0.13	----	----	----	58 UNCH			
JUN15	----	----	----	----	----	41.26	+	0.13	----	----	----	58 UNCH			
JUL15	----	----	----	----	----	41.26	+	0.13	----	----	----	58 UNCH			
AUG15	----	----	----	----	----	41.26	+	0.13	----	----	----	58 UNCH			
SEP15	----	----	----	----	----	41.26	+	0.13	----	----	----	58 UNCH			
OCT15	----	----	----	----	----	41.26	+	0.13	----	----	----	58 UNCH			
NOV15	----	----	----	----	----	41.26	+	0.13	----	----	----	58 UNCH			
DEC15	----	----	----	----	----	41.26	+	0.13	----	----	----	58 UNCH			
TOTAL EM FUT												6056	+	276	
I1 FUT		ERCOT HSTN Z MCPE 5 MW PEAK SW													
JUL12	----	----	----	----	----	32.34	-	2.60	----	----	----	84 UNCH			
AUG12	----	----	----	----	----	106.20		UNCH	----	----	----	92 UNCH			
SEP12	----	----	----	----	----	45.24	+	1.75	----	----	----	76 UNCH			
OCT12	----	----	----	----	----	34.64	+	1.51	----	----	----	92 UNCH			
NOV12	----	----	----	----	----	31.51	+	1.19	----	----	----	84 UNCH			
DEC12	----	----	----	----	----	32.78	+	1.05	----	----	----	80 UNCH			
TOTAL I1 FUT												508			
I6 FUT		ERCOT NRTH Z MCPE 5 MW OFFPK S													
JAN13	----	----	----	----	----	28.20	+	0.76	----	----	----	392 UNCH			
FEB13	----	----	----	----	----	28.20	+	0.76	----	----	----	352 UNCH			
MAR13	----	----	----	----	----	28.20	+	0.76	----	----	----	407 UNCH			
APR13	----	----	----	----	----	28.20	+	0.76	----	----	----	368 UNCH			
MAY13	----	----	----	----	----	28.20	+	0.76	----	----	----	392 UNCH			
JUN13	----	----	----	----	----	28.20	+	0.76	----	----	----	400 UNCH			
JUL13	----	----	----	----	----	28.20	+	0.76	----	----	----	392 UNCH			
AUG13	----	----	----	----	----	28.20	+	0.76	----	----	----	392 UNCH			
SEP13	----	----	----	----	----	28.20	+	0.76	----	----	----	400 UNCH			
OCT13	----	----	----	----	----	28.20	+	0.76	----	----	----	376 UNCH			
NOV13	----	----	----	----	----	28.20	+	0.76	----	----	----	401 UNCH			
DEC13	----	----	----	----	----	28.20	+	0.76	----	----	----	408 UNCH			
JAN14	----	----	----	----	----	29.62	+	0.63	----	----	----	1960 UNCH			
FEB14	----	----	----	----	----	29.62	+	0.63	----	----	----	1760 UNCH			
MAR14	----	----	----	----	----	29.62	+	0.63	----	----	----	2035 UNCH			
APR14	----	----	----	----	----	29.62	+	0.63	----	----	----	1840 UNCH			
MAY14	----	----	----	----	----	29.62	+	0.63	----	----	----	2040 UNCH			
JUN14	----	----	----	----	----	29.62	+	0.63	----	----	----	1920 UNCH			
JUL14	----	----	----	----	----	29.62	+	0.63	----	----	----	1960 UNCH			
AUG14	----	----	----	----	----	29.62	+	0.63	----	----	----	2040 UNCH			
SEP14	----	----	----	----	----	29.62	+	0.63	----	----	----	3840 UNCH			
OCT14	----	----	----	----	----	29.62	+	0.63	----	----	----	1880 UNCH			
NOV14	----	----	----	----	----	29.62	+	0.63	----	----	----	2085 UNCH			
DEC14	----	----	----	----	----	29.62	+	0.63	----	----	----	1960 UNCH			
TOTAL I6 FUT												30000			
I5 FUT		ERCOT NRTH Z MCPE 5 MW PEAK SW													
JUL12	----	----	----	----	----	34.53	-	4.09	----	----	----	168 UNCH			
AUG12	----	----	----	----	----	102.50	-	20.00	----	----	115	414 + 115			
SEP12	----	----	----	----	----	43.67	+	1.80	----	----	----	152 UNCH			
OCT12	----	----	----	----	----	33.23	+	1.74	----	----	----	391 UNCH			
NOV12	----	----	----	----	----	31.21	+	1.34	----	----	----	357 UNCH			
DEC12	----	----	----	----	----	33.14	+	1.10	----	----	----	340 UNCH			
JAN13	----	----	----	----	----	46.36	+	0.75	----	----	----	264 UNCH			
FEB13	----	----	----	----	----	46.36	+	0.75	----	----	----	240 UNCH			
MAR13	----	----	----	----	----	46.36	+	0.75	----	----	----	252 UNCH			
APR13	----	----	----	----	----	46.36	+	0.75	----	----	----	264 UNCH			
MAY13	----	----	----	----	----	46.36	+	0.75	----	----	----	264 UNCH			
JUN13	----	----	----	----	----	46.36	+	0.75	----	----	----	240 UNCH			
JUL13	----	----	----	----	----	46.36	+	0.75	----	----	----	264 UNCH			
AUG13	----	----	----	----	----	46.36	+	0.75	----	----	----	264 UNCH			
SEP13	----	----	----	----	----	46.36	+	0.75	----	----	----	240 UNCH			
OCT13	----	----	----	----	----	46.36	+	0.75	----	----	----	276 UNCH			
NOV13	----	----	----	----	----	46.36	+	0.75	----	----	----	240 UNCH			
DEC13	----	----	----	----	----	46.36	+	0.75	----	----	----	252 UNCH			
JAN14	----	----	----	----	----	48.87	+	0.54	----	----	----	154 UNCH			
FEB14	----	----	----	----	----	48.87	+	0.54	----	----	----	140 UNCH			
MAR14	----	----	----	----	----	48.87	+	0.54	----	----	----	147 UNCH			
APR14	----	----	----	----	----	48.87	+	0.54	----	----	----	154 UNCH			
MAY14	----	----	----	----	----	48.87	+	0.54	----	----	----	147 UNCH			
JUN14	----	----	----	----	----	48.87	+	0.54	----	----	----	147 UNCH			
JUL14	----	----	----	----	----	48.87	+	0.54	----	----	----	154 UNCH			
AUG14	----	----	----	----	----	48.87	+	0.54	----	----	----	147 UNCH			
SEP14	----	----	----	----	----	48.87	+	0.54	----	----	----	252 UNCH			
OCT14	----	----	----	----	----	48.87	+	0.54	----	----	----	161 UNCH			
NOV14	----	----	----	----	----	48.87	+	0.54	----	----	----	133 UNCH			
DEC14	----	----	----	----	----	48.87	+	0.54	----	----	----	154 UNCH			
TOTAL I5 FUT												115	6772	+	115
I01 FUT		ERCOT WEST Z MCPE 5 MW OFFPK S													
JAN13	----	----	----	----	----	25.55	+	0.70	----	----	----	1960 UNCH			
FEB13	----	----	----	----	----	25.55	+	0.70	----	----	----	1760 UNCH			
MAR13	----	----	----	----	----	25.55	+	0.70	----	----	----	2035 UNCH			
APR13	----	----	----	----	----	25.55	+	0.70	----	----	----	1840 UNCH			
MAY13	----	----	----	----	----	25.55	+	0.70	----	----	----	1960 UNCH			
JUN13	----	----	----	----	----	25.55	+	0.70	----	----	----	2000 UNCH			
JUL13	----	----	----	----	----	25.55	+	0.70	----	----	----	1960 UNCH			
AUG13	----	----	----	----	----	25.55	+	0.70	----	----	----	1960 UNCH			
SEP13	----	----	----	----	----	25.55	+	0.70	----	----	----	2000 UNCH			
OCT13	----	----	----	----	----	25.55	+	0.70	----	----	----	1880 UNCH			
NOV13	----	----	----	----	----	25.55	+	0.70	----	----	----	2005 UNCH			
DEC13	----	----	----	----	----	25.55	+	0.70	----	----	----	2040 UNCH			
JAN14	----	----	----	----	----	28.95	+	0.48	----	----	----	5488 UNCH			
FEB14	----	----	----	----	----	28.95	+	0.48	----	----	----	4928 UNCH			
MAR14	----	----	----	----	----	28.95	+	0.48	----	----	----	5698 UNCH			
APR14	----	----	----	----	----	28.95	+	0.48	----	----	----	5152 UNCH			
MAY14	----	----	----	----	----	28.95	+	0.48	----	----	----	5712 UNCH			
JUN14	----	----	----	----	----	28.95	+	0.48	----	----	----	5376 UNCH			
JUL14	----	----	----	----	----	28.95	+	0.48	----	----	----	5488 UNCH			
AUG14	----	----	----	----	----	28.95	+	0.48	----	----	----	5712 UNCH			
SEP14	----	----	----	----	----	28.95	+	0.48	----	----	----	7296 UNCH			
OCT14	----	----	----	----	----	28.95	+	0.48	----	----	----	5264 UNCH			
NOV14	----	----	----	----	----	28.95	+	0.48	----	----	----	5838 UNCH			

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PRELIMINARY



PG61 BULLETIN #146@		ENERGY FUTURES PRODUCTS										Mon, Jul 30, 2012		PG61
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST			
01 FUT ERCOT WEST Z MCPE 5 MW OFFPK S														
DEC14	----	----	----	----	----	28.95	+	0.48	----	----	----	5488	UNCH	
JAN15	----	----	----	----	----	29.17	+	0.43	----	----	----	816	UNCH	
FEB15	----	----	----	----	----	29.17	+	0.43	----	----	----	704	UNCH	
MAR15	----	----	----	----	----	29.17	+	0.43	----	----	----	782	UNCH	
APR15	----	----	----	----	----	29.17	+	0.43	----	----	----	736	UNCH	
MAY15	----	----	----	----	----	29.17	+	0.43	----	----	----	848	UNCH	
JUN15	----	----	----	----	----	29.17	+	0.43	----	----	----	736	UNCH	
JUL15	----	----	----	----	----	29.17	+	0.43	----	----	----	752	UNCH	
AUG15	----	----	----	----	----	29.17	+	0.43	----	----	----	816	UNCH	
SEP15	----	----	----	----	----	29.17	+	0.43	----	----	----	768	UNCH	
OCT15	----	----	----	----	----	29.17	+	0.43	----	----	----	784	UNCH	
NOV15	----	----	----	----	----	29.17	+	0.43	----	----	----	802	UNCH	
DEC15	----	----	----	----	----	29.17	+	0.43	----	----	----	784	UNCH	
TOTAL	01 FUT											100168		
N1 FUT ERCOT WEST Z MCPE 5 MW PEAK SW														
OCT12	----	----	----	----	----	25.45		UNCH	----	----	----	230	UNCH	
NOV12	----	----	----	----	----	25.45		UNCH	----	----	----	210	UNCH	
DEC12	----	----	----	----	----	25.45		UNCH	----	----	----	200	UNCH	
JAN13	----	----	----	----	----	45.88		UNCH	----	----	----	330	UNCH	
FEB13	----	----	----	----	----	45.88		UNCH	----	----	----	300	UNCH	
MAR13	----	----	----	----	----	45.88		UNCH	----	----	----	315	UNCH	
APR13	----	----	----	----	----	45.88		UNCH	----	----	----	330	UNCH	
MAY13	----	----	----	----	----	45.88		UNCH	----	----	----	330	UNCH	
JUN13	----	----	----	----	----	45.88		UNCH	----	----	----	300	UNCH	
JUL13	----	----	----	----	----	45.88		UNCH	----	----	----	330	UNCH	
AUG13	----	----	----	----	----	45.88		UNCH	----	----	----	330	UNCH	
SEP13	----	----	----	----	----	45.88		UNCH	----	----	----	300	UNCH	
OCT13	----	----	----	----	----	45.88		UNCH	----	----	----	345	UNCH	
NOV13	----	----	----	----	----	45.88		UNCH	----	----	----	300	UNCH	
DEC13	----	----	----	----	----	45.88		UNCH	----	----	----	315	UNCH	
JAN14	----	----	----	----	----	48.51		UNCH	----	----	----	308	UNCH	
FEB14	----	----	----	----	----	48.51		UNCH	----	----	----	280	UNCH	
MAR14	----	----	----	----	----	48.51		UNCH	----	----	----	294	UNCH	
APR14	----	----	----	----	----	48.51		UNCH	----	----	----	308	UNCH	
MAY14	----	----	----	----	----	48.51		UNCH	----	----	----	294	UNCH	
JUN14	----	----	----	----	----	48.51		UNCH	----	----	----	294	UNCH	
JUL14	----	----	----	----	----	48.51		UNCH	----	----	----	308	UNCH	
AUG14	----	----	----	----	----	48.51		UNCH	----	----	----	294	UNCH	
SEP14	----	----	----	----	----	48.51		UNCH	----	----	----	399	UNCH	
OCT14	----	----	----	----	----	48.51		UNCH	----	----	----	322	UNCH	
NOV14	----	----	----	----	----	48.51		UNCH	----	----	----	266	UNCH	
DEC14	----	----	----	----	----	48.51		UNCH	----	----	----	308	UNCH	
JAN15	----	----	----	----	----	49.52		UNCH	----	----	----	42	UNCH	
FEB15	----	----	----	----	----	49.52		UNCH	----	----	----	40	UNCH	
MAR15	----	----	----	----	----	49.52		UNCH	----	----	----	44	UNCH	
APR15	----	----	----	----	----	49.52		UNCH	----	----	----	44	UNCH	
MAY15	----	----	----	----	----	49.52		UNCH	----	----	----	40	UNCH	
JUN15	----	----	----	----	----	49.52		UNCH	----	----	----	44	UNCH	
JUL15	----	----	----	----	----	49.52		UNCH	----	----	----	46	UNCH	
AUG15	----	----	----	----	----	49.52		UNCH	----	----	----	42	UNCH	
SEP15	----	----	----	----	----	49.52		UNCH	----	----	----	42	UNCH	
OCT15	----	----	----	----	----	49.52		UNCH	----	----	----	44	UNCH	
NOV15	----	----	----	----	----	49.52		UNCH	----	----	----	40	UNCH	
DEC15	----	----	----	----	----	49.52		UNCH	----	----	----	44	UNCH	
TOTAL	N1 FUT											8652		
K1 FUT ISO NEW ENGLAND OFF-PEAK LMP SWAP														
JUL12	----	----	----	----	----	33.10	-	0.28	----	----	----	762	UNCH	
AUG12	----	----	----	----	----	32.85	+	1.62	----	----	----	728	UNCH	
SEP12	----	----	----	----	----	30.55	+	1.12	----	----	----	734	UNCH	
OCT12	----	----	----	----	----	31.00	+	0.95	----	----	4	742	+	
NOV12	----	----	----	----	----	33.33	+	0.95	----	----	4	782	+	
DEC12	----	----	----	----	----	43.13	+	1.28	----	----	4	710	+	
JAN13	----	----	----	----	----	50.12	+	1.04	----	----	----	457	UNCH	
FEB13	----	----	----	----	----	50.12	+	1.04	----	----	----	457	UNCH	
MAR13	----	----	----	----	----	35.75	+	0.75	----	----	----	378	UNCH	
APR13	----	----	----	----	----	32.00	+	0.75	----	----	----	378	UNCH	
MAY13	----	----	----	----	----	30.00	+	0.75	----	----	----	369	UNCH	
JUN13	----	----	----	----	----	30.55	+	0.60	----	----	----	367	UNCH	
JUL13	----	----	----	----	----	32.80	+	0.60	----	----	----	415	UNCH	
AUG13	----	----	----	----	----	32.80	+	0.60	----	----	----	415	UNCH	
SEP13	----	----	----	----	----	31.38	+	0.63	----	----	----	340	UNCH	
OCT13	----	----	----	----	----	36.51	+	0.82	----	----	----	320	UNCH	
NOV13	----	----	----	----	----	36.51	+	0.82	----	----	----	320	UNCH	
DEC13	----	----	----	----	----	36.51	+	0.82	----	----	----	320	UNCH	
JAN14	----	----	----	----	----	37.05	+	0.57	----	----	----	218	UNCH	
FEB14	----	----	----	----	----	37.05	+	0.57	----	----	----	218	UNCH	
MAR14	----	----	----	----	----	37.05	+	0.57	----	----	----	218	UNCH	
APR14	----	----	----	----	----	37.05	+	0.57	----	----	----	218	UNCH	
MAY14	----	----	----	----	----	37.05	+	0.57	----	----	----	218	UNCH	
JUN14	----	----	----	----	----	37.05	+	0.57	----	----	----	218	UNCH	
JUL14	----	----	----	----	----	37.05	+	0.57	----	----	----	218	UNCH	
AUG14	----	----	----	----	----	37.05	+	0.57	----	----	----	218	UNCH	
SEP14	----	----	----	----	----	37.05	+	0.57	----	----	----	218	UNCH	
OCT14	----	----	----	----	----	37.05	+	0.57	----	----	----	218	UNCH	
NOV14	----	----	----	----	----	37.05	+	0.57	----	----	----	218	UNCH	
DEC14	----	----	----	----	----	37.05	+	0.57	----	----	----	218	UNCH	
JAN15	----	----	----	----	----	37.95	+	0.45	----	----	----	86	UNCH	
FEB15	----	----	----	----	----	37.95	+	0.45	----	----	----	86	UNCH	
MAR15	----	----	----	----	----	37.95	+	0.45	----	----	----	86	UNCH	
APR15	----	----	----	----	----	37.95	+	0.45	----	----	----	86	UNCH	
MAY15	----	----	----	----	----	37.95	+	0.45	----	----	----	86	UNCH	
JUN15	----	----	----	----	----	37.95	+	0.45	----	----	----	86	UNCH	
JUL15	----	----	----	----	----	37.95	+	0.45	----	----	----	86	UNCH	
AUG15	----	----	----	----	----	37.95	+	0.45	----	----	----	86	UNCH	
SEP15	----	----	----	----	----	37.95	+	0.45	----	----	----	86	UNCH	
OCT15	----	----	----	----	----	37.95	+	0.45	----	----	----	86	UNCH	
NOV15	----	----	----	----	----	37.95	+	0.45	----	----	----	86	UNCH	
DEC15	----	----	----	----	----	37.95	+	0.45	----	----	----	86	UNCH	
JAN16	----	----	----	----	----	38.90	+	0.40	----	----	----	38	UNCH	
FEB16	----	----	----	----	----	38.90	+	0.40	----	----	----	38	UNCH	
MAR16	----	----	----	----	----	38.90	+	0.40	----	----	----	38	UNCH	
APR16	----	----	----	----	----	38.90	+	0.40	----	----	----	38	UNCH	
MAY16	----	----	----	----	----	38.90	+	0.40	----	----	----	38	UNCH	
JUN16	----	----	----	----	----	38.90	+	0.40	----	----	----	38	UNCH	
JUL16	----	----	----	----	----	38.90	+	0.40	----	----	----	38	UNCH	



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PRELIMINARY



PG61		BULLETIN #146@				ENERGY FUTURES PRODUCTS				Mon, Jul 30, 2012		PG61	
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST		
KI FUT	ISO NEW ENGLAND OFF-PEAK LMP SWAP												
AUG16	----	----	----	----	----	38.90	+	0.40	----	----	----	38 UNCH	
SEP16	----	----	----	----	----	38.90	+	0.40	----	----	----	38 UNCH	
OCT16	----	----	----	----	----	38.90	+	0.40	----	----	----	38 UNCH	
NOV16	----	----	----	----	----	38.90	+	0.40	----	----	----	38 UNCH	
DEC16	----	----	----	----	----	38.90	+	0.40	----	----	----	38 UNCH	
TOTAL	KI FUT									12	13098	+	12
NI FUT	ISO NEW ENGLAND PEAK LMP SWAP												
JUL12	----	----	----	----	----	52.05	-	0.92	----	----	----	1284 UNCH	
AUG12	----	----	----	----	----	50.05	+	2.47	----	----	----	1194 + 65	
SEP12	----	----	----	----	----	41.58	+	1.39	----	----	----	887 UNCH	
OCT12	----	----	----	----	----	40.31	+	0.81	----	----	----	895 UNCH	
NOV12	----	----	----	----	----	42.59	+	1.10	----	----	----	865 UNCH	
DEC12	----	----	----	----	----	53.20	+	1.25	----	----	----	889 UNCH	
JAN13	----	----	----	----	----	62.72	+	1.25	----	----	----	581 UNCH	
FEB13	----	----	----	----	----	62.72	+	1.25	----	----	----	581 UNCH	
MAR13	----	----	----	----	----	46.13	+	0.93	----	----	----	543 UNCH	
APR13	----	----	----	----	----	42.18	+	1.03	----	----	----	543 UNCH	
MAY13	----	----	----	----	----	39.83	+	0.83	----	----	----	563 UNCH	
JUN13	----	----	----	----	----	42.67	+	1.00	----	----	----	549 UNCH	
JUL13	----	----	----	----	----	50.70	+	0.60	----	----	----	523 UNCH	
AUG13	----	----	----	----	----	50.70	+	0.60	----	----	----	523 UNCH	
SEP13	----	----	----	----	----	41.83	+	1.08	----	----	----	503 UNCH	
OCT13	----	----	----	----	----	46.99	+	0.79	----	----	----	499 UNCH	
NOV13	----	----	----	----	----	46.99	+	0.79	----	----	----	499 UNCH	
DEC13	----	----	----	----	----	46.99	+	0.79	----	----	----	499 UNCH	
JAN14	----	----	----	----	----	49.16	+	0.63	----	----	----	279 UNCH	
FEB14	----	----	----	----	----	49.16	+	0.63	----	----	----	279 UNCH	
MAR14	----	----	----	----	----	49.16	+	0.63	----	----	----	275 UNCH	
APR14	----	----	----	----	----	49.16	+	0.63	----	----	----	275 UNCH	
MAY14	----	----	----	----	----	49.16	+	0.63	----	----	----	275 UNCH	
JUN14	----	----	----	----	----	49.16	+	0.63	----	----	----	275 UNCH	
JUL14	----	----	----	----	----	49.16	+	0.63	----	----	----	275 UNCH	
AUG14	----	----	----	----	----	49.16	+	0.63	----	----	----	275 UNCH	
SEP14	----	----	----	----	----	49.16	+	0.63	----	----	----	275 UNCH	
OCT14	----	----	----	----	----	49.16	+	0.63	----	----	----	275 UNCH	
NOV14	----	----	----	----	----	49.16	+	0.63	----	----	----	275 UNCH	
DEC14	----	----	----	----	----	49.16	+	0.63	----	----	----	275 UNCH	
JAN15	----	----	----	----	----	50.35	+	0.56	----	----	----	121 UNCH	
FEB15	----	----	----	----	----	50.35	+	0.56	----	----	----	121 UNCH	
MAR15	----	----	----	----	----	50.35	+	0.56	----	----	----	121 UNCH	
APR15	----	----	----	----	----	50.35	+	0.56	----	----	----	121 UNCH	
MAY15	----	----	----	----	----	50.35	+	0.56	----	----	----	121 UNCH	
JUN15	----	----	----	----	----	50.35	+	0.56	----	----	----	121 UNCH	
JUL15	----	----	----	----	----	50.35	+	0.56	----	----	----	121 UNCH	
AUG15	----	----	----	----	----	50.35	+	0.56	----	----	----	121 UNCH	
SEP15	----	----	----	----	----	50.35	+	0.56	----	----	----	121 UNCH	
OCT15	----	----	----	----	----	50.35	+	0.56	----	----	----	121 UNCH	
NOV15	----	----	----	----	----	50.35	+	0.56	----	----	----	121 UNCH	
DEC15	----	----	----	----	----	50.35	+	0.56	----	----	----	121 UNCH	
JAN16	----	----	----	----	----	51.58	+	0.55	----	----	----	39 UNCH	
FEB16	----	----	----	----	----	51.58	+	0.55	----	----	----	39 UNCH	
MAR16	----	----	----	----	----	51.58	+	0.55	----	----	----	39 UNCH	
APR16	----	----	----	----	----	51.58	+	0.55	----	----	----	39 UNCH	
MAY16	----	----	----	----	----	51.58	+	0.55	----	----	----	39 UNCH	
JUN16	----	----	----	----	----	51.58	+	0.55	----	----	----	39 UNCH	
JUL16	----	----	----	----	----	51.58	+	0.55	----	----	----	39 UNCH	
AUG16	----	----	----	----	----	51.58	+	0.55	----	----	----	39 UNCH	
SEP16	----	----	----	----	----	51.58	+	0.55	----	----	----	39 UNCH	
OCT16	----	----	----	----	----	51.58	+	0.55	----	----	----	39 UNCH	
NOV16	----	----	----	----	----	51.58	+	0.55	----	----	----	39 UNCH	
DEC16	----	----	----	----	----	51.58	+	0.55	----	----	----	39 UNCH	
JAN17	----	----	----	----	----	52.80	+	0.65	----	----	----	9 UNCH	
FEB17	----	----	----	----	----	52.80	+	0.65	----	----	----	9 UNCH	
MAR17	----	----	----	----	----	52.80	+	0.65	----	----	----	9 UNCH	
APR17	----	----	----	----	----	52.80	+	0.65	----	----	----	9 UNCH	
MAY17	----	----	----	----	----	52.80	+	0.65	----	----	----	9 UNCH	
JUN17	----	----	----	----	----	52.80	+	0.65	----	----	----	9 UNCH	
JUL17	----	----	----	----	----	52.80	+	0.65	----	----	----	9 UNCH	
AUG17	----	----	----	----	----	52.80	+	0.65	----	----	----	9 UNCH	
SEP17	----	----	----	----	----	52.80	+	0.65	----	----	----	9 UNCH	
OCT17	----	----	----	----	----	52.80	+	0.65	----	----	----	9 UNCH	
NOV17	----	----	----	----	----	52.80	+	0.65	----	----	----	9 UNCH	
DEC17	----	----	----	----	----	52.80	+	0.65	----	----	----	9 UNCH	
TOTAL	NI FUT										17756	+	65
PTM FUT	MDWST ISO IND. HUB 5MW PK CAL-MO RT												
JUL12	----	----	----	----	----	55.36	-	0.19	----	----	----	1218 UNCH	
AUG12	----	----	----	----	----	48.75	+	3.19	----	----	----	1564 UNCH	
SEP12	----	----	----	----	----	35.38	+	1.33	----	----	----	1026 UNCH	
OCT12	----	----	----	----	----	33.31	+	1.14	----	----	----	1817 UNCH	
NOV12	----	----	----	----	----	33.31	+	1.14	----	----	----	1554 UNCH	
DEC12	----	----	----	----	----	33.31	+	1.14	----	----	----	1480 UNCH	
JAN13	----	----	----	----	----	38.18	+	1.05	----	----	----	154 UNCH	
FEB13	----	----	----	----	----	38.18	+	1.05	----	----	----	140 UNCH	
MAR13	----	----	----	----	----	34.55	+	0.55	----	----	----	63 UNCH	
APR13	----	----	----	----	----	34.55	+	0.55	----	----	----	66 UNCH	
MAY13	----	----	----	----	----	35.93	+	0.58	----	----	----	66 UNCH	
JUN13	----	----	----	----	----	37.75	+	0.67	----	----	----	160 UNCH	
JUL13	----	----	----	----	----	46.05	+	1.15	----	----	----	66 UNCH	
AUG13	----	----	----	----	----	46.05	+	1.15	----	----	----	66 UNCH	
SEP13	----	----	----	----	----	35.80	+	0.80	----	----	----	60 UNCH	
OCT13	----	----	----	----	----	34.63	+	0.63	----	----	----	69 UNCH	
NOV13	----	----	----	----	----	34.63	+	0.63	----	----	----	60 UNCH	
DEC13	----	----	----	----	----	34.63	+	0.63	----	----	----	63 UNCH	
JAN14	----	----	----	----	----	39.01	+	0.06	----	----	----	352 UNCH	
FEB14	----	----	----	----	----	39.01	+	0.06	----	----	----	320 UNCH	
MAR14	----	----	----	----	----	39.01	+	0.06	----	----	----	336 UNCH	
APR14	----	----	----	----	----	39.01	+	0.06	----	----	----	352 UNCH	
MAY14	----	----	----	----	----	39.01	+	0.06	----	----	----	336 UNCH	
JUN14	----	----	----	----	----	39.01	+	0.06	----	----	----	336 UNCH	
JUL14	----	----	----	----	----	39.01	+	0.06	----	----	----	352 UNCH	
AUG14	----	----	----	----	----	39.01	+	0.06	----	----	----	336 UNCH	
SEP14	----	----	----	----	----	39.01	+	0.06	----	----	----	336 UNCH	
OCT14	----	----	----	----	----	39.01	+	0.06	----	----	----	368 UNCH	
NOV14	----	----	----	----	----	39.01	+	0.06	----	----	----	304 UNCH	
DEC14	----	----	----	----	----	39.01	+	0.06	----	----	----	352 UNCH	

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PRELIMINARY



BULLETIN #146@				ENERGY FUTURES PRODUCTS										Mon, Jul 30, 2012		PG61
	GLOBAL OPEN	OPEN OUTCRY OPEN RANGE	GLOBAL HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE		SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBAL® VOLUME	PNT VOLUME	OPEN INTEREST				
PTM FUT	MDWST ISO IND. HUB 5MW PK CAL-MO RT															
JAN15	----	----	----	----	----		41.26	+	0.13	----	----	----	21 UNCH			
FEB15	----	----	----	----	----		41.26	+	0.13	----	----	----	20 UNCH			
MAR15	----	----	----	----	----		41.26	+	0.13	----	----	----	22 UNCH			
APR15	----	----	----	----	----		41.26	+	0.13	----	----	----	22 UNCH			
MAY15	----	----	----	----	----		41.26	+	0.13	----	----	----	20 UNCH			
JUN15	----	----	----	----	----		41.26	+	0.13	----	----	----	22 UNCH			
JUL15	----	----	----	----	----		41.26	+	0.13	----	----	----	23 UNCH			
AUG15	----	----	----	----	----		41.26	+	0.13	----	----	----	21 UNCH			
SEP15	----	----	----	----	----		41.26	+	0.13	----	----	----	21 UNCH			
OCT15	----	----	----	----	----		41.26	+	0.13	----	----	----	22 UNCH			
NOV15	----	----	----	----	----		41.26	+	0.13	----	----	----	20 UNCH			
DEC15	----	----	----	----	----		41.26	+	0.13	----	----	----	22 UNCH			
TOTAL	PTM FUT											14028				
PDM FUT	MDWST ISO INDIANA HUB 5MWPK CAL MO															
JUL12	----	----	----	----	----		55.61	-	0.44	----	----	----	126 UNCH			
AUG12	----	----	----	----	----		49.70	+	3.19	----	----	----	184 UNCH			
SEP12	----	----	----	----	----		36.33	+	1.33	----	----	----	114 UNCH			
OCT12	----	----	----	----	----		34.26	+	1.14	----	----	----	138 UNCH			
NOV12	----	----	----	----	----		34.26	+	1.14	----	----	----	126 UNCH			
DEC12	----	----	----	----	----		34.26	+	1.14	----	----	----	120 UNCH			
TOTAL	PDM FUT											808				
HJ FUT	MICHIGAN HUB OFF-PEAK MONTH SWAP															
JUL12	----	----	----	----	----		30.83	+	0.42	----	----	----	2 UNCH			
AUG12	----	----	----	----	----		26.63	+	0.25	----	----	----	2 UNCH			
SEP12	----	----	----	----	----		23.75	+	0.25	----	----	----	2 UNCH			
OCT12	----	----	----	----	----		25.25	+	0.42	----	----	----	2 UNCH			
NOV12	----	----	----	----	----		25.25	+	0.42	----	----	----	2 UNCH			
DEC12	----	----	----	----	----		25.25	+	0.42	----	----	----	2 UNCH			
JAN13	----	----	----	----	----		30.25	+	0.37	----	----	----	2 UNCH			
FEB13	----	----	----	----	----		30.25	+	0.37	----	----	----	2 UNCH			
MAR13	----	----	----	----	----		26.75	+	0.25	----	----	----	2 UNCH			
APR13	----	----	----	----	----		26.75	+	0.25	----	----	----	2 UNCH			
MAY13	----	----	----	----	----		25.50	+	0.25	----	----	----	2 UNCH			
JUN13	----	----	----	----	----		25.50	+	0.25	----	----	----	2 UNCH			
JUL13	----	----	----	----	----		27.00	+	0.25	----	----	----	2 UNCH			
AUG13	----	----	----	----	----		27.00	+	0.25	----	----	----	2 UNCH			
SEP13	----	----	----	----	----		25.25	+	0.25	----	----	----	2 UNCH			
OCT13	----	----	----	----	----		26.75	+	0.25	----	----	----	2 UNCH			
NOV13	----	----	----	----	----		26.75	+	0.25	----	----	----	2 UNCH			
DEC13	----	----	----	----	----		26.75	+	0.25	----	----	----	2 UNCH			
TOTAL	HJ FUT											36				
HM FUT	MICHIGAN HUB PEAK MONTH SWAP															
JUL12	----	----	----	----	----		56.75	-	0.42	----	----	----	2 UNCH			
AUG12	----	----	----	----	----		51.00	+	3.19	----	----	----	2 UNCH			
SEP12	----	----	----	----	----		37.63	+	1.33	----	----	----	2 UNCH			
OCT12	----	----	----	----	----		35.56	+	1.14	----	----	----	2 UNCH			
NOV12	----	----	----	----	----		35.56	+	1.14	----	----	----	2 UNCH			
DEC12	----	----	----	----	----		35.56	+	1.14	----	----	----	2 UNCH			
JAN13	----	----	----	----	----		40.43	+	1.05	----	----	----	2 UNCH			
FEB13	----	----	----	----	----		40.43	+	1.05	----	----	----	2 UNCH			
MAR13	----	----	----	----	----		36.80	+	0.55	----	----	----	2 UNCH			
APR13	----	----	----	----	----		36.80	+	0.55	----	----	----	2 UNCH			
MAY13	----	----	----	----	----		38.18	+	0.58	----	----	----	2 UNCH			
JUN13	----	----	----	----	----		40.00	+	0.67	----	----	----	2 UNCH			
JUL13	----	----	----	----	----		48.30	+	1.15	----	----	----	2 UNCH			
AUG13	----	----	----	----	----		48.30	+	1.15	----	----	----	2 UNCH			
SEP13	----	----	----	----	----		38.05	+	0.80	----	----	----	2 UNCH			
OCT13	----	----	----	----	----		36.88	+	0.63	----	----	----	2 UNCH			
NOV13	----	----	----	----	----		36.88	+	0.63	----	----	----	2 UNCH			
DEC13	----	----	----	----	----		36.88	+	0.63	----	----	----	2 UNCH			
TOTAL	HM FUT											36				
4R FUT	MID IND TRAN SO IL HUB5MW OFFP															
JUL12	----	----	----	----	----		29.97	+	0.33	----	----	----	11016 UNCH			
AUG12	----	----	----	----	----		22.90	+	0.25	----	----	----	10152 UNCH			
SEP12	----	----	----	----	----		20.02	+	0.25	----	----	----	11232 UNCH			
OCT12	----	----	----	----	----		21.52	+	0.42	----	----	----	10152 UNCH			
NOV12	----	----	----	----	----		21.52	+	0.42	----	----	----	10368 UNCH			
DEC12	----	----	----	----	----		21.52	+	0.42	----	----	----	11448 UNCH			
JAN13	----	----	----	----	----		25.60	+	0.37	----	----	----	9016 UNCH			
FEB13	----	----	----	----	----		25.60	+	0.37	----	----	----	8096 UNCH			
MAR13	----	----	----	----	----		22.10	+	0.25	----	----	----	9384 UNCH			
APR13	----	----	----	----	----		22.10	+	0.25	----	----	----	8464 UNCH			
MAY13	----	----	----	----	----		20.85	+	0.25	----	----	----	9016 UNCH			
JUN13	----	----	----	----	----		20.85	+	0.25	----	----	----	4000 UNCH			
JUL13	----	----	----	----	----		22.35	+	0.25	----	----	----	3920 UNCH			
AUG13	----	----	----	----	----		22.35	+	0.25	----	----	----	3920 UNCH			
SEP13	----	----	----	----	----		20.60	+	0.25	----	----	----	4000 UNCH			
OCT13	----	----	----	----	----		22.10	+	0.25	----	----	----	3760 UNCH			
NOV13	----	----	----	----	----		22.10	+	0.25	----	----	----	4000 UNCH			
DEC13	----	----	----	----	----		22.10	+	0.25	----	----	----	4080 UNCH			
TOTAL	4R FUT											136024				
4Q FUT	MID IND TRAN SO IL HUB5MW PEAK															
JUL12	----	----	----	----	----		51.69	+	0.14	----	----	----	672 UNCH			
AUG12	----	----	----	----	----		46.83	+	3.19	----	----	----	736 UNCH			
SEP12	----	----	----	----	----		33.46	+	1.33	----	----	----	608 UNCH			
OCT12	----	----	----	----	----		31.56	+	1.14	----	----	----	736 UNCH			
NOV12	----	----	----	----	----		31.56	+	1.14	----	----	----	672 UNCH			
DEC12	----	----	----	----	----		31.56	+	1.14	----	----	----	640 UNCH			
JAN13	----	----	----	----	----		35.68	+	1.05	----	----	----	506 UNCH			
FEB13	----	----	----	----	----		35.68	+	1.05	----	----	----	460 UNCH			
MAR13	----	----	----	----	----		32.05	+	0.55	----	----	----	483 UNCH			
APR13	----	----	----	----	----		32.05	+	0.55	----	----	----	506 UNCH			
MAY13	----	----	----	----	----		33.43	+	0.58	----	----	----	506 UNCH			
JUN13	----	----	----	----	----		35.25	+	0.67	----	----	----	200 UNCH			
JUL13	----	----	----	----	----		43.55	+	1.15	----	----	----	220 UNCH			
AUG13	----	----	----	----	----		43.55	+	1.15	----	----	----	220 UNCH			
SEP13	----	----	----	----	----		33.30	+	0.80	----	----	----	200 UNCH			
OCT13	----	----	----	----	----		32.13	+	0.63	----	----	----	230 UNCH			
NOV13	----	----	----	----	----		32.13	+	0.63	----	----	----	200 UNCH			
DEC13	----	----	----	----	----		32.13	+	0.63	----	----	----	210 UNCH			
TOTAL	4Q FUT											8005				
FDM FUT	MISO IND. HUB 5MW OFPK CAL MTH DA															

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PG61		BULLETIN #146@										ENERGY FUTURES PRODUCTS										Mon, Jul 30, 2012				PG61
		GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST														
JUL12	----	----	----	----	----	----	29.87	+	0.08	----	----	----	408	UNCH												
AUG12	----	----	----	----	----	----	25.73	+	0.25	----	----	----	1128	UNCH												
SEP12	----	----	----	----	----	----	22.85	+	0.25	----	----	----	416	UNCH												
OCT12	----	----	----	----	----	----	24.35	+	0.42	----	----	----	376	UNCH												
NOV12	----	----	----	----	----	----	24.35	+	0.42	----	----	----	385	UNCH												
DEC12	----	----	----	----	----	----	24.35	+	0.42	----	----	----	424	UNCH												
TOTAL	FDM FUT												3137													
FTM FUT MISO INDIANA HUB 5MW OFPK CAL MO RT																										
JUL12	----	----	----	----	----	----	26.42	+	0.15	----	----	----	28152	UNCH												
AUG12	----	----	----	----	----	----	25.13	+	0.25	----	----	----	25944	UNCH												
SEP12	----	----	----	----	----	----	22.25	+	0.25	----	----	----	28704	UNCH												
OCT12	----	----	----	----	----	----	23.75	+	0.42	----	----	----	25944	UNCH												
NOV12	----	----	----	----	----	----	23.75	+	0.42	----	----	----	26565	UNCH												
DEC12	----	----	----	----	----	----	23.75	+	0.42	----	----	----	29256	UNCH												
JAN13	----	----	----	----	----	----	28.75	+	0.37	----	----	----	5880	UNCH												
FEB13	----	----	----	----	----	----	28.75	+	0.37	----	----	----	5280	UNCH												
MAR13	----	----	----	----	----	----	25.25	+	0.25	----	----	----	4477	UNCH												
APR13	----	----	----	----	----	----	25.25	+	0.25	----	----	----	4048	UNCH												
MAY13	----	----	----	----	----	----	24.00	+	0.25	----	----	----	4312	UNCH												
JUN13	----	----	----	----	----	----	24.00	+	0.25	----	----	----	4400	UNCH												
JUL13	----	----	----	----	----	----	25.50	+	0.25	----	----	----	4312	UNCH												
AUG13	----	----	----	----	----	----	25.50	+	0.25	----	----	----	4312	UNCH												
SEP13	----	----	----	----	----	----	23.75	+	0.25	----	----	----	4400	UNCH												
OCT13	----	----	----	----	----	----	25.25	+	0.25	----	----	----	4136	UNCH												
NOV13	----	----	----	----	----	----	25.25	+	0.25	----	----	----	4411	UNCH												
DEC13	----	----	----	----	----	----	25.25	+	0.25	----	----	----	4488	UNCH												
JAN14	----	----	----	----	----	----	27.28	+	0.08	----	----	----	7840	UNCH												
FEB14	----	----	----	----	----	----	27.28	+	0.08	----	----	----	7040	UNCH												
MAR14	----	----	----	----	----	----	27.28	+	0.08	----	----	----	8140	UNCH												
APR14	----	----	----	----	----	----	27.28	+	0.08	----	----	----	7360	UNCH												
MAY14	----	----	----	----	----	----	27.28	+	0.08	----	----	----	8160	UNCH												
JUN14	----	----	----	----	----	----	27.28	+	0.08	----	----	----	7680	UNCH												
JUL14	----	----	----	----	----	----	27.28	+	0.08	----	----	----	7840	UNCH												
AUG14	----	----	----	----	----	----	27.28	+	0.08	----	----	----	8160	UNCH												
SEP14	----	----	----	----	----	----	27.28	+	0.08	----	----	----	7680	UNCH												
OCT14	----	----	----	----	----	----	27.28	+	0.08	----	----	----	7520	UNCH												
NOV14	----	----	----	----	----	----	27.28	+	0.08	----	----	----	8340	UNCH												
DEC14	----	----	----	----	----	----	27.28	+	0.08	----	----	----	7840	UNCH												
TOTAL	FTM FUT												312621													
UM FUT N ILLINOIS HUB MTHLY																										
JUL12	----	----	----	----	----	----	45.50	-	1.00	----	----	----	569	UNCH												
AUG12	----	----	----	----	----	----	48.75	+	3.00	----	----	----	598	UNCH												
SEP12	----	----	----	----	----	----	34.94	+	1.52	----	----	----	576	UNCH												
OCT12	----	----	----	----	----	----	32.74	+	0.61	----	----	50	546	+	4											
NOV12	----	----	----	----	----	----	32.74	+	0.61	----	----	50	536	+	4											
DEC12	----	----	----	----	----	----	32.74	+	0.61	----	----	----	528	UNCH												
JAN13	----	----	----	----	----	----	38.43	+	0.90	----	----	----	325	UNCH												
FEB13	----	----	----	----	----	----	38.43	+	0.90	----	----	----	325	UNCH												
MAR13	----	----	----	----	----	----	34.48	+	0.43	----	----	----	330	UNCH												
APR13	----	----	----	----	----	----	34.48	+	0.43	----	----	----	330	UNCH												
MAY13	----	----	----	----	----	----	35.50	+	0.40	----	----	----	294	UNCH												
JUN13	----	----	----	----	----	----	37.88	+	0.75	----	----	----	292	UNCH												
JUL13	----	----	----	----	----	----	47.68	+	0.85	----	----	----	296	UNCH												
AUG13	----	----	----	----	----	----	47.68	+	0.85	----	----	----	296	UNCH												
SEP13	----	----	----	----	----	----	35.68	+	0.98	----	----	----	282	UNCH												
OCT13	----	----	----	----	----	----	33.93	+	0.50	----	----	----	280	UNCH												
NOV13	----	----	----	----	----	----	33.93	+	0.50	----	----	----	280	UNCH												
DEC13	----	----	----	----	----	----	33.93	+	0.50	----	----	----	280	UNCH												
JAN14	----	----	----	----	----	----	39.13	+	0.46	----	----	----	140	UNCH												
FEB14	----	----	----	----	----	----	39.13	+	0.46	----	----	----	140	UNCH												
MAR14	----	----	----	----	----	----	39.13	+	0.46	----	----	----	146	UNCH												
APR14	----	----	----	----	----	----	39.13	+	0.46	----	----	----	130	UNCH												
MAY14	----	----	----	----	----	----	39.13	+	0.46	----	----	----	120	UNCH												
JUN14	----	----	----	----	----	----	39.13	+	0.46	----	----	----	120	UNCH												
JUL14	----	----	----	----	----	----	39.13	+	0.46	----	----	----	120	UNCH												
AUG14	----	----	----	----	----	----	39.13	+	0.46	----	----	----	120	UNCH												
SEP14	----	----	----	----	----	----	39.13	+	0.46	----	----	----	120	UNCH												
OCT14	----	----	----	----	----	----	39.13	+	0.46	----	----	----	116	UNCH												
NOV14	----	----	----	----	----	----	39.13	+	0.46	----	----	----	116	UNCH												
DEC14	----	----	----	----	----	----	39.13	+	0.46	----	----	----	116	UNCH												
JAN15	----	----	----	----	----	----	41.03	+	0.32	----	----	----	26	UNCH												
FEB15	----	----	----	----	----	----	41.03	+	0.32	----	----	----	26	UNCH												
MAR15	----	----	----	----	----	----	41.03	+	0.32	----	----	----	26	UNCH												
APR15	----	----	----	----	----	----	41.03	+	0.32	----	----	----	26	UNCH												
MAY15	----	----	----	----	----	----	41.03	+	0.32	----	----	----	26	UNCH												
JUN15	----	----	----	----	----	----	41.03	+	0.32	----	----	----	26	UNCH												
JUL15	----	----	----	----	----	----	41.03	+	0.32	----	----	----	26	UNCH												
AUG15	----	----	----	----	----	----	41.03	+	0.32	----	----	----	26	UNCH												
SEP15	----	----	----	----	----	----	41.03	+	0.32	----	----	----	26	UNCH												
OCT15	----	----	----	----	----	----	41.03	+	0.32	----	----	----	26	UNCH												
NOV15	----	----	----	----	----	----	41.03	+	0.32	----	----	----	26	UNCH												
DEC15	----	----	----	----	----	----	41.03	+	0.32	----	----	----	26	UNCH												
JAN16	----	----	----	----	----	----	42.64	+	0.16	----	----	----	4	UNCH												
FEB16	----	----	----	----	----	----	42.64	+	0.16	----	----	----	4	UNCH												
MAR16	----	----	----	----	----	----	42.64	+	0.16	----	----	----	4	UNCH												
APR16	----	----	----	----	----	----	42.64	+	0.16	----	----	----	4	UNCH												
MAY16	----	----	----	----	----	----	42.64	+	0.16	----	----	----	4	UNCH												
JUN16	----	----	----	----	----	----	42.64	+	0.16	----	----	----	4	UNCH												
JUL16	----	----	----	----	----	----	42.64	+	0.16	----	----	----	4	UNCH												
AUG16	----	----	----	----	----	----	42.64	+	0.16	----	----	----	4	UNCH												
SEP16	----	----	----	----	----	----	42.64	+	0.16	----	----	----	4	UNCH												
OCT16	----	----	----	----	----	----	42.64	+	0.16	----	----	----	4	UNCH												
NOV16	----	----	----	----	----	----	42.64	+	0.16	----	----	----	4	UNCH												
DEC16	----	----	----	----	----	----	42.64	+	0.16	----	----	----	4	UNCH												
TOTAL	UM FUT											100	8827	+	8											
P3 FUT NEPOOL CNCTCT 5MW D AH O PK																										
JUL12	----	----	----	----	----	----	34.28	-	0.37	----	----	----	24888	UNCH												
AUG12	----	----	----	----	----	----	34.25	+	1.62	----	----	----	22936	UNCH												
SEP12	----	----	----	----	----	----	31.95	+	1.12	----	----	----	25376	UNCH												
OCT12	----	----	----	----	----	----	32.40	+	0.95	----	----	----	22936	UNCH												
NOV12	----	----	----	----	----	----	34.73	+	0.95	----	----	----	23485	UNCH												
DEC12	----	----	----	----	----	----	44.53	+	1.28	----	----	----	25864	UNCH												
JAN13	----	----	----	----	----	----	51.52	+	1.04	----	----	----	1960	UNCH												
FEB13	----	----	----	----	----	----	51.52	+	1.04	----	----	----	1760	UNCH												
MAR13	----	----	----	----	----	----	37.15	+	0.75	----	----	----	2035	UNCH												
APR13	----	----	----	----	----	----	33.40	+	0.75	----	----	----	1840	UNCH												

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PRELIMINARY



PG61		BULLETIN #146®				ENERGY FUTURES PRODUCTS							Mon, Jul 30, 2012			PG61	
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME		OPEN INTEREST					
P3 FUT		NEPOOL CNCTCT 5MW D AH O PK															
MAY13	----	----	----	----	----	31.40	+	0.75	----	----	----	1960	UNCH				
JUN13	----	----	----	----	----	31.95	+	0.60	----	----	----	2000	UNCH				
TOTAL P3 FUT														157040			
P2 FUT		NEPOOL CONECTIC 5MW D AH PK															
JUL12	----	----	----	----	----	54.91	-	0.95	----	----	----	1701	UNCH				
AUG12	----	----	----	----	----	51.55	+	2.47	----	----	----	1863	UNCH				
SEP12	----	----	----	----	----	43.08	+	1.39	----	----	----	1254	UNCH				
OCT12	----	----	----	----	----	41.81	+	0.81	----	----	----	1518	UNCH				
NOV12	----	----	----	----	----	44.09	+	1.10	----	----	----	1386	UNCH				
DEC12	----	----	----	----	----	54.70	+	1.25	----	----	----	1320	UNCH				
JAN13	----	----	----	----	----	64.22	+	1.25	----	----	----	110	UNCH				
FEB13	----	----	----	----	----	64.22	+	1.25	----	----	----	100	UNCH				
MAR13	----	----	----	----	----	47.63	+	0.93	----	----	----	105	UNCH				
APR13	----	----	----	----	----	43.68	+	1.03	----	----	----	110	UNCH				
MAY13	----	----	----	----	----	41.33	+	0.83	----	----	----	110	UNCH				
JUN13	----	----	----	----	----	44.17	+	1.00	----	----	----	100	UNCH				
TOTAL P2 FUT														9677			
H2 FUT		NEPOOL INTR HUB 5MW D AH O PK															
JUL12	----	----	----	----	----	33.10	-	0.28	----	----	----	70176	UNCH				
AUG12	----	----	----	----	----	32.85	+	1.62	----	----	----	64672	UNCH				
SEP12	----	----	----	----	----	30.55	+	1.12	----	----	----	73216	UNCH				
OCT12	----	----	----	----	----	31.00	+	0.95	----	----	----	65048	UNCH				
NOV12	----	----	----	----	----	33.33	+	0.95	----	----	----	68145	UNCH				
DEC12	----	----	----	----	----	43.13	+	1.28	----	----	----	75048	UNCH				
JAN13	----	----	----	----	----	50.12	+	1.04	----	----	----	36848	UNCH				
FEB13	----	----	----	----	----	50.12	+	1.04	----	----	----	33088	UNCH				
MAR13	----	----	----	----	----	35.75	+	0.75	----	----	----	38258	UNCH				
APR13	----	----	----	----	----	32.00	+	0.75	----	----	----	34592	UNCH				
MAY13	----	----	----	----	----	30.00	+	0.75	----	----	----	36848	UNCH				
JUN13	----	----	----	----	----	30.55	+	0.60	----	----	----	37600	UNCH				
JUL13	----	----	----	----	----	32.80	+	0.60	----	----	----	22344	UNCH				
AUG13	----	----	----	----	----	32.80	+	0.60	----	----	----	22344	UNCH				
SEP13	----	----	----	----	----	31.38	+	0.63	----	----	----	22800	UNCH				
OCT13	----	----	----	----	----	36.51	+	0.82	----	----	----	21432	UNCH				
NOV13	----	----	----	----	----	36.51	+	0.82	----	----	----	22857	UNCH				
DEC13	----	----	----	----	----	36.51	+	0.82	----	----	----	23256	UNCH				
JAN14	----	----	----	----	----	37.05	+	0.57	----	----	----	5096	UNCH				
FEB14	----	----	----	----	----	37.05	+	0.57	----	----	----	4576	UNCH				
MAR14	----	----	----	----	----	37.05	+	0.57	----	----	----	5291	UNCH				
APR14	----	----	----	----	----	37.05	+	0.57	----	----	----	4784	UNCH				
MAY14	----	----	----	----	----	37.05	+	0.57	----	----	----	5304	UNCH				
JUN14	----	----	----	----	----	37.05	+	0.57	----	----	----	4992	UNCH				
JUL14	----	----	----	----	----	37.05	+	0.57	----	----	----	5096	UNCH				
AUG14	----	----	----	----	----	37.05	+	0.57	----	----	----	5304	UNCH				
SEP14	----	----	----	----	----	37.05	+	0.57	----	----	----	4992	UNCH				
OCT14	----	----	----	----	----	37.05	+	0.57	----	----	----	4888	UNCH				
NOV14	----	----	----	----	----	37.05	+	0.57	----	----	----	5421	UNCH				
DEC14	----	----	----	----	----	37.05	+	0.57	----	----	----	5096	UNCH				
JAN15	----	----	----	----	----	37.95	+	0.45	----	----	----	816	UNCH				
FEB15	----	----	----	----	----	37.95	+	0.45	----	----	----	704	UNCH				
MAR15	----	----	----	----	----	37.95	+	0.45	----	----	----	782	UNCH				
APR15	----	----	----	----	----	37.95	+	0.45	----	----	----	736	UNCH				
MAY15	----	----	----	----	----	37.95	+	0.45	----	----	----	848	UNCH				
JUN15	----	----	----	----	----	37.95	+	0.45	----	----	----	736	UNCH				
JUL15	----	----	----	----	----	37.95	+	0.45	----	----	----	752	UNCH				
AUG15	----	----	----	----	----	37.95	+	0.45	----	----	----	816	UNCH				
SEP15	----	----	----	----	----	37.95	+	0.45	----	----	----	768	UNCH				
OCT15	----	----	----	----	----	37.95	+	0.45	----	----	----	784	UNCH				
NOV15	----	----	----	----	----	37.95	+	0.45	----	----	----	802	UNCH				
DEC15	----	----	----	----	----	37.95	+	0.45	----	----	----	784	UNCH				
JAN16	----	----	----	----	----	38.90	+	0.40	----	----	----	848	UNCH				
FEB16	----	----	----	----	----	38.90	+	0.40	----	----	----	720	UNCH				
MAR16	----	----	----	----	----	38.90	+	0.40	----	----	----	750	UNCH				
APR16	----	----	----	----	----	38.90	+	0.40	----	----	----	768	UNCH				
MAY16	----	----	----	----	----	38.90	+	0.40	----	----	----	816	UNCH				
JUN16	----	----	----	----	----	38.90	+	0.40	----	----	----	736	UNCH				
JUL16	----	----	----	----	----	38.90	+	0.40	----	----	----	848	UNCH				
AUG16	----	----	----	----	----	38.90	+	0.40	----	----	----	752	UNCH				
SEP16	----	----	----	----	----	38.90	+	0.40	----	----	----	768	UNCH				
OCT16	----	----	----	----	----	38.90	+	0.40	----	----	----	816	UNCH				
NOV16	----	----	----	----	----	38.90	+	0.40	----	----	----	770	UNCH				
DEC16	----	----	----	----	----	38.90	+	0.40	----	----	----	816	UNCH				
JAN17	----	----	----	----	----	40.10	+	0.50	----	----	----	2040	UNCH				
FEB17	----	----	----	----	----	40.10	+	0.50	----	----	----	1760	UNCH				
MAR17	----	----	----	----	----	40.10	+	0.50	----	----	----	1875	UNCH				
APR17	----	----	----	----	----	40.10	+	0.50	----	----	----	2000	UNCH				
MAY17	----	----	----	----	----	40.10	+	0.50	----	----	----	1960	UNCH				
JUN17	----	----	----	----	----	40.10	+	0.50	----	----	----	1840	UNCH				
JUL17	----	----	----	----	----	40.10	+	0.50	----	----	----	2120	UNCH				
AUG17	----	----	----	----	----	40.10	+	0.50	----	----	----	1880	UNCH				
SEP17	----	----	----	----	----	40.10	+	0.50	----	----	----	2000	UNCH				
OCT17	----	----	----	----	----	40.10	+	0.50	----	----	----	1960	UNCH				
NOV17	----	----	----	----	----	40.10	+	0.50	----	----	----	1925	UNCH				
DEC17	----	----	----	----	----	40.10	+	0.50	----	----	----	2120	UNCH				
TOTAL H2 FUT														871628			
U6 FUT		NEPOOL INTR HUB 5MW D AH PK															
JUL12	----	----	----	----	----	52.05	-	0.92	----	----	----	4137	UNCH				
AUG12	----	----	----	----	----	50.05	+	2.47	----	----	----	4508	UNCH				
SEP12	----	----	----	----	----	41.58	+	1.39	----	----	----	3629	UNCH				
OCT12	----	----	----	----	----	40.31	+	0.81	----	----	----	4623	UNCH				
NOV12	----	----	----	----	----	42.59	+	1.10	----	----	----	4095	UNCH				
DEC12	----	----	----	----	----	53.20	+	1.25	----	----	----	3900	UNCH				
JAN13	----	----	----	----	----	62.72	+	1.25	----	----	----	2288	UNCH				
FEB13	----	----	----	----	----	62.72	+	1.25	----	----	----	2080	UNCH				
MAR13	----	----	----	----	----	46.13	+	0.93	----	----	----	2184	UNCH				
APR13	----	----	----	----	----	42.18	+	1.03	----	----	----	2288	UNCH				
MAY13	----	----	----	----	----	39.83	+	0.83	----	----	----	2288	UNCH				
JUN13	----	----	----	----	----	42.67	+	1.00	----	----	----	2080	UNCH				
JUL13	----	----	----	----	----	50.70	+	0.60	----	----	----	1540	UNCH				
AUG13	----	----	----	----	----	50.70	+	0.60	----	----	----	1540	UNCH				
SEP13	----	----	----	----	----	41.83	+	1.08	----	----	----	1400	UNCH				
OCT13	----	----	----	----	----	46.99	+	0.79	----	----	----	1610	UNCH				
NOV13	----	----	----	----	----	46.99	+	0.79	----	----	----	1400	UNCH				
DEC13	----	----	----	----	----	46.99	+	0.79	----	----	----	1470	UNCH				

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PRELIMINARY

PG61 BULLETIN #146@			ENERGY FUTURES PRODUCTS							Mon, Jul 30, 2012 PG61			
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST		
U6 FUT	NEPOOL INTR HUB 5MW D AH PK												
JAN14	----	----	----	----	----	49.16	+	0.63	----	----	----	286	UNCH
FEB14	----	----	----	----	----	49.16	+	0.63	----	----	----	260	UNCH
MAR14	----	----	----	----	----	49.16	+	0.63	----	----	----	210	UNCH
APR14	----	----	----	----	----	49.16	+	0.63	----	----	----	220	UNCH
MAY14	----	----	----	----	----	49.16	+	0.63	----	----	----	210	UNCH
JUN14	----	----	----	----	----	49.16	+	0.63	----	----	----	210	UNCH
JUL14	----	----	----	----	----	49.16	+	0.63	----	----	----	220	UNCH
AUG14	----	----	----	----	----	49.16	+	0.63	----	----	----	210	UNCH
SEP14	----	----	----	----	----	49.16	+	0.63	----	----	----	210	UNCH
OCT14	----	----	----	----	----	49.16	+	0.63	----	----	----	230	UNCH
NOV14	----	----	----	----	----	49.16	+	0.63	----	----	----	190	UNCH
DEC14	----	----	----	----	----	49.16	+	0.63	----	----	----	220	UNCH
JAN15	----	----	----	----	----	50.35	+	0.56	----	----	----	21	UNCH
FEB15	----	----	----	----	----	50.35	+	0.56	----	----	----	20	UNCH
MAR15	----	----	----	----	----	50.35	+	0.56	----	----	----	22	UNCH
APR15	----	----	----	----	----	50.35	+	0.56	----	----	----	22	UNCH
MAY15	----	----	----	----	----	50.35	+	0.56	----	----	----	20	UNCH
JUN15	----	----	----	----	----	50.35	+	0.56	----	----	----	22	UNCH
JUL15	----	----	----	----	----	50.35	+	0.56	----	----	----	23	UNCH
AUG15	----	----	----	----	----	50.35	+	0.56	----	----	----	21	UNCH
SEP15	----	----	----	----	----	50.35	+	0.56	----	----	----	21	UNCH
OCT15	----	----	----	----	----	50.35	+	0.56	----	----	----	22	UNCH
NOV15	----	----	----	----	----	50.35	+	0.56	----	----	----	20	UNCH
DEC15	----	----	----	----	----	50.35	+	0.56	----	----	----	22	UNCH
JAN16	----	----	----	----	----	51.58	+	0.55	----	----	----	40	UNCH
FEB16	----	----	----	----	----	51.58	+	0.55	----	----	----	42	UNCH
MAR16	----	----	----	----	----	51.58	+	0.55	----	----	----	46	UNCH
APR16	----	----	----	----	----	51.58	+	0.55	----	----	----	42	UNCH
MAY16	----	----	----	----	----	51.58	+	0.55	----	----	----	42	UNCH
JUN16	----	----	----	----	----	51.58	+	0.55	----	----	----	44	UNCH
JUL16	----	----	----	----	----	51.58	+	0.55	----	----	----	40	UNCH
AUG16	----	----	----	----	----	51.58	+	0.55	----	----	----	46	UNCH
SEP16	----	----	----	----	----	51.58	+	0.55	----	----	----	42	UNCH
OCT16	----	----	----	----	----	51.58	+	0.55	----	----	----	42	UNCH
NOV16	----	----	----	----	----	51.58	+	0.55	----	----	----	42	UNCH
DEC16	----	----	----	----	----	51.58	+	0.55	----	----	----	42	UNCH
JAN17	----	----	----	----	----	52.80	+	0.65	----	----	----	105	UNCH
FEB17	----	----	----	----	----	52.80	+	0.65	----	----	----	100	UNCH
MAR17	----	----	----	----	----	52.80	+	0.65	----	----	----	115	UNCH
APR17	----	----	----	----	----	52.80	+	0.65	----	----	----	100	UNCH
MAY17	----	----	----	----	----	52.80	+	0.65	----	----	----	110	UNCH
JUN17	----	----	----	----	----	52.80	+	0.65	----	----	----	110	UNCH
JUL17	----	----	----	----	----	52.80	+	0.65	----	----	----	100	UNCH
AUG17	----	----	----	----	----	52.80	+	0.65	----	----	----	115	UNCH
SEP17	----	----	----	----	----	52.80	+	0.65	----	----	----	100	UNCH
OCT17	----	----	----	----	----	52.80	+	0.65	----	----	----	110	UNCH
NOV17	----	----	----	----	----	52.80	+	0.65	----	----	----	105	UNCH
DEC17	----	----	----	----	----	52.80	+	0.65	----	----	----	100	UNCH
TOTAL	U6 FUT											51772	
W2 FUT	NEPOOL MAINE 5MW D AH O EAK												
JUL12	----	----	----	----	----	32.23	-	0.12	----	----	----	7752	UNCH
AUG12	----	----	----	----	----	31.35	+	1.62	----	----	----	7144	UNCH
SEP12	----	----	----	----	----	29.05	+	1.12	----	----	----	7904	UNCH
OCT12	----	----	----	----	----	29.50	+	0.95	----	----	----	7144	UNCH
NOV12	----	----	----	----	----	31.83	+	0.95	----	----	----	7315	UNCH
DEC12	----	----	----	----	----	41.63	+	1.28	----	----	----	8056	UNCH
JAN13	----	----	----	----	----	48.62	+	1.04	----	----	----	1176	UNCH
FEB13	----	----	----	----	----	48.62	+	1.04	----	----	----	1056	UNCH
MAR13	----	----	----	----	----	34.25	+	0.75	----	----	----	1221	UNCH
APR13	----	----	----	----	----	30.50	+	0.75	----	----	----	1104	UNCH
MAY13	----	----	----	----	----	28.50	+	0.75	----	----	----	1176	UNCH
JUN13	----	----	----	----	----	29.05	+	0.60	----	----	----	1200	UNCH
JUL13	----	----	----	----	----	31.30	+	0.60	----	----	----	1176	UNCH
AUG13	----	----	----	----	----	31.30	+	0.60	----	----	----	1176	UNCH
SEP13	----	----	----	----	----	29.88	+	0.63	----	----	----	1200	UNCH
OCT13	----	----	----	----	----	35.01	+	0.82	----	----	----	1128	UNCH
NOV13	----	----	----	----	----	35.01	+	0.82	----	----	----	1203	UNCH
DEC13	----	----	----	----	----	35.01	+	0.82	----	----	----	1224	UNCH
TOTAL	W2 FUT											59355	
P9 FUT	NEPOOL MAINE 5MW D AH PK												
JUL12	----	----	----	----	----	50.33	-	0.82	----	----	----	483	UNCH
AUG12	----	----	----	----	----	48.55	+	2.47	----	----	----	529	UNCH
SEP12	----	----	----	----	----	40.08	+	1.39	----	----	----	437	UNCH
OCT12	----	----	----	----	----	38.81	+	0.81	----	----	----	529	UNCH
NOV12	----	----	----	----	----	41.09	+	1.10	----	----	----	483	UNCH
DEC12	----	----	----	----	----	51.70	+	1.25	----	----	----	460	UNCH
JAN13	----	----	----	----	----	61.22	+	1.25	----	----	----	66	UNCH
FEB13	----	----	----	----	----	61.22	+	1.25	----	----	----	60	UNCH
MAR13	----	----	----	----	----	44.63	+	0.93	----	----	----	63	UNCH
APR13	----	----	----	----	----	40.68	+	1.03	----	----	----	66	UNCH
MAY13	----	----	----	----	----	38.33	+	0.83	----	----	----	66	UNCH
JUN13	----	----	----	----	----	41.17	+	1.00	----	----	----	60	UNCH
JUL13	----	----	----	----	----	49.20	+	0.60	----	----	----	66	UNCH
AUG13	----	----	----	----	----	49.20	+	0.60	----	----	----	66	UNCH
SEP13	----	----	----	----	----	40.33	+	1.08	----	----	----	60	UNCH
OCT13	----	----	----	----	----	45.49	+	0.79	----	----	----	69	UNCH
NOV13	----	----	----	----	----	45.49	+	0.79	----	----	----	60	UNCH
DEC13	----	----	----	----	----	45.49	+	0.79	----	----	----	63	UNCH
TOTAL	P9 FUT											3686	
P8 FUT	NEPOOL NE MASS 5MW D AH O PK												
JUL12	----	----	----	----	----	32.98	-	0.32	----	----	----	14688	UNCH
AUG12	----	----	----	----	----	33.05	+	1.62	----	----	----	13536	UNCH
SEP12	----	----	----	----	----	30.75	+	1.12	----	----	----	14976	UNCH
OCT12	----	----	----	----	----	31.20	+	0.95	----	----	----	13536	UNCH
NOV12	----	----	----	----	----	33.53	+	0.95	----	----	----	15785	UNCH
DEC12	----	----	----	----	----	43.33	+	1.28	----	----	----	17384	UNCH
JAN13	----	----	----	----	----	50.32	+	1.04	----	----	----	14112	UNCH
FEB13	----	----	----	----	----	50.32	+	1.04	----	----	----	12672	UNCH
MAR13	----	----	----	----	----	35.95	+	0.75	----	----	----	14652	UNCH
APR13	----	----	----	----	----	32.20	+	0.75	----	----	----	13248	UNCH
MAY13	----	----	----	----	----	30.20	+	0.75	----	----	----	14112	UNCH
JUN13	----	----	----	----	----	30.75	+	0.60	----	----	----	14400	UNCH
JUL13	----	----	----	----	----	33.00	+	0.60	----	----	----	6664	UNCH
AUG13	----	----	----	----	----	33.00	+	0.60	----	----	----	6664	UNCH



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PRELIMINARY



BULLETIN #146@				ENERGY FUTURES PRODUCTS										Mon, Jul 30, 2012 PG61			
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST						
P8 FUT NEPOOL NE MASS 5MW D AH O PK																	
SEP13	----	----	----	----	----	31.58	+	0.63	----	----	----	6800	UNCH				
OCT13	----	----	----	----	----	36.71	+	0.82	----	----	----	6392	UNCH				
NOV13	----	----	----	----	----	36.71	+	0.82	----	----	----	6817	UNCH				
DEC13	----	----	----	----	----	36.71	+	0.82	----	----	----	6936	UNCH				
TOTAL P8 FUT												213374					
P7 FUT NEPOOL NE MASS 5MW D AH PK																	
JUL12	----	----	----	----	----	51.87	-	0.96	----	----	----	798	UNCH				
AUG12	----	----	----	----	----	50.25	+	2.47	----	----	----	874	UNCH				
SEP12	----	----	----	----	----	41.78	+	1.39	----	----	----	722	UNCH				
OCT12	----	----	----	----	----	40.51	+	0.81	----	----	----	874	UNCH				
NOV12	----	----	----	----	----	42.79	+	1.10	----	----	----	903	UNCH				
DEC12	----	----	----	----	----	53.40	+	1.25	----	----	----	860	UNCH				
JAN13	----	----	----	----	----	62.92	+	1.25	----	----	----	792	UNCH				
FEB13	----	----	----	----	----	62.92	+	1.25	----	----	----	720	UNCH				
MAR13	----	----	----	----	----	46.33	+	0.93	----	----	----	756	UNCH				
APR13	----	----	----	----	----	42.38	+	1.03	----	----	----	792	UNCH				
MAY13	----	----	----	----	----	40.03	+	0.83	----	----	----	792	UNCH				
JUN13	----	----	----	----	----	42.87	+	1.00	----	----	----	720	UNCH				
JUL13	----	----	----	----	----	50.90	+	0.60	----	----	----	374	UNCH				
AUG13	----	----	----	----	----	50.90	+	0.60	----	----	----	374	UNCH				
SEP13	----	----	----	----	----	42.03	+	1.08	----	----	----	340	UNCH				
OCT13	----	----	----	----	----	47.19	+	0.79	----	----	----	391	UNCH				
NOV13	----	----	----	----	----	47.19	+	0.79	----	----	----	340	UNCH				
DEC13	----	----	----	----	----	47.19	+	0.79	----	----	----	357	UNCH				
TOTAL P7 FUT												11779					
U3 FUT NEPOOL NEW HAMP 5MW D AH O PK																	
JUL12	----	----	----	----	----	32.81	-	0.24	----	----	----	2040	UNCH				
AUG12	----	----	----	----	----	32.30	+	1.62	----	----	----	1880	UNCH				
SEP12	----	----	----	----	----	30.00	+	1.12	----	----	----	2080	UNCH				
OCT12	----	----	----	----	----	30.45	+	0.95	----	----	----	1880	UNCH				
NOV12	----	----	----	----	----	32.78	+	0.95	----	----	----	1925	UNCH				
DEC12	----	----	----	----	----	42.58	+	1.28	----	----	----	2120	UNCH				
JAN13	----	----	----	----	----	49.52	+	1.04	----	----	----	1960	UNCH				
FEB13	----	----	----	----	----	49.52	+	1.04	----	----	----	1760	UNCH				
MAR13	----	----	----	----	----	35.15	+	0.75	----	----	----	2035	UNCH				
APR13	----	----	----	----	----	31.40	+	0.75	----	----	----	1840	UNCH				
MAY13	----	----	----	----	----	29.40	+	0.75	----	----	----	1960	UNCH				
JUN13	----	----	----	----	----	29.95	+	0.60	----	----	----	2000	UNCH				
JUL13	----	----	----	----	----	32.20	+	0.60	----	----	----	1960	UNCH				
AUG13	----	----	----	----	----	32.20	+	0.60	----	----	----	1960	UNCH				
SEP13	----	----	----	----	----	30.78	+	0.63	----	----	----	2000	UNCH				
OCT13	----	----	----	----	----	35.91	+	0.82	----	----	----	1880	UNCH				
NOV13	----	----	----	----	----	35.91	+	0.82	----	----	----	2005	UNCH				
DEC13	----	----	----	----	----	35.91	+	0.82	----	----	----	2040	UNCH				
TOTAL U3 FUT												35325					
U2 FUT NEPOOL NEW HAMP 5MW D AH PK																	
JUL12	----	----	----	----	----	51.71	-	0.87	----	----	----	105	UNCH				
AUG12	----	----	----	----	----	49.50	+	2.47	----	----	----	115	UNCH				
SEP12	----	----	----	----	----	41.03	+	1.39	----	----	----	95	UNCH				
OCT12	----	----	----	----	----	39.76	+	0.81	----	----	----	115	UNCH				
NOV12	----	----	----	----	----	42.04	+	1.10	----	----	----	105	UNCH				
DEC12	----	----	----	----	----	52.65	+	1.25	----	----	----	100	UNCH				
JAN13	----	----	----	----	----	62.12	+	1.25	----	----	----	110	UNCH				
FEB13	----	----	----	----	----	62.12	+	1.25	----	----	----	100	UNCH				
MAR13	----	----	----	----	----	45.53	+	0.93	----	----	----	105	UNCH				
APR13	----	----	----	----	----	41.58	+	1.03	----	----	----	110	UNCH				
MAY13	----	----	----	----	----	39.23	+	0.83	----	----	----	110	UNCH				
JUN13	----	----	----	----	----	42.07	+	1.00	----	----	----	100	UNCH				
JUL13	----	----	----	----	----	50.10	+	0.60	----	----	----	110	UNCH				
AUG13	----	----	----	----	----	50.10	+	0.60	----	----	----	110	UNCH				
SEP13	----	----	----	----	----	41.23	+	1.08	----	----	----	100	UNCH				
OCT13	----	----	----	----	----	46.39	+	0.79	----	----	----	115	UNCH				
NOV13	----	----	----	----	----	46.39	+	0.79	----	----	----	100	UNCH				
DEC13	----	----	----	----	----	46.39	+	0.79	----	----	----	105	UNCH				
TOTAL U2 FUT												1910					
U4 FUT NEPOOL RHD ISLD 5MW D AH PK																	
JUL12	----	----	----	----	----	51.42	-	0.93	----	----	----	567	UNCH				
AUG12	----	----	----	----	----	49.50	+	2.47	----	----	----	621	UNCH				
SEP12	----	----	----	----	----	41.03	+	1.39	----	----	----	513	UNCH				
OCT12	----	----	----	----	----	39.76	+	0.81	----	----	----	621	UNCH				
NOV12	----	----	----	----	----	42.04	+	1.10	----	----	----	567	UNCH				
DEC12	----	----	----	----	----	52.65	+	1.25	----	----	----	540	UNCH				
JAN13	----	----	----	----	----	62.07	+	1.25	----	----	----	22	UNCH				
FEB13	----	----	----	----	----	62.07	+	1.25	----	----	----	20	UNCH				
MAR13	----	----	----	----	----	45.48	+	0.93	----	----	----	21	UNCH				
APR13	----	----	----	----	----	41.53	+	1.03	----	----	----	22	UNCH				
MAY13	----	----	----	----	----	39.18	+	0.83	----	----	----	22	UNCH				
JUN13	----	----	----	----	----	42.02	+	1.00	----	----	----	20	UNCH				
JUL13	----	----	----	----	----	50.05	+	0.60	----	----	----	22	UNCH				
AUG13	----	----	----	----	----	50.05	+	0.60	----	----	----	22	UNCH				
SEP13	----	----	----	----	----	41.18	+	1.08	----	----	----	20	UNCH				
OCT13	----	----	----	----	----	46.34	+	0.79	----	----	----	23	UNCH				
NOV13	----	----	----	----	----	46.34	+	0.79	----	----	----	20	UNCH				
DEC13	----	----	----	----	----	46.34	+	0.79	----	----	----	21	UNCH				
TOTAL U4 FUT												3684					
U5 FUT NEPOOL RHODE I.L 5MW D AH O PK																	
JUL12	----	----	----	----	----	33.06	-	0.27	----	----	----	11016	UNCH				
AUG12	----	----	----	----	----	32.30	+	1.62	----	----	----	10152	UNCH				
SEP12	----	----	----	----	----	30.00	+	1.12	----	----	----	11232	UNCH				
OCT12	----	----	----	----	----	30.45	+	0.95	----	----	----	10152	UNCH				
NOV12	----	----	----	----	----	32.78	+	0.95	----	----	----	10395	UNCH				
DEC12	----	----	----	----	----	42.58	+	1.28	----	----	----	11448	UNCH				
JAN13	----	----	----	----	----	49.47	+	1.04	----	----	----	392	UNCH				
FEB13	----	----	----	----	----	49.47	+	1.04	----	----	----	352	UNCH				
MAR13	----	----	----	----	----	35.10	+	0.75	----	----	----	407	UNCH				
APR13	----	----	----	----	----	31.35	+	0.75	----	----	----	368	UNCH				
MAY13	----	----	----	----	----	29.35	+	0.75	----	----	----	392	UNCH				
JUN13	----	----	----	----	----	29.90	+	0.60	----	----	----	400	UNCH				
JUL13	----	----	----	----	----	32.15	+	0.60	----	----	----	392	UNCH				
AUG13	----	----	----	----	----	32.15	+	0.60	----	----	----	392	UNCH				
SEP13	----	----	----	----	----	30.73	+	0.63	----	----	----	400	UNCH				
OCT13	----	----	----	----	----	35.86	+	0.82	----	----	----	376	UNCH				



BULLETIN #146@				ENERGY FUTURES PRODUCTS							Mon, Jul 30, 2012			PG61
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST			
U5 FUT NEPOOL RHODE I L 5MW D AH O PK														
NOV13	----	----	----	----	----	35.86	+	0.82	----	----	----	401	UNCH	
DEC13	----	----	----	----	----	35.86	+	0.82	----	----	----	408	UNCH	
TOTAL	U5 FUT											69075		
P5 FUT NEPOOL SE MASS 5MW D AH O PK														
JUL12	----	----	----	----	----	32.97	-	0.29	----	----	----	2856	UNCH	
AUG12	----	----	----	----	----	32.70	+	1.62	----	----	----	2632	UNCH	
SEP12	----	----	----	----	----	30.40	+	1.12	----	----	----	2912	UNCH	
OCT12	----	----	----	----	----	30.85	+	0.95	----	----	----	2632	UNCH	
NOV12	----	----	----	----	----	33.18	+	0.95	----	----	----	2695	UNCH	
DEC12	----	----	----	----	----	42.98	+	1.28	----	----	----	2968	UNCH	
JAN13	----	----	----	----	----	50.42	+	1.04	----	----	----	3136	UNCH	
FEB13	----	----	----	----	----	50.42	+	1.04	----	----	----	2816	UNCH	
MAR13	----	----	----	----	----	36.05	+	0.75	----	----	----	3256	UNCH	
APR13	----	----	----	----	----	32.30	+	0.75	----	----	----	2944	UNCH	
MAY13	----	----	----	----	----	30.30	+	0.75	----	----	----	3136	UNCH	
JUN13	----	----	----	----	----	30.85	+	0.60	----	----	----	3200	UNCH	
JUL13	----	----	----	----	----	33.10	+	0.60	----	----	----	3136	UNCH	
AUG13	----	----	----	----	----	33.10	+	0.60	----	----	----	3136	UNCH	
SEP13	----	----	----	----	----	31.68	+	0.63	----	----	----	3200	UNCH	
OCT13	----	----	----	----	----	36.81	+	0.82	----	----	----	3008	UNCH	
NOV13	----	----	----	----	----	36.81	+	0.82	----	----	----	3208	UNCH	
DEC13	----	----	----	----	----	36.81	+	0.82	----	----	----	3264	UNCH	
TOTAL	P5 FUT											54135		
P4 FUT NEPOOL SE MASS 5MW D AH PK														
JUL12	----	----	----	----	----	51.89	-	0.92	----	----	----	189	UNCH	
AUG12	----	----	----	----	----	49.90	+	2.47	----	----	----	207	UNCH	
SEP12	----	----	----	----	----	41.43	+	1.39	----	----	----	171	UNCH	
OCT12	----	----	----	----	----	40.16	+	0.81	----	----	----	207	UNCH	
NOV12	----	----	----	----	----	42.44	+	1.10	----	----	----	189	UNCH	
DEC12	----	----	----	----	----	53.05	+	1.25	----	----	----	180	UNCH	
JAN13	----	----	----	----	----	63.02	+	1.25	----	----	----	176	UNCH	
FEB13	----	----	----	----	----	63.02	+	1.25	----	----	----	160	UNCH	
MAR13	----	----	----	----	----	46.43	+	0.93	----	----	----	168	UNCH	
APR13	----	----	----	----	----	42.48	+	1.03	----	----	----	176	UNCH	
MAY13	----	----	----	----	----	40.13	+	0.83	----	----	----	176	UNCH	
JUN13	----	----	----	----	----	42.97	+	1.00	----	----	----	160	UNCH	
JUL13	----	----	----	----	----	51.00	+	0.60	----	----	----	176	UNCH	
AUG13	----	----	----	----	----	51.00	+	0.60	----	----	----	176	UNCH	
SEP13	----	----	----	----	----	42.13	+	1.08	----	----	----	160	UNCH	
OCT13	----	----	----	----	----	47.29	+	0.79	----	----	----	184	UNCH	
NOV13	----	----	----	----	----	47.29	+	0.79	----	----	----	160	UNCH	
DEC13	----	----	----	----	----	47.29	+	0.79	----	----	----	168	UNCH	
TOTAL	P4 FUT											3183		
L9 FUT NEPOOL W CNT MASS 5MW D AH O PK														
JUL12	----	----	----	----	----	33.94	-	0.33	----	----	----	9792	UNCH	
AUG12	----	----	----	----	----	33.55	+	1.62	----	----	----	9024	UNCH	
SEP12	----	----	----	----	----	31.25	+	1.12	----	----	----	9984	UNCH	
OCT12	----	----	----	----	----	31.70	+	0.95	----	----	----	9024	UNCH	
NOV12	----	----	----	----	----	34.03	+	0.95	----	----	----	9240	UNCH	
DEC12	----	----	----	----	----	43.83	+	1.28	----	----	----	10176	UNCH	
JAN13	----	----	----	----	----	51.27	+	1.04	----	----	----	6272	UNCH	
FEB13	----	----	----	----	----	51.27	+	1.04	----	----	----	5632	UNCH	
MAR13	----	----	----	----	----	36.90	+	0.75	----	----	----	6512	UNCH	
APR13	----	----	----	----	----	33.15	+	0.75	----	----	----	5888	UNCH	
MAY13	----	----	----	----	----	31.15	+	0.75	----	----	----	6272	UNCH	
JUN13	----	----	----	----	----	31.70	+	0.60	----	----	----	6400	UNCH	
JUL13	----	----	----	----	----	33.95	+	0.60	----	----	----	2352	UNCH	
AUG13	----	----	----	----	----	33.95	+	0.60	----	----	----	2352	UNCH	
SEP13	----	----	----	----	----	32.53	+	0.63	----	----	----	2400	UNCH	
OCT13	----	----	----	----	----	37.66	+	0.82	----	----	----	2256	UNCH	
NOV13	----	----	----	----	----	37.66	+	0.82	----	----	----	2406	UNCH	
DEC13	----	----	----	----	----	37.66	+	0.82	----	----	----	2448	UNCH	
TOTAL	L9 FUT											108430		
R6 FUT NEPOOL W CNTR M 5MW D AH PK														
JUL12	----	----	----	----	----	54.03	-	0.92	----	----	----	630	UNCH	
AUG12	----	----	----	----	----	50.75	+	2.47	----	----	----	667	UNCH	
SEP12	----	----	----	----	----	42.28	+	1.39	----	----	----	551	UNCH	
OCT12	----	----	----	----	----	41.01	+	0.81	----	----	----	667	UNCH	
NOV12	----	----	----	----	----	43.29	+	1.10	----	----	----	609	UNCH	
DEC12	----	----	----	----	----	53.90	+	1.25	----	----	----	580	UNCH	
JAN13	----	----	----	----	----	63.87	+	1.25	----	----	----	462	UNCH	
FEB13	----	----	----	----	----	63.87	+	1.25	----	----	----	420	UNCH	
MAR13	----	----	----	----	----	47.28	+	0.93	----	----	----	441	UNCH	
APR13	----	----	----	----	----	43.33	+	1.03	----	----	----	462	UNCH	
MAY13	----	----	----	----	----	40.98	+	0.83	----	----	----	462	UNCH	
JUN13	----	----	----	----	----	43.82	+	1.00	----	----	----	420	UNCH	
JUL13	----	----	----	----	----	51.85	+	0.60	----	----	----	242	UNCH	
AUG13	----	----	----	----	----	51.85	+	0.60	----	----	----	242	UNCH	
SEP13	----	----	----	----	----	42.98	+	1.08	----	----	----	220	UNCH	
OCT13	----	----	----	----	----	48.14	+	0.79	----	----	----	253	UNCH	
NOV13	----	----	----	----	----	48.14	+	0.79	----	----	----	220	UNCH	
DEC13	----	----	----	----	----	48.14	+	0.79	----	----	----	231	UNCH	
JAN16	----	----	----	----	----	53.23	+	0.55	----	----	----	20	UNCH	
FEB16	----	----	----	----	----	53.23	+	0.55	----	----	----	21	UNCH	
MAR16	----	----	----	----	----	53.23	+	0.55	----	----	----	23	UNCH	
APR16	----	----	----	----	----	53.23	+	0.55	----	----	----	21	UNCH	
MAY16	----	----	----	----	----	53.23	+	0.55	----	----	----	21	UNCH	
JUN16	----	----	----	----	----	53.23	+	0.55	----	----	----	22	UNCH	
JUL16	----	----	----	----	----	53.23	+	0.55	----	----	----	20	UNCH	
AUG16	----	----	----	----	----	53.23	+	0.55	----	----	----	23	UNCH	
SEP16	----	----	----	----	----	53.23	+	0.55	----	----	----	21	UNCH	
OCT16	----	----	----	----	----	53.23	+	0.55	----	----	----	21	UNCH	
NOV16	----	----	----	----	----	53.23	+	0.55	----	----	----	21	UNCH	
DEC16	----	----	----	----	----	53.23	+	0.55	----	----	----	21	UNCH	
TOTAL	R6 FUT											8034		
UO FUT NORTHERN ILLINOIS OFF-PEAK MONTHLY														
JUL12	----	----	----	----	----	29.76	+	0.16	----	----	----	466	UNCH	
AUG12	----	----	----	----	----	26.00	+	0.69	----	----	----	456	UNCH	
SEP12	----	----	----	----	----	20.75	+	0.12	----	----	----	465	UNCH	
OCT12	----	----	----	----	----	21.84	+	0.75	----	----	----	578	UNCH	
NOV12	----	----	----	----	----	21.84	+	0.75	----	----	----	578	UNCH	
DEC12	----	----	----	----	----	21.84	+	0.75	----	----	----	568	UNCH	



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PRELIMINARY



BULLETIN #146@			ENERGY FUTURES PRODUCTS								Mon, Jul 30, 2012			PG61
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST			
UO FUT	NORTHERN ILLINOIS OFF-PEAK MONTHLY													
JAN13	----	----	----	----	----	29.23	+	0.35	----	----	----	331	UNCH	
FEB13	----	----	----	----	----	29.23	+	0.35	----	----	----	331	UNCH	
MAR13	----	----	----	----	----	24.03	+	0.45	----	----	----	316	UNCH	
APR13	----	----	----	----	----	24.03	+	0.45	----	----	----	306	UNCH	
MAY13	----	----	----	----	----	20.75		UNCH	----	----	----	315	UNCH	
JUN13	----	----	----	----	----	20.00		UNCH	----	----	----	319	UNCH	
JUL13	----	----	----	----	----	24.38		UNCH	----	----	----	333	UNCH	
AUG13	----	----	----	----	----	24.38		UNCH	----	----	----	333	UNCH	
SEP13	----	----	----	----	----	20.20		UNCH	----	----	----	323	UNCH	
OCT13	----	----	----	----	----	21.40		UNCH	----	----	----	323	UNCH	
NOV13	----	----	----	----	----	21.40		UNCH	----	----	----	323	UNCH	
DEC13	----	----	----	----	----	21.40		UNCH	----	----	----	323	UNCH	
JAN14	----	----	----	----	----	25.06	+	0.53	----	----	----	86	UNCH	
FEB14	----	----	----	----	----	25.06	+	0.53	----	----	----	86	UNCH	
MAR14	----	----	----	----	----	25.06	+	0.53	----	----	----	96	UNCH	
APR14	----	----	----	----	----	25.06	+	0.53	----	----	----	80	UNCH	
MAY14	----	----	----	----	----	25.06	+	0.53	----	----	----	70	UNCH	
JUN14	----	----	----	----	----	25.06	+	0.53	----	----	----	100	UNCH	
JUL14	----	----	----	----	----	25.06	+	0.53	----	----	----	70	UNCH	
AUG14	----	----	----	----	----	25.06	+	0.53	----	----	----	70	UNCH	
SEP14	----	----	----	----	----	25.06	+	0.53	----	----	----	68	UNCH	
OCT14	----	----	----	----	----	25.06	+	0.53	----	----	----	68	UNCH	
NOV14	----	----	----	----	----	25.06	+	0.53	----	----	----	68	UNCH	
DEC14	----	----	----	----	----	25.06	+	0.53	----	----	----	68	UNCH	
JAN15	----	----	----	----	----	26.99	+	0.18	----	----	----	70	UNCH	
FEB15	----	----	----	----	----	26.99	+	0.18	----	----	----	70	UNCH	
MAR15	----	----	----	----	----	26.99	+	0.18	----	----	----	70	UNCH	
APR15	----	----	----	----	----	26.99	+	0.18	----	----	----	70	UNCH	
MAY15	----	----	----	----	----	26.99	+	0.18	----	----	----	70	UNCH	
JUN15	----	----	----	----	----	26.99	+	0.18	----	----	----	70	UNCH	
JUL15	----	----	----	----	----	26.99	+	0.18	----	----	----	70	UNCH	
AUG15	----	----	----	----	----	26.99	+	0.18	----	----	----	70	UNCH	
SEP15	----	----	----	----	----	26.99	+	0.18	----	----	----	70	UNCH	
OCT15	----	----	----	----	----	26.99	+	0.18	----	----	----	70	UNCH	
NOV15	----	----	----	----	----	26.99	+	0.18	----	----	----	70	UNCH	
DEC15	----	----	----	----	----	26.99	+	0.18	----	----	----	70	UNCH	
JAN16	----	----	----	----	----	28.20	-	0.38	----	----	----	12	UNCH	
FEB16	----	----	----	----	----	28.20	-	0.38	----	----	----	12	UNCH	
MAR16	----	----	----	----	----	28.20	-	0.38	----	----	----	12	UNCH	
APR16	----	----	----	----	----	28.20	-	0.38	----	----	----	12	UNCH	
MAY16	----	----	----	----	----	28.20	-	0.38	----	----	----	12	UNCH	
JUN16	----	----	----	----	----	28.20	-	0.38	----	----	----	12	UNCH	
JUL16	----	----	----	----	----	28.20	-	0.38	----	----	----	12	UNCH	
AUG16	----	----	----	----	----	28.20	-	0.38	----	----	----	12	UNCH	
SEP16	----	----	----	----	----	28.20	-	0.38	----	----	----	12	UNCH	
OCT16	----	----	----	----	----	28.20	-	0.38	----	----	----	12	UNCH	
NOV16	----	----	----	----	----	28.20	-	0.38	----	----	----	12	UNCH	
DEC16	----	----	----	----	----	28.20	-	0.38	----	----	----	12	UNCH	
TOTAL UO FUT												8901		
KA FUT	NYISO A													
JUL12	----	----	----	----	----	47.60	-	0.35	----	----	----	630	UNCH	
AUG12	----	----	----	----	----	45.75	+	2.11	----	----	----	690	UNCH	
SEP12	----	----	----	----	----	36.98	+	1.34	----	----	----	399	UNCH	
OCT12	----	----	----	----	----	34.98	+	1.05	----	----	----	460	UNCH	
NOV12	----	----	----	----	----	35.23	+	1.15	----	----	----	420	UNCH	
DEC12	----	----	----	----	----	39.05	+	0.75	----	----	----	400	UNCH	
JAN13	----	----	----	----	----	41.75	+	0.89	----	----	----	396	UNCH	
FEB13	----	----	----	----	----	41.75	+	0.89	----	----	----	360	UNCH	
MAR13	----	----	----	----	----	36.33	+	0.90	----	----	----	210	UNCH	
APR13	----	----	----	----	----	36.33	+	0.90	----	----	----	220	UNCH	
MAY13	----	----	----	----	----	34.18	+	0.73	----	----	----	154	UNCH	
JUN13	----	----	----	----	----	37.05	+	0.85	----	----	----	160	UNCH	
JUL13	----	----	----	----	----	44.58	+	0.80	----	----	----	154	UNCH	
AUG13	----	----	----	----	----	44.58	+	0.80	----	----	----	154	UNCH	
SEP13	----	----	----	----	----	37.40	+	0.85	----	----	----	140	UNCH	
OCT13	----	----	----	----	----	36.79	+	0.46	----	----	----	138	UNCH	
NOV13	----	----	----	----	----	36.79	+	0.46	----	----	----	120	UNCH	
DEC13	----	----	----	----	----	36.79	+	0.46	----	----	----	126	UNCH	
JAN14	----	----	----	----	----	39.83	+	0.53	----	----	----	66	UNCH	
FEB14	----	----	----	----	----	39.83	+	0.53	----	----	----	60	UNCH	
MAR14	----	----	----	----	----	39.83	+	0.53	----	----	----	63	UNCH	
APR14	----	----	----	----	----	39.83	+	0.53	----	----	----	66	UNCH	
MAY14	----	----	----	----	----	39.83	+	0.53	----	----	----	63	UNCH	
JUN14	----	----	----	----	----	39.83	+	0.53	----	----	----	63	UNCH	
JUL14	----	----	----	----	----	39.83	+	0.53	----	----	----	66	UNCH	
AUG14	----	----	----	----	----	39.83	+	0.53	----	----	----	63	UNCH	
SEP14	----	----	----	----	----	39.83	+	0.53	----	----	----	63	UNCH	
OCT14	----	----	----	----	----	39.83	+	0.53	----	----	----	69	UNCH	
NOV14	----	----	----	----	----	39.83	+	0.53	----	----	----	57	UNCH	
DEC14	----	----	----	----	----	39.83	+	0.53	----	----	----	66	UNCH	
JAN15	----	----	----	----	----	41.17	+	0.39	----	----	----	21	UNCH	
FEB15	----	----	----	----	----	41.17	+	0.39	----	----	----	20	UNCH	
MAR15	----	----	----	----	----	41.17	+	0.39	----	----	----	22	UNCH	
APR15	----	----	----	----	----	41.17	+	0.39	----	----	----	22	UNCH	
MAY15	----	----	----	----	----	41.17	+	0.39	----	----	----	20	UNCH	
JUN15	----	----	----	----	----	41.17	+	0.39	----	----	----	22	UNCH	
JUL15	----	----	----	----	----	41.17	+	0.39	----	----	----	23	UNCH	
AUG15	----	----	----	----	----	41.17	+	0.39	----	----	----	21	UNCH	
SEP15	----	----	----	----	----	41.17	+	0.39	----	----	----	21	UNCH	
OCT15	----	----	----	----	----	41.17	+	0.39	----	----	----	22	UNCH	
NOV15	----	----	----	----	----	41.17	+	0.39	----	----	----	20	UNCH	
DEC15	----	----	----	----	----	41.17	+	0.39	----	----	----	22	UNCH	
TOTAL KA FUT												6352		
KB FUT	NYISO A OFF-PEAK													
JUL12	----	----	----	----	----	32.42	+	0.11	----	----	----	212	UNCH	
AUG12	----	----	----	----	----	30.75	+	1.18	----	----	----	226	UNCH	
SEP12	----	----	----	----	----	27.38	+	0.61	----	----	----	222	UNCH	
OCT12	----	----	----	----	----	27.30	+	0.60	----	----	----	234	UNCH	
NOV12	----	----	----	----	----	28.10	+	0.72	----	----	----	236	UNCH	
DEC12	----	----	----	----	----	31.58	+	0.70	----	----	----	258	UNCH	
JAN13	----	----	----	----	----	35.00	+	0.58	----	----	----	182	UNCH	
FEB13	----	----	----	----	----	35.00	+	0.58	----	----	----	182	UNCH	
MAR13	----	----	----	----	----	27.50	+	0.57	----	----	----	118	UNCH	
APR13	----	----	----	----	----	27.50	+	0.57	----	----	----	118	UNCH	
MAY13	----	----	----	----	----	24.65	+	0.20	----	----	----	102	UNCH	

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PRELIMINARY



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	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST			
KB FUT NYISO A OFF-PEAK														
JUN13	----	----	----	----	----	25.50	+ 0.22	----	----	----	102	UNCH		
JUL13	----	----	----	----	----	27.75	+ 0.30	----	----	----	116	UNCH		
AUG13	----	----	----	----	----	27.75	+ 0.30	----	----	----	116	UNCH		
SEP13	----	----	----	----	----	27.75	+ 0.22	----	----	----	102	UNCH		
OCT13	----	----	----	----	----	29.26	+ 0.50	----	----	----	102	UNCH		
NOV13	----	----	----	----	----	29.26	+ 0.50	----	----	----	102	UNCH		
DEC13	----	----	----	----	----	29.26	+ 0.50	----	----	----	102	UNCH		
JAN14	----	----	----	----	----	30.20	+ 0.48	----	----	----	60	UNCH		
FEB14	----	----	----	----	----	30.20	+ 0.48	----	----	----	60	UNCH		
MAR14	----	----	----	----	----	30.20	+ 0.48	----	----	----	40	UNCH		
APR14	----	----	----	----	----	30.20	+ 0.48	----	----	----	40	UNCH		
MAY14	----	----	----	----	----	30.20	+ 0.48	----	----	----	40	UNCH		
JUN14	----	----	----	----	----	30.20	+ 0.48	----	----	----	40	UNCH		
JUL14	----	----	----	----	----	30.20	+ 0.48	----	----	----	40	UNCH		
AUG14	----	----	----	----	----	30.20	+ 0.48	----	----	----	40	UNCH		
SEP14	----	----	----	----	----	30.20	+ 0.48	----	----	----	40	UNCH		
OCT14	----	----	----	----	----	30.20	+ 0.48	----	----	----	40	UNCH		
NOV14	----	----	----	----	----	30.20	+ 0.48	----	----	----	40	UNCH		
DEC14	----	----	----	----	----	30.20	+ 0.48	----	----	----	40	UNCH		
JAN15	----	----	----	----	----	31.65	+ 0.35	----	----	----	20	UNCH		
FEB15	----	----	----	----	----	31.65	+ 0.35	----	----	----	20	UNCH		
MAR15	----	----	----	----	----	31.65	+ 0.35	----	----	----	20	UNCH		
APR15	----	----	----	----	----	31.65	+ 0.35	----	----	----	20	UNCH		
MAY15	----	----	----	----	----	31.65	+ 0.35	----	----	----	20	UNCH		
JUN15	----	----	----	----	----	31.65	+ 0.35	----	----	----	20	UNCH		
JUL15	----	----	----	----	----	31.65	+ 0.35	----	----	----	20	UNCH		
AUG15	----	----	----	----	----	31.65	+ 0.35	----	----	----	20	UNCH		
SEP15	----	----	----	----	----	31.65	+ 0.35	----	----	----	20	UNCH		
OCT15	----	----	----	----	----	31.65	+ 0.35	----	----	----	20	UNCH		
NOV15	----	----	----	----	----	31.65	+ 0.35	----	----	----	20	UNCH		
DEC15	----	----	----	----	----	31.65	+ 0.35	----	----	----	20	UNCH		
JAN16	----	----	----	----	----	33.05	+ 0.27	----	----	----	10	UNCH		
FEB16	----	----	----	----	----	33.05	+ 0.27	----	----	----	10	UNCH		
MAR16	----	----	----	----	----	33.05	+ 0.27	----	----	----	10	UNCH		
APR16	----	----	----	----	----	33.05	+ 0.27	----	----	----	10	UNCH		
MAY16	----	----	----	----	----	33.05	+ 0.27	----	----	----	10	UNCH		
JUN16	----	----	----	----	----	33.05	+ 0.27	----	----	----	10	UNCH		
JUL16	----	----	----	----	----	33.05	+ 0.27	----	----	----	10	UNCH		
AUG16	----	----	----	----	----	33.05	+ 0.27	----	----	----	10	UNCH		
SEP16	----	----	----	----	----	33.05	+ 0.27	----	----	----	10	UNCH		
OCT16	----	----	----	----	----	33.05	+ 0.27	----	----	----	10	UNCH		
NOV16	----	----	----	----	----	33.05	+ 0.27	----	----	----	10	UNCH		
DEC16	----	----	----	----	----	33.05	+ 0.27	----	----	----	10	UNCH		
TOTAL	KB FUT										3712			
KG FUT NYISO G														
JUL12	----	----	----	----	----	59.82	- 1.52	----	----	----	399	UNCH		
AUG12	----	----	----	----	----	58.25	+ 3.23	----	----	----	391	UNCH		
SEP12	----	----	----	----	----	44.37	+ 1.45	----	----	----	209	UNCH		
OCT12	----	----	----	----	----	41.55	+ 1.15	----	----	----	299	UNCH		
NOV12	----	----	----	----	----	43.28	+ 1.15	----	----	----	273	UNCH		
DEC12	----	----	----	----	----	52.43	+ 1.20	----	----	----	260	UNCH		
JAN13	----	----	----	----	----	60.78	+ 1.21	----	----	----	88	UNCH		
FEB13	----	----	----	----	----	60.78	+ 1.21	----	----	----	80	UNCH		
MAR13	----	----	----	----	----	45.25	+ 0.95	----	----	----	168	UNCH		
APR13	----	----	----	----	----	45.25	+ 0.95	----	----	----	154	UNCH		
MAY13	----	----	----	----	----	44.13	+ 0.68	----	----	----	110	UNCH		
JUN13	----	----	----	----	----	49.55	+ 0.85	----	----	----	100	UNCH		
JUL13	----	----	----	----	----	59.95	+ 0.60	----	----	----	110	UNCH		
AUG13	----	----	----	----	----	59.95	+ 0.60	----	----	----	110	UNCH		
SEP13	----	----	----	----	----	45.03	+ 0.85	----	----	----	100	UNCH		
OCT13	----	----	----	----	----	46.74	+ 0.91	----	----	----	115	UNCH		
NOV13	----	----	----	----	----	46.74	+ 0.91	----	----	----	100	UNCH		
DEC13	----	----	----	----	----	46.74	+ 0.91	----	----	----	105	UNCH		
JAN14	----	----	----	----	----	61.50	+ 0.40	----	----	----	66	UNCH		
FEB14	----	----	----	----	----	61.50	+ 0.40	----	----	----	60	UNCH		
MAR14	----	----	----	----	----	45.65	+ 0.50	----	----	----	63	UNCH		
APR14	----	----	----	----	----	45.65	+ 0.50	----	----	----	44	UNCH		
MAY14	----	----	----	----	----	45.40	+ 0.75	----	----	----	42	UNCH		
JUN14	----	----	----	----	----	50.80	- 0.40	----	----	----	42	UNCH		
JUL14	----	----	----	----	----	62.55	+ 0.30	----	----	----	66	UNCH		
AUG14	----	----	----	----	----	62.55	+ 0.30	----	----	----	63	UNCH		
SEP14	----	----	----	----	----	46.60	+ 0.20	----	----	----	42	UNCH		
OCT14	----	----	----	----	----	48.75	+ 0.50	----	----	----	23	UNCH		
NOV14	----	----	----	----	----	48.75	+ 0.50	----	----	----	19	UNCH		
DEC14	----	----	----	----	----	48.75	+ 0.50	----	----	----	22	UNCH		
JAN15	----	----	----	----	----	53.97	+ 0.34	----	----	----	63	UNCH		
FEB15	----	----	----	----	----	53.97	+ 0.34	----	----	----	60	UNCH		
MAR15	----	----	----	----	----	53.97	+ 0.34	----	----	----	66	UNCH		
APR15	----	----	----	----	----	53.97	+ 0.34	----	----	----	66	UNCH		
MAY15	----	----	----	----	----	53.97	+ 0.34	----	----	----	60	UNCH		
JUN15	----	----	----	----	----	53.97	+ 0.34	----	----	----	66	UNCH		
JUL15	----	----	----	----	----	53.97	+ 0.34	----	----	----	69	UNCH		
AUG15	----	----	----	----	----	53.97	+ 0.34	----	----	----	63	UNCH		
SEP15	----	----	----	----	----	53.97	+ 0.34	----	----	----	63	UNCH		
OCT15	----	----	----	----	----	53.97	+ 0.34	----	----	----	66	UNCH		
NOV15	----	----	----	----	----	53.97	+ 0.34	----	----	----	60	UNCH		
DEC15	----	----	----	----	----	53.97	+ 0.34	----	----	----	66	UNCH		
TOTAL	KG FUT										4491			
KH FUT NYISO G OFF-PEAK														
JUL12	----	----	----	----	----	36.98	- 0.10	----	----	----	142	UNCH		
AUG12	----	----	----	----	----	35.97	+ 1.29	----	----	----	136	UNCH		
SEP12	----	----	----	----	----	31.12	+ 0.80	----	----	----	136	UNCH		
OCT12	----	----	----	----	----	30.00	+ 0.82	----	----	----	148	UNCH		
NOV12	----	----	----	----	----	32.33	+ 1.08	----	----	----	156	UNCH		
DEC12	----	----	----	----	----	40.58	+ 0.83	----	----	----	156	UNCH		
JAN13	----	----	----	----	----	48.25	+ 1.03	----	----	----	100	UNCH		
FEB13	----	----	----	----	----	48.25	+ 1.03	----	----	----	100	UNCH		
MAR13	----	----	----	----	----	35.18	+ 0.75	----	----	----	130	UNCH		
APR13	----	----	----	----	----	35.18	+ 0.75	----	----	----	130	UNCH		
MAY13	----	----	----	----	----	31.00	+ 0.75	----	----	----	100	UNCH		
JUN13	----	----	----	----	----	32.10	+ 0.60	----	----	----	100	UNCH		
JUL13	----	----	----	----	----	35.10	+ 0.60	----	----	----	100	UNCH		
AUG13	----	----	----	----	----	35.10	+ 0.60	----	----	----	100	UNCH		
SEP13	----	----	----	----	----	32.00	+ 0.62	----	----	----	100	UNCH		
OCT13	----	----	----	----	----	34.88	+ 0.82	----	----	----	90	UNCH		



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PRELIMINARY



BULLETIN #146@										ENERGY FUTURES PRODUCTS										Mon, Jul 30, 2012 PG61									
GLOBEX OPEN		OPEN OUTCRY OPEN RANGE		GLOBEX HIGH/LOW		OPEN OUTCRY HIGH/LOW		OPEN OUTCRY CLOSE RANGE		SETT. & PT. CHGE		OPEN OUTCRY VOLUME		GLOBEX® VOLUME		PNT VOLUME		OPEN INTEREST											
KH FUT		NYISO G OFF-PEAK																											
NOV13	----	----	----	----	----	----	----	----	----	34.88	+	0.82	----	----	----	----	----	90	UNCH										
DEC13	----	----	----	----	----	----	----	----	----	34.88	+	0.82	----	----	----	----	----	90	UNCH										
JAN14	----	----	----	----	----	----	----	----	----	49.50	+	0.75	----	----	----	----	----	56	UNCH										
FEB14	----	----	----	----	----	----	----	----	----	49.50	+	0.75	----	----	----	----	----	56	UNCH										
MAR14	----	----	----	----	----	----	----	----	----	35.30	+	0.75	----	----	----	----	----	56	UNCH										
APR14	----	----	----	----	----	----	----	----	----	35.30	+	0.75	----	----	----	----	----	46	UNCH										
MAY14	----	----	----	----	----	----	----	----	----	32.40	+	0.75	----	----	----	----	----	46	UNCH										
JUN14	----	----	----	----	----	----	----	----	----	33.35	+	0.75	----	----	----	----	----	46	UNCH										
JUL14	----	----	----	----	----	----	----	----	----	37.65	+	0.65	----	----	----	----	----	56	UNCH										
AUG14	----	----	----	----	----	----	----	----	----	37.65	+	0.65	----	----	----	----	----	56	UNCH										
SEP14	----	----	----	----	----	----	----	----	----	33.50	+	0.45	----	----	----	----	----	46	UNCH										
OCT14	----	----	----	----	----	----	----	----	----	36.40	+	0.55	----	----	----	----	----	36	UNCH										
NOV14	----	----	----	----	----	----	----	----	----	36.40	+	0.55	----	----	----	----	----	36	UNCH										
DEC14	----	----	----	----	----	----	----	----	----	36.40	+	0.55	----	----	----	----	----	36	UNCH										
JAN15	----	----	----	----	----	----	----	----	----	39.22	+	0.54	----	----	----	----	----	20	UNCH										
FEB15	----	----	----	----	----	----	----	----	----	39.22	+	0.54	----	----	----	----	----	20	UNCH										
MAR15	----	----	----	----	----	----	----	----	----	39.22	+	0.54	----	----	----	----	----	20	UNCH										
APR15	----	----	----	----	----	----	----	----	----	39.22	+	0.54	----	----	----	----	----	20	UNCH										
MAY15	----	----	----	----	----	----	----	----	----	39.22	+	0.54	----	----	----	----	----	20	UNCH										
JUN15	----	----	----	----	----	----	----	----	----	39.22	+	0.54	----	----	----	----	----	20	UNCH										
JUL15	----	----	----	----	----	----	----	----	----	39.22	+	0.54	----	----	----	----	----	20	UNCH										
AUG15	----	----	----	----	----	----	----	----	----	39.22	+	0.54	----	----	----	----	----	20	UNCH										
SEP15	----	----	----	----	----	----	----	----	----	39.22	+	0.54	----	----	----	----	----	20	UNCH										
OCT15	----	----	----	----	----	----	----	----	----	39.22	+	0.54	----	----	----	----	----	20	UNCH										
NOV15	----	----	----	----	----	----	----	----	----	39.22	+	0.54	----	----	----	----	----	20	UNCH										
DEC15	----	----	----	----	----	----	----	----	----	39.22	+	0.54	----	----	----	----	----	20	UNCH										
TOTAL KH FUT																				2916									
KJ FUT		NYISO J																											
JUL12	----	----	----	----	----	----	----	----	----	64.58	-	1.60	----	----	----	----	----	609	UNCH										
AUG12	----	----	----	----	----	----	----	----	----	63.13	+	3.36	----	----	----	----	----	621	UNCH										
SEP12	----	----	----	----	----	----	----	----	----	47.23	+	1.45	----	----	----	----	----	361	UNCH										
OCT12	----	----	----	----	----	----	----	----	----	44.10	+	1.15	----	----	----	----	----	391	UNCH										
NOV12	----	----	----	----	----	----	----	----	----	46.03	+	1.15	----	----	----	----	----	315	UNCH										
DEC12	----	----	----	----	----	----	----	----	----	55.68	+	1.20	----	----	----	----	----	320	UNCH										
JAN13	----	----	----	----	----	----	----	----	----	66.31	+	1.20	----	----	----	----	----	176	UNCH										
FEB13	----	----	----	----	----	----	----	----	----	66.31	+	1.20	----	----	----	----	----	180	UNCH										
MAR13	----	----	----	----	----	----	----	----	----	48.25	+	0.95	----	----	----	----	----	252	UNCH										
APR13	----	----	----	----	----	----	----	----	----	48.25	+	0.95	----	----	----	----	----	308	UNCH										
MAY13	----	----	----	----	----	----	----	----	----	47.43	+	0.68	----	----	----	----	----	154	UNCH										
JUN13	----	----	----	----	----	----	----	----	----	54.05	+	0.85	----	----	----	----	----	280	UNCH										
JUL13	----	----	----	----	----	----	----	----	----	65.58	+	0.60	----	----	----	----	----	330	UNCH										
AUG13	----	----	----	----	----	----	----	----	----	65.58	+	0.60	----	----	----	----	----	308	UNCH										
SEP13	----	----	----	----	----	----	----	----	----	48.03	+	0.85	----	----	----	----	----	300	UNCH										
OCT13	----	----	----	----	----	----	----	----	----	49.69	+	0.91	----	----	----	----	----	230	UNCH										
NOV13	----	----	----	----	----	----	----	----	----	49.69	+	0.91	----	----	----	----	----	220	UNCH										
DEC13	----	----	----	----	----	----	----	----	----	49.69	+	0.91	----	----	----	----	----	210	UNCH										
JAN14	----	----	----	----	----	----	----	----	----	56.65	+	0.52	----	----	----	----	----	110	UNCH										
FEB14	----	----	----	----	----	----	----	----	----	56.65	+	0.52	----	----	----	----	----	100	UNCH										
MAR14	----	----	----	----	----	----	----	----	----	56.65	+	0.52	----	----	----	----	----	147	UNCH										
APR14	----	----	----	----	----	----	----	----	----	56.65	+	0.52	----	----	----	----	----	154	UNCH										
MAY14	----	----	----	----	----	----	----	----	----	56.65	+	0.52	----	----	----	----	----	105	UNCH										
JUN14	----	----	----	----	----	----	----	----	----	56.65	+	0.52	----	----	----	----	----	105	UNCH										
JUL14	----	----	----	----	----	----	----	----	----	56.65	+	0.52	----	----	----	----	----	176	UNCH										
AUG14	----	----	----	----	----	----	----	----	----	56.65	+	0.52	----	----	----	----	----	168	UNCH										
SEP14	----	----	----	----	----	----	----	----	----	56.65	+	0.52	----	----	----	----	----	168	UNCH										
OCT14	----	----	----	----	----	----	----	----	----	56.65	+	0.52	----	----	----	----	----	115	UNCH										
NOV14	----	----	----	----	----	----	----	----	----	56.65	+	0.52	----	----	----	----	----	95	UNCH										
DEC14	----	----	----	----	----	----	----	----	----	56.65	+	0.52	----	----	----	----	----	110	UNCH										
TOTAL KJ FUT																				7118									
KK FUT		NYISO J OFF-PEAK																											
JUL12	----	----	----	----	----	----	----	----	----	39.45	-	0.19	----	----	----	----	----	172	UNCH										
AUG12	----	----	----	----	----	----	----	----	----	38.15	+	1.27	----	----	----	----	----	162	UNCH										
SEP12	----	----	----	----	----	----	----	----	----	32.12	+	0.80	----	----	----	----	----	142	UNCH										
OCT12	----	----	----	----	----	----	----	----	----	31.00	+	0.82	----	----	----	----	----	158	UNCH										
NOV12	----	----	----	----	----	----	----	----	----	33.45	+	1.07	----	----	----	----	----	118	UNCH										
DEC12	----	----	----	----	----	----	----	----	----	41.70	+	0.82	----	----	----	----	----	128	UNCH										
JAN13	----	----	----	----	----	----	----	----	----	49.33	+	1.03	----	----	----	----	----	80	UNCH										
FEB13	----	----	----	----	----	----	----	----	----	49.33	+	1.03	----	----	----	----	----	90	UNCH										
MAR13	----	----	----	----	----	----	----	----	----	35.16	+	0.75	----	----	----	----	----	86	UNCH										
APR13	----	----	----	----	----	----	----	----	----	35.16	+	0.75	----	----	----	----	----	104	UNCH										
MAY13	----	----	----	----	----	----	----	----	----	32.25	+	0.75	----	----	----	----	----	84	UNCH										
JUN13	----	----	----	----	----	----	----	----	----	33.48	+	0.60	----	----	----	----	----	74	UNCH										
JUL13	----	----	----	----	----	----	----	----	----	38.10	+	0.60	----	----	----	----	----	104	UNCH										
AUG13	----	----	----	----	----	----	----	----	----	38.10	+	0.60	----	----	----	----	----	94	UNCH										
SEP13	----	----	----	----	----	----	----	----	----	33.13	+	0.63	----	----	----	----	----	94	UNCH										
OCT13	----	----	----	----	----	----	----	----	----	35.88	+	0.82	----	----	----	----	----	94	UNCH										
NOV13	----	----	----	----	----	----	----	----	----	35.88	+	0.82	----	----	----	----	----	94	UNCH										
DEC13	----	----	----	----	----	----	----	----	----	35.88	+	0.82	----	----	----	----	----	84	UNCH										
JAN14	----	----	----	----	----	----	----	----	----	39.22	+	0.65	----	----	----	----	----	32	UNCH										
FEB14	----	----	----	----	----	----	----	----	----	39.22	+	0.65	----	----	----	----	----	32	UNCH										
MAR14	----	----	----	----	----	----	----	----	----	39.22	+	0.65	----	----	----	----	----	32	UNCH										
APR14	----	----	----	----	----	----	----	----	----	39.22	+	0.65	----	----	----	----	----	32	UNCH										
MAY14	----	----	----	----	----	----	----	----	----	39.22	+	0.65	----	----	----	----	----	32	UNCH										
JUN14	----	----	----	----	----	----	----	----	----	39.22	+	0.65	----	----	----	----	----	32	UNCH										
JUL14	----	----	----	----	----	----	----	----	----	39.22	+	0.65	----	----	----	----	----	52	UNCH										
AUG14	----	----	----	----	----	----	----	----	----	39.22	+	0.65	----	----	----	----	----	52	UNCH										
SEP14	----	----	----	----	----	----	----	----	----	39.22	+	0.65	----	----	----	----	----	52	UNCH										
OCT14	----	----	----	----	----	----	----	----	----	39.22	+	0.65	----	----	----	----	----	32	UNCH										
NOV14	----	----	----	----	----	----	----	----	----	39.22	+	0.65	----	----	----	----	----	32	UNCH										
DEC14	----	----	----	----	----	----	----	----	----	39.22	+	0.65	----	----	----	----	----	32	UNCH										
JAN15	----	----	----	----	----	----	----	----	----	41.32	+	0.54	----	----	----	----	----	2	UNCH										
FEB15	----	----	----	----	----	----	----	----	----	41.32	+	0.54	----	----	----	----	----	2	UNCH										
MAR15	----	----	----	----	----	----	----	----	----	41.32	+	0.54	----	----	----	----	----	2	UNCH										
APR15	----	----	----	----	----	----	----	----	----	41.32	+	0.54	----	----	----	----	----	2	UNCH										
MAY15	----	----	----	----	----	----	----	----	----	41.32	+	0.54	----	----	----	----	----	2	UNCH										
JUN15	----	----	----	----	----	----	----	----	----	41.32	+	0.54	----	----	----	----	----	2	UNCH										
JUL15	----	----	----	----	----	----	----	----	----	41.32	+	0.54	----	----	----	----	----	2	UNCH										
AUG15	----	----	----	----	----	----	----	----	----	41.32	+	0.54	----	----	----	----	----	2	UNCH										
SEP15	----	----	----	----	----	----	----	----	----	41.32	+	0.54	----	----	----	----	----	2	UNCH										
OCT15	----	----	----	----	----	----	----	----	----	41.32	+	0.54	----	----	----	----	----	2	UNCH										
NOV15	----	----	----	----	----	----	----	----	----	41.32	+	0.54	----	----	----	----	----	2	UNCH										
DEC15	----	----	----	----	----	----	----	----	----	41.32	+	0.54	----	----	----	----	----	2	UNCH										
JAN16	----	----	----	----	----	----	----	----	----	42.80	+	0.52	----	----	----	----	----	2	UNCH										
FEB16	----	----	----	----	----	----	----	----	----	42.80	+	0.52	----																



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PRELIMINARY



BULLETIN #146@			ENERGY FUTURES PRODUCTS										Mon, Jul 30, 2012			PG61	
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST						
KK FUT		NYISO J OFF-PEAK															
APR16	----	----	----	----	----	42.80	+	0.52	----	----	----	2	UNCH				
MAY16	----	----	----	----	----	42.80	+	0.52	----	----	----	2	UNCH				
JUN16	----	----	----	----	----	42.80	+	0.52	----	----	----	2	UNCH				
JUL16	----	----	----	----	----	42.80	+	0.52	----	----	----	2	UNCH				
AUG16	----	----	----	----	----	42.80	+	0.52	----	----	----	2	UNCH				
SEP16	----	----	----	----	----	42.80	+	0.52	----	----	----	2	UNCH				
OCT16	----	----	----	----	----	42.80	+	0.52	----	----	----	2	UNCH				
NOV16	----	----	----	----	----	42.80	+	0.52	----	----	----	2	UNCH				
DEC16	----	----	----	----	----	42.80	+	0.52	----	----	----	2	UNCH				
TOTAL KK FUT												2454					
NNC FUT		NYISO NYC IN-CITY CAPACITY CAL MO															
AUG12	----	----	----	----	----	10.64	-	0.24	----	----	----	9	UNCH				
SEP12	----	----	----	----	----	10.88		UNCH	----	----	----	9	UNCH				
OCT12	----	----	----	----	----	10.88		UNCH	----	----	----	9	UNCH				
NOV12	----	----	----	----	----	4.18		UNCH	----	----	----	8	UNCH				
DEC12	----	----	----	----	----	4.18		UNCH	----	----	----	8	UNCH				
JAN13	----	----	----	----	----	4.18		UNCH	----	----	----	7	UNCH				
FEB13	----	----	----	----	----	4.18		UNCH	----	----	----	7	UNCH				
MAR13	----	----	----	----	----	4.18		UNCH	----	----	----	7	UNCH				
APR13	----	----	----	----	----	4.18		UNCH	----	----	----	7	UNCH				
MAY13	----	----	----	----	----	11.20		UNCH	----	----	----	5	UNCH				
JUN13	----	----	----	----	----	11.20		UNCH	----	----	----	5	UNCH				
JUL13	----	----	----	----	----	11.20		UNCH	----	----	----	5	UNCH				
AUG13	----	----	----	----	----	11.20		UNCH	----	----	----	5	UNCH				
SEP13	----	----	----	----	----	11.20		UNCH	----	----	----	5	UNCH				
OCT13	----	----	----	----	----	11.20		UNCH	----	----	----	5	UNCH				
TOTAL NNC FUT												101					
NRS FUT		NYISO REST OF STATE CAPACITY CAL MO															
AUG12	----	----	----	----	----	3.56	+	1.51	----	----	----	9	UNCH				
SEP12	----	----	----	----	----	2.08		UNCH	----	----	----	9	UNCH				
OCT12	----	----	----	----	----	2.08		UNCH	----	----	----	9	UNCH				
NOV12	----	----	----	----	----	0.83		UNCH	----	----	----	40	UNCH				
DEC12	----	----	----	----	----	0.83		UNCH	----	----	----	40	UNCH				
JAN13	----	----	----	----	----	0.83		UNCH	----	----	----	38	UNCH				
FEB13	----	----	----	----	----	0.83		UNCH	----	----	----	38	UNCH				
MAR13	----	----	----	----	----	0.83		UNCH	----	----	----	34	UNCH				
APR13	----	----	----	----	----	0.83		UNCH	----	----	----	34	UNCH				
MAY13	----	----	----	----	----	2.35		UNCH	----	----	----	25	UNCH				
JUN13	----	----	----	----	----	2.35		UNCH	----	----	----	25	UNCH				
JUL13	----	----	----	----	----	2.35		UNCH	----	----	----	25	UNCH				
AUG13	----	----	----	----	----	2.35		UNCH	----	----	----	25	UNCH				
SEP13	----	----	----	----	----	2.35		UNCH	----	----	----	25	UNCH				
OCT13	----	----	----	----	----	2.35		UNCH	----	----	----	25	UNCH				
NOV13	----	----	----	----	----	1.64		UNCH	----	----	----	29	UNCH				
DEC13	----	----	----	----	----	1.64		UNCH	----	----	----	29	UNCH				
JAN14	----	----	----	----	----	1.80		UNCH	----	----	----	17	UNCH				
FEB14	----	----	----	----	----	1.80		UNCH	----	----	----	7	UNCH				
MAR14	----	----	----	----	----	1.80		UNCH	----	----	----	7	UNCH				
APR14	----	----	----	----	----	1.80		UNCH	----	----	----	7	UNCH				
TOTAL NRS FUT												497					
K4 FUT		NYISO ZONE A 5MW D AH O PK															
JUL12	----	----	----	----	----	32.42	+	0.11	----	----	----	8160	UNCH				
AUG12	----	----	----	----	----	30.75	+	1.18	----	----	----	7520	UNCH				
SEP12	----	----	----	----	----	27.38	+	0.61	----	----	----	8320	UNCH				
OCT12	----	----	----	----	----	27.30	+	0.60	----	----	----	7520	UNCH				
NOV12	----	----	----	----	----	28.10	+	0.72	----	----	----	8470	UNCH				
DEC12	----	----	----	----	----	31.58	+	0.70	----	----	----	9328	UNCH				
JAN13	----	----	----	----	----	35.00	+	0.58	----	----	----	1960	UNCH				
FEB13	----	----	----	----	----	35.00	+	0.58	----	----	----	1760	UNCH				
MAR13	----	----	----	----	----	27.50	+	0.57	----	----	----	2035	UNCH				
APR13	----	----	----	----	----	27.50	+	0.57	----	----	----	1840	UNCH				
MAY13	----	----	----	----	----	24.65	+	0.20	----	----	----	1960	UNCH				
JUN13	----	----	----	----	----	25.50	+	0.22	----	----	----	2000	UNCH				
JUL13	----	----	----	----	----	27.75	+	0.30	----	----	----	1960	UNCH				
AUG13	----	----	----	----	----	27.75	+	0.30	----	----	----	1960	UNCH				
SEP13	----	----	----	----	----	27.75	+	0.22	----	----	----	2000	UNCH				
OCT13	----	----	----	----	----	29.26	+	0.50	----	----	----	1880	UNCH				
NOV13	----	----	----	----	----	29.26	+	0.50	----	----	----	2005	UNCH				
DEC13	----	----	----	----	----	29.26	+	0.50	----	----	----	2040	UNCH				
JAN14	----	----	----	----	----	30.20	+	0.48	----	----	----	392	UNCH				
FEB14	----	----	----	----	----	30.20	+	0.48	----	----	----	352	UNCH				
MAR14	----	----	----	----	----	30.20	+	0.48	----	----	----	407	UNCH				
APR14	----	----	----	----	----	30.20	+	0.48	----	----	----	368	UNCH				
MAY14	----	----	----	----	----	30.20	+	0.48	----	----	----	408	UNCH				
JUN14	----	----	----	----	----	30.20	+	0.48	----	----	----	384	UNCH				
JUL14	----	----	----	----	----	30.20	+	0.48	----	----	----	392	UNCH				
AUG14	----	----	----	----	----	30.20	+	0.48	----	----	----	408	UNCH				
SEP14	----	----	----	----	----	30.20	+	0.48	----	----	----	384	UNCH				
OCT14	----	----	----	----	----	30.20	+	0.48	----	----	----	376	UNCH				
NOV14	----	----	----	----	----	30.20	+	0.48	----	----	----	417	UNCH				
DEC14	----	----	----	----	----	30.20	+	0.48	----	----	----	392	UNCH				
JAN15	----	----	----	----	----	42.83	+	0.35	----	----	----	408	UNCH				
FEB15	----	----	----	----	----	42.83	+	0.35	----	----	----	352	UNCH				
TOTAL K4 FUT												78158					
K3 FUT		NYISO ZONE A 5MW D AH PK															
JUL12	----	----	----	----	----	47.60	-	0.35	----	----	----	588	UNCH				
AUG12	----	----	----	----	----	45.75	+	2.11	----	----	----	644	UNCH				
SEP12	----	----	----	----	----	36.98	+	1.34	----	----	----	532	UNCH				
OCT12	----	----	----	----	----	34.98	+	1.05	----	----	----	690	UNCH				
NOV12	----	----	----	----	----	35.23	+	1.15	----	----	----	630	UNCH				
DEC12	----	----	----	----	----	39.05	+	0.75	----	----	----	600	UNCH				
JAN13	----	----	----	----	----	41.75	+	0.89	----	----	----	198	UNCH				
FEB13	----	----	----	----	----	41.75	+	0.89	----	----	----	180	UNCH				
MAR13	----	----	----	----	----	36.33	+	0.90	----	----	----	189	UNCH				
APR13	----	----	----	----	----	36.33	+	0.90	----	----	----	198	UNCH				
MAY13	----	----	----	----	----	34.18	+	0.73	----	----	----	176	UNCH				
JUN13	----	----	----	----	----	37.05	+	0.85	----	----	----	160	UNCH				
JUL13	----	----	----	----	----	44.58	+	0.80	----	----	----	176	UNCH				
AUG13	----	----	----	----	----	44.58	+	0.80	----	----	----	176	UNCH				
SEP13	----	----	----	----	----	37.40	+	0.85	----	----	----	160	UNCH				
OCT13	----	----	----	----	----	36.79	+	0.46	----	----	----	184	UNCH				
NOV13	----	----	----	----	----	36.79	+	0.46	----	----	----	160	UNCH				
DEC13	----	----	----	----	----	36.79	+	0.46	----	----	----	168	UNCH				



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PG61 BULLETIN #146@												ENERGY FUTURES PRODUCTS										Mon, Jul 30, 2012 PG61											
		GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW			OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME			OPEN INTEREST																	
K3 FUT		NYISO ZONE A 5MW DAY AHEAD																															
JAN14	----	----	----	----	----			----	39.83	+	0.53	----	----	----			22	UNCH															
FEB14	----	----	----	----	----			----	39.83	+	0.53	----	----	----			20	UNCH															
MAR14	----	----	----	----	----			----	39.83	+	0.53	----	----	----			21	UNCH															
APR14	----	----	----	----	----			----	39.83	+	0.53	----	----	----			22	UNCH															
MAY14	----	----	----	----	----			----	39.83	+	0.53	----	----	----			21	UNCH															
JUN14	----	----	----	----	----			----	39.83	+	0.53	----	----	----			21	UNCH															
JUL14	----	----	----	----	----			----	39.83	+	0.53	----	----	----			22	UNCH															
AUG14	----	----	----	----	----			----	39.83	+	0.53	----	----	----			21	UNCH															
SEP14	----	----	----	----	----			----	39.83	+	0.53	----	----	----			21	UNCH															
OCT14	----	----	----	----	----			----	39.83	+	0.53	----	----	----			23	UNCH															
NOV14	----	----	----	----	----			----	39.83	+	0.53	----	----	----			19	UNCH															
DEC14	----	----	----	----	----			----	39.83	+	0.53	----	----	----			22	UNCH															
JAN15	----	----	----	----	----			----	41.17	+	0.39	----	----	----			42	UNCH															
FEB15	----	----	----	----	----			----	41.17	+	0.39	----	----	----			40	UNCH															
MAR15	----	----	----	----	----			----	41.17	+	0.39	----	----	----			22	UNCH															
APR15	----	----	----	----	----			----	41.17	+	0.39	----	----	----			22	UNCH															
MAY15	----	----	----	----	----			----	41.17	+	0.39	----	----	----			20	UNCH															
JUN15	----	----	----	----	----			----	41.17	+	0.39	----	----	----			22	UNCH															
JUL15	----	----	----	----	----			----	41.17	+	0.39	----	----	----			23	UNCH															
AUG15	----	----	----	----	----			----	41.17	+	0.39	----	----	----			21	UNCH															
SEP15	----	----	----	----	----			----	41.17	+	0.39	----	----	----			21	UNCH															
OCT15	----	----	----	----	----			----	41.17	+	0.39	----	----	----			22	UNCH															
NOV15	----	----	----	----	----			----	41.17	+	0.39	----	----	----			20	UNCH															
DEC15	----	----	----	----	----			----	41.17	+	0.39	----	----	----			22	UNCH															
TOTAL K3 FUT																		6361															
A3 FUT		NYISO ZONE C 5MW DAY AHEAD																															
JUL12	----	----	----	----	----			----	33.50	+	0.11	----	----	----			6528	UNCH															
AUG12	----	----	----	----	----			----	31.40	+	1.25	----	----	----			6016	UNCH															
SEP12	----	----	----	----	----			----	28.25	+	1.05	----	----	----			6656	UNCH															
OCT12	----	----	----	----	----			----	27.97	+	0.60	----	----	----			6016	UNCH															
NOV12	----	----	----	----	----			----	28.77	+	0.73	----	----	----			6160	UNCH															
DEC12	----	----	----	----	----			----	32.25	+	0.71	----	----	----			6784	UNCH															
JAN13	----	----	----	----	----			----	36.15	+	0.65	----	----	----			392	UNCH															
FEB13	----	----	----	----	----			----	36.15	+	0.65	----	----	----			352	UNCH															
MAR13	----	----	----	----	----			----	28.50	+	0.65	----	----	----			407	UNCH															
APR13	----	----	----	----	----			----	28.50	+	0.65	----	----	----			368	UNCH															
MAY13	----	----	----	----	----			----	27.40	+	0.23	----	----	----			392	UNCH															
JUN13	----	----	----	----	----			----	28.25	+	0.25	----	----	----			400	UNCH															
JUL13	----	----	----	----	----			----	28.90	+	0.35	----	----	----			392	UNCH															
AUG13	----	----	----	----	----			----	28.90	+	0.35	----	----	----			392	UNCH															
SEP13	----	----	----	----	----			----	30.50	+	0.25	----	----	----			400	UNCH															
OCT13	----	----	----	----	----			----	32.01	+	0.53	----	----	----			376	UNCH															
NOV13	----	----	----	----	----			----	32.01	+	0.53	----	----	----			401	UNCH															
DEC13	----	----	----	----	----			----	32.01	+	0.53	----	----	----			408	UNCH															
TOTAL A3 FUT																		42840															
Q5 FUT		NYISO ZONE C 5MW DAY AHEAD																															
JUL12	----	----	----	----	----			----	49.52	-	0.07	----	----	----			336	UNCH															
AUG12	----	----	----	----	----			----	47.50	+	1.90	----	----	----			368	UNCH															
SEP12	----	----	----	----	----			----	39.10	+	1.35	----	----	----			304	UNCH															
OCT12	----	----	----	----	----			----	36.87	+	1.12	----	----	----			368	UNCH															
NOV12	----	----	----	----	----			----	37.12	+	1.22	----	----	----			336	UNCH															
DEC12	----	----	----	----	----			----	40.94	+	0.82	----	----	----			320	UNCH															
JAN13	----	----	----	----	----			----	45.56	+	1.00	----	----	----			44	UNCH															
FEB13	----	----	----	----	----			----	45.56	+	1.00	----	----	----			40	UNCH															
MAR13	----	----	----	----	----			----	40.13	+	1.00	----	----	----			42	UNCH															
APR13	----	----	----	----	----			----	40.13	+	1.00	----	----	----			44	UNCH															
MAY13	----	----	----	----	----			----	37.98	+	0.82	----	----	----			22	UNCH															
JUN13	----	----	----	----	----			----	40.86	+	0.95	----	----	----			20	UNCH															
JUL13	----	----	----	----	----			----	48.38	+	0.90	----	----	----			22	UNCH															
AUG13	----	----	----	----	----			----	48.38	+	0.90	----	----	----			22	UNCH															
SEP13	----	----	----	----	----			----	41.21	+	0.95	----	----	----			20	UNCH															
OCT13	----	----	----	----	----			----	39.33	+	0.66	----	----	----			23	UNCH															
NOV13	----	----	----	----	----			----	39.33	+	0.66	----	----	----			20	UNCH															
DEC13	----	----	----	----	----			----	39.33	+	0.66	----	----	----			21	UNCH															
TOTAL Q5 FUT																		2372															
4M FUT		NYISO ZONE F 5MW DAY AHEAD OFF-PEAK																															
JUL12	----	----	----	----	----			----	35.09	+	0.15	----	----	----			9792	UNCH															
AUG12	----	----	----	----	----			----	33.37	+	1.30	----	----	----			9024	UNCH															
SEP12	----	----	----	----	----			----	30.37	+	1.05	----	----	----			9984	UNCH															
OCT12	----	----	----	----	----			----	29.55	+	0.80	----	----	----			9024	UNCH															
NOV12	----	----	----	----	----			----	31.88	+	1.06	----	----	----			9240	UNCH															
DEC12	----	----	----	----	----			----	40.13	+	0.81	----	----	----			10176	UNCH															
JAN13	----	----	----	----	----			----	47.48	+	1.15	----	----	----			784	UNCH															
FEB13	----	----	----	----	----			----	47.48	+	1.15	----	----	----			704	UNCH															
MAR13	----	----	----	----	----			----	34.41	+	0.87	----	----	----			814	UNCH															
APR13	----	----	----	----	----			----	34.41	+	0.87	----	----	----			736	UNCH															
MAY13	----	----	----	----	----			----	30.23	+	0.86	----	----	----			784	UNCH															
JUN13	----	----	----	----	----			----	31.33	+	0.71	----	----	----			800	UNCH															
JUL13	----	----	----	----	----			----	34.33	+	0.71	----	----	----			784	UNCH															
AUG13	----	----	----	----	----			----	34.33	+	0.71	----	----	----			784	UNCH															
SEP13	----	----	----	----	----			----	31.23	+	0.74	----	----	----			800	UNCH															
OCT13	----	----	----	----	----			----	34.11	+	0.93	----	----	----			752	UNCH															
NOV13	----	----	----	----	----			----	34.11	+	0.93	----	----	----			802	UNCH															
DEC13	----	----	----	----	----			----	34.11	+	0.93	----	----	----			816	UNCH															
TOTAL 4M FUT																		66600															
4L FUT		NYISO ZONE F 5MW DAY AHEAD PEAK																															
JUL12	----	----	----	----	----			----	51.56	-	0.74	----	----	----			504	UNCH															
AUG12	----	----	----	----	----			----	49.45	+	3.20	----	----	----			552	UNCH															
SEP12	----	----	----	----	----			----	40.65	+	1.55	----	----	----			456	UNCH															
OCT12	----	----	----	----	----			----	38.85	+	1.30	----	----	----			552	UNCH															
NOV12	----	----	----	----	----			----	42.30	+	1.30	----	----	----			504	UNCH															
DEC12	----	----	----	----	----			----	51.85	+	0.90	----	----	----			480	UNCH															
JAN13	----	----	----	----	----			----	61.54	+	1.32	----	----	----			44	UNCH															
FEB13	----	----	----	----	----			----	61.54	+	1.32	----	----	----			40	UNCH															
MAR13	----	----	----	----	----			----	43.25	+	0.90	----	----	----			42	UNCH															
APR13	----	----	----	----	----			----	43.25	+	0.90	----	----	----			44	UNCH															
MAY13	----	----	----	----	----			----	40.15	+	0.61	----	----	----			44	UNCH															
JUN13	----	----	----	----	----			----	45.58	+	0.79	----	----	----			40	UNCH															
JUL13	----	----	----	----	----			----	53.95	+	0.30	----	----	----			44	UNCH															
AUG13	----	----	----	----	----			----	53.95	+	0.30	----	----	----			44	UNCH															
SEP13	----	----	----	----	----			----	41.05	+	0.78	----	----	----			40	UNCH															
OCT13	----	----	----	----	----			----	42.77	+	0.85	----	----	----			46	UNCH															
NOV13	----	----	----	----	----			----	42.77	+	0.85	----	----	----			40	UNCH															



PRELIMINARY

BULLETIN #146@				ENERGY FUTURES PRODUCTS						Mon, Jul 30, 2012 PG61					
GLOBEX OPEN		OPEN OUTCRY OPEN RANGE		GLOBEX HIGH/LOW		OPEN OUTCRY HIGH/LOW		OPEN OUTCRY CLOSE RANGE		SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
4L FUT NYISO ZONE F 5MW DAY AHEAD PEAK															
DEC13	----	----	----	----	----	42.77	+	0.85	----	----	----	42	UNCH		
TOTAL 4L FUT												3558			
D2 FUT NYISO ZONE G 5MW D AH O PK															
JUL12	----	----	----	----	----	36.98	-	0.10	----	----	----	12648	UNCH		
AUG12	----	----	----	----	----	35.97	+	1.29	----	----	----	11656	UNCH		
SEP12	----	----	----	----	----	31.12	+	0.80	----	----	----	11648	UNCH		
OCT12	----	----	----	----	----	30.00	+	0.82	----	----	----	10528	UNCH		
NOV12	----	----	----	----	----	32.33	+	1.08	----	----	----	9240	UNCH		
DEC12	----	----	----	----	----	40.58	+	0.83	----	----	----	10176	UNCH		
JAN13	----	----	----	----	----	48.25	+	1.03	----	----	----	5488	UNCH		
FEB13	----	----	----	----	----	48.25	+	1.03	----	----	----	4928	UNCH		
MAR13	----	----	----	----	----	35.18	+	0.75	----	----	----	5698	UNCH		
APR13	----	----	----	----	----	35.18	+	0.75	----	----	----	5152	UNCH		
MAY13	----	----	----	----	----	31.00	+	0.75	----	----	----	5488	UNCH		
JUN13	----	----	----	----	----	32.10	+	0.60	----	----	----	5600	UNCH		
JUL13	----	----	----	----	----	35.10	+	0.60	----	----	----	5488	UNCH		
AUG13	----	----	----	----	----	35.10	+	0.60	----	----	----	5488	UNCH		
SEP13	----	----	----	----	----	32.00	+	0.62	----	----	----	5600	UNCH		
OCT13	----	----	----	----	----	34.88	+	0.82	----	----	----	5264	UNCH		
NOV13	----	----	----	----	----	34.88	+	0.82	----	----	----	5614	UNCH		
DEC13	----	----	----	----	----	34.88	+	0.82	----	----	----	5712	UNCH		
JAN15	----	----	----	----	----	39.22	+	0.54	----	----	----	816	UNCH		
FEB15	----	----	----	----	----	39.22	+	0.54	----	----	----	704	UNCH		
MAR15	----	----	----	----	----	39.22	+	0.54	----	----	----	782	UNCH		
APR15	----	----	----	----	----	39.22	+	0.54	----	----	----	736	UNCH		
MAY15	----	----	----	----	----	39.22	+	0.54	----	----	----	848	UNCH		
JUN15	----	----	----	----	----	39.22	+	0.54	----	----	----	736	UNCH		
JUL15	----	----	----	----	----	39.22	+	0.54	----	----	----	752	UNCH		
AUG15	----	----	----	----	----	39.22	+	0.54	----	----	----	816	UNCH		
SEP15	----	----	----	----	----	39.22	+	0.54	----	----	----	768	UNCH		
OCT15	----	----	----	----	----	39.22	+	0.54	----	----	----	784	UNCH		
NOV15	----	----	----	----	----	39.22	+	0.54	----	----	----	802	UNCH		
DEC15	----	----	----	----	----	39.22	+	0.54	----	----	----	784	UNCH		
TOTAL D2 FUT												140744			
T3 FUT NYISO ZONE G 5MW D AH PK															
JUL12	----	----	----	----	----	59.82	-	1.52	----	----	----	1029	UNCH		
AUG12	----	----	----	----	----	58.25	+	3.23	----	----	----	1150	UNCH		
SEP12	----	----	----	----	----	44.37	+	1.45	----	----	----	608	UNCH		
OCT12	----	----	----	----	----	41.55	+	1.15	----	----	----	920	UNCH		
NOV12	----	----	----	----	----	43.28	+	1.15	----	----	----	840	UNCH		
DEC12	----	----	----	----	----	52.43	+	1.20	----	----	----	800	UNCH		
JAN13	----	----	----	----	----	60.78	+	1.21	----	----	----	396	UNCH		
FEB13	----	----	----	----	----	60.78	+	1.21	----	----	----	360	UNCH		
MAR13	----	----	----	----	----	45.25	+	0.95	----	----	----	378	UNCH		
APR13	----	----	----	----	----	45.25	+	0.95	----	----	----	396	UNCH		
MAY13	----	----	----	----	----	44.13	+	0.68	----	----	----	396	UNCH		
JUN13	----	----	----	----	----	49.55	+	0.85	----	----	----	360	UNCH		
JUL13	----	----	----	----	----	59.95	+	0.60	----	----	----	396	UNCH		
AUG13	----	----	----	----	----	59.95	+	0.60	----	----	----	396	UNCH		
SEP13	----	----	----	----	----	45.03	+	0.85	----	----	----	360	UNCH		
OCT13	----	----	----	----	----	46.74	+	0.91	----	----	----	414	UNCH		
NOV13	----	----	----	----	----	46.74	+	0.91	----	----	----	360	UNCH		
DEC13	----	----	----	----	----	46.74	+	0.91	----	----	----	378	UNCH		
JAN14	----	----	----	----	----	61.50	+	0.40	----	----	----	440	UNCH		
FEB14	----	----	----	----	----	61.50	+	0.40	----	----	----	400	UNCH		
MAR14	----	----	----	----	----	45.65	+	0.50	----	----	----	420	UNCH		
APR14	----	----	----	----	----	45.65	+	0.50	----	----	----	440	UNCH		
MAY14	----	----	----	----	----	45.40	+	0.75	----	----	----	420	UNCH		
JUN14	----	----	----	----	----	50.80	-	0.40	----	----	----	420	UNCH		
JUL14	----	----	----	----	----	62.55	+	0.30	----	----	----	440	UNCH		
AUG14	----	----	----	----	----	62.55	+	0.30	----	----	----	420	UNCH		
SEP14	----	----	----	----	----	46.60	+	0.20	----	----	----	420	UNCH		
OCT14	----	----	----	----	----	48.75	+	0.50	----	----	----	460	UNCH		
NOV14	----	----	----	----	----	48.75	+	0.50	----	----	----	380	UNCH		
DEC14	----	----	----	----	----	48.75	+	0.50	----	----	----	440	UNCH		
JAN15	----	----	----	----	----	53.97	+	0.34	----	----	----	63	UNCH		
FEB15	----	----	----	----	----	53.97	+	0.34	----	----	----	60	UNCH		
MAR15	----	----	----	----	----	53.97	+	0.34	----	----	----	66	UNCH		
APR15	----	----	----	----	----	53.97	+	0.34	----	----	----	66	UNCH		
MAY15	----	----	----	----	----	53.97	+	0.34	----	----	----	60	UNCH		
JUN15	----	----	----	----	----	53.97	+	0.34	----	----	----	66	UNCH		
JUL15	----	----	----	----	----	53.97	+	0.34	----	----	----	69	UNCH		
AUG15	----	----	----	----	----	53.97	+	0.34	----	----	----	63	UNCH		
SEP15	----	----	----	----	----	53.97	+	0.34	----	----	----	63	UNCH		
OCT15	----	----	----	----	----	53.97	+	0.34	----	----	----	66	UNCH		
NOV15	----	----	----	----	----	53.97	+	0.34	----	----	----	60	UNCH		
DEC15	----	----	----	----	----	53.97	+	0.34	----	----	----	66	UNCH		
TOTAL T3 FUT												15805			
D4 FUT NYISO ZONE J 5MW D AH O PK															
JUL12	----	----	----	----	----	39.45	-	0.19	----	----	----	6528	UNCH		
AUG12	----	----	----	----	----	38.15	+	1.27	----	----	----	6016	UNCH		
SEP12	----	----	----	----	----	32.12	+	0.80	----	----	----	5824	UNCH		
OCT12	----	----	----	----	----	31.00	+	0.82	----	----	----	5264	UNCH		
NOV12	----	----	----	----	----	33.45	+	1.07	----	----	----	5390	UNCH		
DEC12	----	----	----	----	----	41.70	+	0.82	----	----	----	5936	UNCH		
JAN13	----	----	----	----	----	49.33	+	1.03	----	----	----	3920	UNCH		
FEB13	----	----	----	----	----	49.33	+	1.03	----	----	----	3520	UNCH		
MAR13	----	----	----	----	----	35.16	+	0.75	----	----	----	4070	UNCH		
APR13	----	----	----	----	----	35.16	+	0.75	----	----	----	3680	UNCH		
MAY13	----	----	----	----	----	32.25	+	0.75	----	----	----	3920	UNCH		
JUN13	----	----	----	----	----	33.48	+	0.60	----	----	----	4000	UNCH		
JUL13	----	----	----	----	----	38.10	+	0.60	----	----	----	3920	UNCH		
AUG13	----	----	----	----	----	38.10	+	0.60	----	----	----	3920	UNCH		
SEP13	----	----	----	----	----	33.13	+	0.63	----	----	----	4000	UNCH		
OCT13	----	----	----	----	----	35.88	+	0.82	----	----	----	3760	UNCH		
NOV13	----	----	----	----	----	35.88	+	0.82	----	----	----	4010	UNCH		
DEC13	----	----	----	----	----	35.88	+	0.82	----	----	----	4080	UNCH		
JAN14	----	----	----	----	----	39.22	+	0.65	----	----	----	2352	UNCH		
FEB14	----	----	----	----	----	39.22	+	0.65	----	----	----	2112	UNCH		
MAR14	----	----	----	----	----	39.22	+	0.65	----	----	----	2442	UNCH		
APR14	----	----	----	----	----	39.22	+	0.65	----	----	----	2208	UNCH		
MAY14	----	----	----	----	----	39.22	+	0.65	----	----	----	2448	UNCH		
JUN14	----	----	----	----	----	39.22	+	0.65	----	----	----	2304	UNCH		
JUL14	----	----	----	----	----	39.22	+	0.65	----	----	----	2352	UNCH		

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CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
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PRELIMINARY

PG61		BULLETIN #146@				ENERGY FUTURES PRODUCTS				Mon, Jul 30, 2012				PG61	
	GLOBAL OPEN	OPEN OUTCRY OPEN RANGE	GLOBAL HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBAL® VOLUME	PNT VOLUME	OPEN INTEREST				
D4 FUT		NYISO ZONE J 5MW D AH O PK													
AUG14	----	----	----	----	----	39.22	+	0.65	----	----	----	2040	UNCH		
SEP14	----	----	----	----	----	39.22	+	0.65	----	----	----	1920	UNCH		
OCT14	----	----	----	----	----	39.22	+	0.65	----	----	----	1880	UNCH		
NOV14	----	----	----	----	----	39.22	+	0.65	----	----	----	2085	UNCH		
DEC14	----	----	----	----	----	39.22	+	0.65	----	----	----	1960	UNCH		
JAN15	----	----	----	----	----	41.32	+	0.54	----	----	----	1224	UNCH		
FEB15	----	----	----	----	----	41.32	+	0.54	----	----	----	1056	UNCH		
MAR15	----	----	----	----	----	41.32	+	0.54	----	----	----	1173	UNCH		
APR15	----	----	----	----	----	41.32	+	0.54	----	----	----	1104	UNCH		
MAY15	----	----	----	----	----	41.32	+	0.54	----	----	----	1272	UNCH		
JUN15	----	----	----	----	----	41.32	+	0.54	----	----	----	1104	UNCH		
JUL15	----	----	----	----	----	41.32	+	0.54	----	----	----	1128	UNCH		
AUG15	----	----	----	----	----	41.32	+	0.54	----	----	----	1224	UNCH		
SEP15	----	----	----	----	----	41.32	+	0.54	----	----	----	1152	UNCH		
OCT15	----	----	----	----	----	41.32	+	0.54	----	----	----	1176	UNCH		
NOV15	----	----	----	----	----	41.32	+	0.54	----	----	----	1203	UNCH		
DEC15	----	----	----	----	----	41.32	+	0.54	----	----	----	1176	UNCH		
TOTAL D4 FUT												121853			
D3 FUT		NYISO ZONE J 5MW D AH PK													
JUL12	----	----	----	----	----	64.58	-	1.60	----	----	----	756	UNCH		
AUG12	----	----	----	----	----	63.13	+	3.36	----	----	----	828	UNCH		
SEP12	----	----	----	----	----	47.23	+	1.45	----	----	----	513	UNCH		
OCT12	----	----	----	----	----	44.10	+	1.15	----	----	----	690	UNCH		
NOV12	----	----	----	----	----	46.03	+	1.15	----	----	----	630	UNCH		
DEC12	----	----	----	----	----	55.68	+	1.20	----	----	----	600	UNCH		
JAN13	----	----	----	----	----	66.31	+	1.20	----	----	----	396	UNCH		
FEB13	----	----	----	----	----	66.31	+	1.20	----	----	----	340	UNCH		
MAR13	----	----	----	----	----	48.25	+	0.95	----	----	----	357	UNCH		
APR13	----	----	----	----	----	48.25	+	0.95	----	----	----	374	UNCH		
MAY13	----	----	----	----	----	47.43	+	0.68	----	----	----	374	UNCH		
JUN13	----	----	----	----	----	54.05	+	0.85	----	----	----	440	UNCH		
JUL13	----	----	----	----	----	65.58	+	0.60	----	----	----	484	UNCH		
AUG13	----	----	----	----	----	65.58	+	0.60	----	----	----	484	UNCH		
SEP13	----	----	----	----	----	48.03	+	0.85	----	----	----	440	UNCH		
OCT13	----	----	----	----	----	49.69	+	0.91	----	----	----	391	UNCH		
NOV13	----	----	----	----	----	49.69	+	0.91	----	----	----	340	UNCH		
DEC13	----	----	----	----	----	49.69	+	0.91	----	----	----	357	UNCH		
JAN14	----	----	----	----	----	56.65	+	0.52	----	----	----	264	UNCH		
FEB14	----	----	----	----	----	56.65	+	0.52	----	----	----	240	UNCH		
MAR14	----	----	----	----	----	56.65	+	0.52	----	----	----	252	UNCH		
APR14	----	----	----	----	----	56.65	+	0.52	----	----	----	264	UNCH		
MAY14	----	----	----	----	----	56.65	+	0.52	----	----	----	252	UNCH		
JUN14	----	----	----	----	----	56.65	+	0.52	----	----	----	252	UNCH		
JUL14	----	----	----	----	----	56.65	+	0.52	----	----	----	264	UNCH		
AUG14	----	----	----	----	----	56.65	+	0.52	----	----	----	231	UNCH		
SEP14	----	----	----	----	----	56.65	+	0.52	----	----	----	231	UNCH		
OCT14	----	----	----	----	----	56.65	+	0.52	----	----	----	253	UNCH		
NOV14	----	----	----	----	----	56.65	+	0.52	----	----	----	209	UNCH		
DEC14	----	----	----	----	----	56.65	+	0.52	----	----	----	242	UNCH		
JAN15	----	----	----	----	----	58.47	+	0.34	----	----	----	63	UNCH		
FEB15	----	----	----	----	----	58.47	+	0.34	----	----	----	60	UNCH		
MAR15	----	----	----	----	----	58.47	+	0.34	----	----	----	66	UNCH		
APR15	----	----	----	----	----	58.47	+	0.34	----	----	----	66	UNCH		
MAY15	----	----	----	----	----	58.47	+	0.34	----	----	----	60	UNCH		
JUN15	----	----	----	----	----	58.47	+	0.34	----	----	----	66	UNCH		
JUL15	----	----	----	----	----	58.47	+	0.34	----	----	----	69	UNCH		
AUG15	----	----	----	----	----	58.47	+	0.34	----	----	----	63	UNCH		
SEP15	----	----	----	----	----	58.47	+	0.34	----	----	----	63	UNCH		
OCT15	----	----	----	----	----	58.47	+	0.34	----	----	----	66	UNCH		
NOV15	----	----	----	----	----	58.47	+	0.34	----	----	----	60	UNCH		
DEC15	----	----	----	----	----	58.47	+	0.34	----	----	----	66	UNCH		
JAN16	----	----	----	----	----	59.95	+	0.10	----	----	----	20	UNCH		
FEB16	----	----	----	----	----	59.95	+	0.10	----	----	----	21	UNCH		
MAR16	----	----	----	----	----	59.95	+	0.10	----	----	----	23	UNCH		
APR16	----	----	----	----	----	59.95	+	0.10	----	----	----	21	UNCH		
MAY16	----	----	----	----	----	59.95	+	0.10	----	----	----	21	UNCH		
JUN16	----	----	----	----	----	59.95	+	0.10	----	----	----	22	UNCH		
JUL16	----	----	----	----	----	59.95	+	0.10	----	----	----	20	UNCH		
AUG16	----	----	----	----	----	59.95	+	0.10	----	----	----	23	UNCH		
SEP16	----	----	----	----	----	59.95	+	0.10	----	----	----	21	UNCH		
OCT16	----	----	----	----	----	59.95	+	0.10	----	----	----	21	UNCH		
NOV16	----	----	----	----	----	59.95	+	0.10	----	----	----	21	UNCH		
DEC16	----	----	----	----	----	59.95	+	0.10	----	----	----	21	UNCH		
TOTAL D3 FUT												12771			
OPM FUT		ONTARIO PEAK CAL-MONTH SWP FUT													
JUL12	----	----	----	----	----	39.33	-	0.06	----	----	----	210	UNCH		
AUG12	----	----	----	----	----	38.00	+	2.25	----	----	----	230	UNCH		
SEP12	----	----	----	----	----	27.50	+	1.50	----	----	----	76	UNCH		
TOTAL OPM FUT												516			
V3 FUT		PJM AD HUB 5MW REAL TIME O PK													
JUL12	----	----	----	----	----	30.07	+	0.11	----	----	----	49368	UNCH		
AUG12	----	----	----	----	----	27.50	+	0.93	----	----	1880	47376	UNCH		
SEP12	----	----	----	----	----	25.16	+	0.45	----	----	----	46592	UNCH		
OCT12	----	----	----	----	----	26.94	+	0.54	----	----	----	42488	UNCH		
NOV12	----	----	----	----	----	26.94	+	0.54	----	----	----	43505	UNCH		
DEC12	----	----	----	----	----	26.94	+	0.54	----	----	----	47912	UNCH		
JAN13	----	----	----	----	----	32.98	+	0.35	----	----	----	9800	UNCH		
FEB13	----	----	----	----	----	32.98	+	0.35	----	----	----	8800	UNCH		
MAR13	----	----	----	----	----	28.28	+	0.45	----	----	----	10989	UNCH		
APR13	----	----	----	----	----	28.28	+	0.45	----	----	----	9936	UNCH		
MAY13	----	----	----	----	----	25.18	+	0.25	----	----	----	10584	UNCH		
JUN13	----	----	----	----	----	25.83	+	0.45	----	----	----	12400	UNCH		
JUL13	----	----	----	----	----	27.60	+	0.25	----	----	----	12152	UNCH		
AUG13	----	----	----	----	----	27.60	+	0.25	----	----	----	12152	UNCH		
SEP13	----	----	----	----	----	26.00	+	0.37	----	----	----	12400	UNCH		
OCT13	----	----	----	----	----	28.28	+	0.35	----	----	----	11656	UNCH		
NOV13	----	----	----	----	----	28.28	+	0.35	----	----	----	12431	UNCH		
DEC13	----	----	----	----	----	28.28	+	0.35	----	----	----	12648	UNCH		
JAN14	----	----	----	----	----	30.02	+	0.57	----	----	----	7448	UNCH		
FEB14	----	----	----	----	----	30.02	+	0.57	----	----	----	6688	UNCH		
MAR14	----	----	----	----	----	30.02	+	0.57	----	----	----	7733	UNCH		
APR14	----	----	----	----	----	30.02	+	0.57	----	----	----	6992	UNCH		
MAY14	----	----	----	----	----	30.02	+	0.57	----	----	----	7752	UNCH		
JUN14	----	----	----	----	----	30.02	+	0.57	----	----	----	7296	UNCH		



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PRELIMINARY



BULLETIN #146@				ENERGY FUTURES PRODUCTS							Mon, Jul 30, 2012		PG61
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST		
V3 FUT	PJM AD HUB 5MW REAL TIME O PK												
JUL14	----	----	----	----	----	30.02	+	0.57	----	----	----	7448	UNCH
AUG14	----	----	----	----	----	30.02	+	0.57	----	----	----	7752	UNCH
SEP14	----	----	----	----	----	30.02	+	0.57	----	----	----	7296	UNCH
OCT14	----	----	----	----	----	30.02	+	0.57	----	----	----	7144	UNCH
NOV14	----	----	----	----	----	30.02	+	0.57	----	----	----	7923	UNCH
DEC14	----	----	----	----	----	30.02	+	0.57	----	----	----	7448	UNCH
JAN15	----	----	----	----	----	32.66	+	0.48	----	----	----	2040	UNCH
FEB15	----	----	----	----	----	32.66	+	0.48	----	----	----	1760	UNCH
MAR15	----	----	----	----	----	32.66	+	0.48	----	----	----	1955	UNCH
APR15	----	----	----	----	----	32.66	+	0.48	----	----	----	1840	UNCH
MAY15	----	----	----	----	----	32.66	+	0.48	----	----	----	2120	UNCH
JUN15	----	----	----	----	----	32.66	+	0.48	----	----	----	1840	UNCH
JUL15	----	----	----	----	----	32.66	+	0.48	----	----	----	1880	UNCH
AUG15	----	----	----	----	----	32.66	+	0.48	----	----	----	2040	UNCH
SEP15	----	----	----	----	----	32.66	+	0.48	----	----	----	1920	UNCH
OCT15	----	----	----	----	----	32.66	+	0.48	----	----	----	1960	UNCH
NOV15	----	----	----	----	----	32.66	+	0.48	----	----	----	2005	UNCH
DEC15	----	----	----	----	----	32.66	+	0.48	----	----	----	1960	UNCH
TOTAL	V3 FUT									1880		525429	
Z9 FUT	PJM AD HUB 5MW REAL TIME PK												
JUL12	----	----	----	----	----	57.26	-	0.61	----	----	----	3339	UNCH
AUG12	----	----	----	----	----	49.00	+	2.95	----	----	----	3657	UNCH
SEP12	----	----	----	----	----	37.49	+	1.41	----	----	----	2812	UNCH
OCT12	----	----	----	----	----	35.99	+	0.83	----	----	----	3519	UNCH
NOV12	----	----	----	----	----	35.99	+	0.83	----	----	----	3213	UNCH
DEC12	----	----	----	----	----	35.99	+	0.83	----	----	----	3060	UNCH
JAN13	----	----	----	----	----	40.30	+	1.10	----	----	----	330	UNCH
FEB13	----	----	----	----	----	40.30	+	1.10	----	----	----	300	UNCH
MAR13	----	----	----	----	----	37.68	+	0.63	----	----	----	315	UNCH
APR13	----	----	----	----	----	37.68	+	0.63	----	----	----	330	UNCH
MAY13	----	----	----	----	----	38.50	+	0.40	----	----	----	330	UNCH
JUN13	----	----	----	----	----	41.00	+	0.75	----	----	----	400	UNCH
JUL13	----	----	----	----	----	49.68	+	0.85	----	----	----	440	UNCH
AUG13	----	----	----	----	----	49.68	+	0.85	----	----	----	440	UNCH
SEP13	----	----	----	----	----	39.05	+	0.97	----	----	----	400	UNCH
OCT13	----	----	----	----	----	37.58	+	0.50	----	----	----	529	UNCH
NOV13	----	----	----	----	----	37.58	+	0.50	----	----	----	460	UNCH
DEC13	----	----	----	----	----	37.58	+	0.50	----	----	----	483	UNCH
JAN14	----	----	----	----	----	42.47	+	0.25	----	----	----	330	UNCH
FEB14	----	----	----	----	----	42.47	+	0.25	----	----	----	300	UNCH
MAR14	----	----	----	----	----	42.47	+	0.25	----	----	----	315	UNCH
APR14	----	----	----	----	----	42.47	+	0.25	----	----	----	330	UNCH
MAY14	----	----	----	----	----	42.47	+	0.25	----	----	----	315	UNCH
JUN14	----	----	----	----	----	42.47	+	0.25	----	----	----	210	UNCH
JUL14	----	----	----	----	----	42.47	+	0.25	----	----	----	220	UNCH
AUG14	----	----	----	----	----	42.47	+	0.25	----	----	----	210	UNCH
SEP14	----	----	----	----	----	42.47	+	0.25	----	----	----	210	UNCH
OCT14	----	----	----	----	----	42.47	+	0.25	----	----	----	230	UNCH
NOV14	----	----	----	----	----	42.47	+	0.25	----	----	----	190	UNCH
DEC14	----	----	----	----	----	42.47	+	0.25	----	----	----	220	UNCH
TOTAL	Z9 FUT											27437	
X1 FUT	PJM AECO DA OFF-PEAK												
JUL12	----	----	----	----	----	33.14	-	0.17	----	----	----	6936	UNCH
AUG12	----	----	----	----	----	31.10	+	0.97	----	----	----	6392	UNCH
SEP12	----	----	----	----	----	28.38	+	0.30	----	----	----	7072	UNCH
OCT12	----	----	----	----	----	28.82	+	0.54	----	----	----	6392	UNCH
NOV12	----	----	----	----	----	29.88	+	0.69	----	----	----	6545	UNCH
DEC12	----	----	----	----	----	34.14	+	0.48	----	----	----	7208	UNCH
JAN13	----	----	----	----	----	38.87	+	0.24	----	----	----	7056	UNCH
FEB13	----	----	----	----	----	38.87	+	0.24	----	----	----	6336	UNCH
MAR13	----	----	----	----	----	31.97	+	0.52	----	----	----	7326	UNCH
APR13	----	----	----	----	----	31.97	+	0.52	----	----	----	6624	UNCH
MAY13	----	----	----	----	----	29.16	+	0.25	----	----	----	7056	UNCH
JUN13	----	----	----	----	----	28.73	+	0.03	----	----	----	7200	UNCH
JUL13	----	----	----	----	----	31.21	+	0.02	----	----	----	7056	UNCH
AUG13	----	----	----	----	----	31.21	+	0.02	----	----	----	7056	UNCH
SEP13	----	----	----	----	----	28.91	+	0.09	----	----	----	7200	UNCH
OCT13	----	----	----	----	----	31.63	+	0.19	----	----	----	6768	UNCH
NOV13	----	----	----	----	----	31.63	+	0.19	----	----	----	7218	UNCH
DEC13	----	----	----	----	----	31.63	+	0.19	----	----	----	7344	UNCH
JAN14	----	----	----	----	----	33.94	+	0.32	----	----	----	6664	UNCH
FEB14	----	----	----	----	----	33.94	+	0.32	----	----	----	5984	UNCH
MAR14	----	----	----	----	----	33.94	+	0.32	----	----	----	6919	UNCH
APR14	----	----	----	----	----	33.94	+	0.32	----	----	----	6256	UNCH
MAY14	----	----	----	----	----	33.94	+	0.32	----	----	----	6936	UNCH
JUN14	----	----	----	----	----	33.94	+	0.32	----	----	----	6528	UNCH
JUL14	----	----	----	----	----	33.94	+	0.32	----	----	----	6664	UNCH
AUG14	----	----	----	----	----	33.94	+	0.32	----	----	----	6936	UNCH
SEP14	----	----	----	----	----	33.94	+	0.32	----	----	----	6528	UNCH
OCT14	----	----	----	----	----	33.94	+	0.32	----	----	----	6392	UNCH
NOV14	----	----	----	----	----	33.94	+	0.32	----	----	----	7089	UNCH
DEC14	----	----	----	----	----	33.94	+	0.32	----	----	----	6664	UNCH
JAN15	----	----	----	----	----	36.18	-	0.01	----	----	----	6936	UNCH
FEB15	----	----	----	----	----	36.18	-	0.01	----	----	----	5984	UNCH
MAR15	----	----	----	----	----	36.18	-	0.01	----	----	----	6647	UNCH
APR15	----	----	----	----	----	36.18	-	0.01	----	----	----	6256	UNCH
MAY15	----	----	----	----	----	36.18	-	0.01	----	----	----	7208	UNCH
TOTAL	X1 FUT											237376	
Y1 FUT	PJM AECO DA PEAK												
JUL12	----	----	----	----	----	60.45	-	1.15	----	----	----	357	UNCH
AUG12	----	----	----	----	----	55.63	+	3.19	----	----	----	391	UNCH
SEP12	----	----	----	----	----	44.00	+	1.28	----	----	----	323	UNCH
OCT12	----	----	----	----	----	40.89	+	0.68	----	----	----	391	UNCH
NOV12	----	----	----	----	----	40.91	+	0.70	----	----	----	357	UNCH
DEC12	----	----	----	----	----	45.01	+	0.59	----	----	----	340	UNCH
JAN13	----	----	----	----	----	48.69	+	0.96	----	----	----	396	UNCH
FEB13	----	----	----	----	----	48.69	+	0.96	----	----	----	360	UNCH
MAR13	----	----	----	----	----	43.82	+	0.66	----	----	----	378	UNCH
APR13	----	----	----	----	----	43.82	+	0.66	----	----	----	396	UNCH
MAY13	----	----	----	----	----	44.89	+	0.62	----	----	----	396	UNCH
JUN13	----	----	----	----	----	48.94	+	0.26	----	----	----	360	UNCH
JUL13	----	----	----	----	----	57.97	+	0.17	----	----	----	396	UNCH
AUG13	----	----	----	----	----	57.97	+	0.17	----	----	----	396	UNCH
SEP13	----	----	----	----	----	46.45	+	0.27	----	----	----	360	UNCH



BULLETIN #146@				ENERGY FUTURES PRODUCTS							Mon, Jul 30, 2012		PG61
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST		
Y1 FUT		PJM AECO	DA PEAK										
OCT13	----	----	----	----	----	44.30	+ 0.03	----	----	----	414	UNCH	
NOV13	----	----	----	----	----	44.30	+ 0.03	----	----	----	360	UNCH	
DEC13	----	----	----	----	----	44.30	+ 0.03	----	----	----	378	UNCH	
JAN14	----	----	----	----	----	50.91	- 0.21	----	----	----	374	UNCH	
FEB14	----	----	----	----	----	50.91	- 0.21	----	----	----	340	UNCH	
MAR14	----	----	----	----	----	46.24	- 0.12	----	----	----	357	UNCH	
APR14	----	----	----	----	----	46.24	- 0.12	----	----	----	374	UNCH	
MAY14	----	----	----	----	----	47.49	- 0.11	----	----	----	357	UNCH	
JUN14	----	----	----	----	----	53.31	+ 0.02	----	----	----	357	UNCH	
JUL14	----	----	----	----	----	63.31	+ 0.60	----	----	----	374	UNCH	
AUG14	----	----	----	----	----	63.31	+ 0.60	----	----	----	357	UNCH	
SEP14	----	----	----	----	----	50.61	+ 0.45	----	----	----	357	UNCH	
OCT14	----	----	----	----	----	48.61	+ 0.27	----	----	----	391	UNCH	
NOV14	----	----	----	----	----	48.61	+ 0.27	----	----	----	323	UNCH	
DEC14	----	----	----	----	----	48.61	+ 0.27	----	----	----	374	UNCH	
JAN15	----	----	----	----	----	54.85	+ 0.42	----	----	----	357	UNCH	
FEB15	----	----	----	----	----	54.85	+ 0.42	----	----	----	340	UNCH	
MAR15	----	----	----	----	----	54.85	+ 0.42	----	----	----	374	UNCH	
APR15	----	----	----	----	----	54.85	+ 0.42	----	----	----	374	UNCH	
MAY15	----	----	----	----	----	54.85	+ 0.42	----	----	----	340	UNCH	
TOTAL	Y1 FUT										12869		
W4 FUT		PJM APS	ZONE DA OFF-PEAK										
JUL12	----	----	----	----	----	30.56	- 0.25	----	----	----	4488	UNCH	
AUG12	----	----	----	----	----	29.85	+ 0.97	----	----	----	4136	UNCH	
SEP12	----	----	----	----	----	27.13	+ 0.30	----	----	----	4576	UNCH	
OCT12	----	----	----	----	----	27.57	+ 0.54	----	----	----	4136	UNCH	
NOV12	----	----	----	----	----	28.63	+ 0.69	----	----	----	4235	UNCH	
DEC12	----	----	----	----	----	32.89	+ 0.48	----	----	----	4664	UNCH	
JAN13	----	----	----	----	----	37.62	+ 0.24	----	----	----	392	UNCH	
FEB13	----	----	----	----	----	37.62	+ 0.24	----	----	----	352	UNCH	
MAR13	----	----	----	----	----	30.72	+ 0.52	----	----	----	407	UNCH	
APR13	----	----	----	----	----	30.72	+ 0.52	----	----	----	368	UNCH	
MAY13	----	----	----	----	----	27.91	+ 0.25	----	----	----	392	UNCH	
TOTAL	W4 FUT										28146		
S4 FUT		PJM APS	ZONE DA PEAK										
JUL12	----	----	----	----	----	53.34	- 1.15	----	----	----	273	UNCH	
AUG12	----	----	----	----	----	53.38	+ 3.19	----	----	----	299	UNCH	
SEP12	----	----	----	----	----	41.75	+ 1.28	----	----	----	247	UNCH	
OCT12	----	----	----	----	----	38.64	+ 0.68	----	----	----	299	UNCH	
NOV12	----	----	----	----	----	38.66	+ 0.70	----	----	----	273	UNCH	
DEC12	----	----	----	----	----	42.76	+ 0.59	----	----	----	260	UNCH	
JAN13	----	----	----	----	----	46.44	+ 0.96	----	----	----	66	UNCH	
FEB13	----	----	----	----	----	46.44	+ 0.96	----	----	----	60	UNCH	
MAR13	----	----	----	----	----	41.57	+ 0.66	----	----	----	63	UNCH	
APR13	----	----	----	----	----	41.57	+ 0.66	----	----	----	66	UNCH	
MAY13	----	----	----	----	----	42.64	+ 0.62	----	----	----	66	UNCH	
TOTAL	S4 FUT										1972		
MOD FUT		PJM ASTI	ZONE PEAK DA MO										
JUN13	----	----	----	----	----	26.08	+ 0.45	----	----	----	800	UNCH	
JUL13	----	----	----	----	----	27.88	+ 0.26	----	----	----	784	UNCH	
AUG13	----	----	----	----	----	27.88	+ 0.26	----	----	----	784	UNCH	
SEP13	----	----	----	----	----	26.26	+ 0.38	----	----	----	800	UNCH	
OCT13	----	----	----	----	----	28.56	+ 0.36	----	----	----	752	UNCH	
NOV13	----	----	----	----	----	28.56	+ 0.36	----	----	----	802	UNCH	
DEC13	----	----	----	----	----	28.56	+ 0.36	----	----	----	816	UNCH	
JAN14	----	----	----	----	----	30.32	+ 0.58	----	----	----	784	UNCH	
FEB14	----	----	----	----	----	30.32	+ 0.58	----	----	----	704	UNCH	
MAR14	----	----	----	----	----	30.32	+ 0.58	----	----	----	814	UNCH	
APR14	----	----	----	----	----	30.32	+ 0.58	----	----	----	736	UNCH	
MAY14	----	----	----	----	----	30.32	+ 0.58	----	----	----	816	UNCH	
TOTAL	MOD FUT										9392		
MPD FUT		PJM ATSI	ZONE MONTHLY DAILY										
JUN13	----	----	----	----	----	41.31	+ 0.76	----	----	----	40	UNCH	
JUL13	----	----	----	----	----	50.07	+ 0.86	----	----	----	44	UNCH	
AUG13	----	----	----	----	----	50.07	+ 0.86	----	----	----	44	UNCH	
SEP13	----	----	----	----	----	39.34	+ 0.99	----	----	----	40	UNCH	
OCT13	----	----	----	----	----	37.85	+ 0.51	----	----	----	46	UNCH	
NOV13	----	----	----	----	----	37.85	+ 0.51	----	----	----	40	UNCH	
DEC13	----	----	----	----	----	37.85	+ 0.51	----	----	----	42	UNCH	
JAN14	----	----	----	----	----	42.79	+ 0.25	----	----	----	44	UNCH	
FEB14	----	----	----	----	----	42.79	+ 0.25	----	----	----	40	UNCH	
MAR14	----	----	----	----	----	42.79	+ 0.25	----	----	----	42	UNCH	
APR14	----	----	----	----	----	42.79	+ 0.25	----	----	----	44	UNCH	
MAY14	----	----	----	----	----	42.79	+ 0.25	----	----	----	42	UNCH	
TOTAL	MPD FUT										508		
R3 FUT		PJM BGE	DA OFF-PEAK										
JUL12	----	----	----	----	----	33.02	- 0.35	----	----	----	2448	UNCH	
AUG12	----	----	----	----	----	32.80	+ 0.97	----	----	----	2256	UNCH	
SEP12	----	----	----	----	----	30.36	+ 0.30	----	----	----	2496	UNCH	
OCT12	----	----	----	----	----	29.64	+ 0.54	----	----	----	2256	UNCH	
NOV12	----	----	----	----	----	30.71	+ 0.69	----	----	----	2310	UNCH	
DEC12	----	----	----	----	----	34.97	+ 0.49	----	----	----	2544	UNCH	
JAN13	----	----	----	----	----	40.84	+ 0.23	----	----	----	2352	UNCH	
FEB13	----	----	----	----	----	40.84	+ 0.23	----	----	----	2112	UNCH	
MAR13	----	----	----	----	----	33.95	+ 0.52	----	----	----	2442	UNCH	
APR13	----	----	----	----	----	33.95	+ 0.52	----	----	----	2208	UNCH	
MAY13	----	----	----	----	----	31.13	+ 0.25	----	----	----	2352	UNCH	
JUN13	----	----	----	----	----	31.71	+ 0.69	----	----	----	800	UNCH	
JUL13	----	----	----	----	----	34.18	+ 0.67	----	----	----	784	UNCH	
AUG13	----	----	----	----	----	34.18	+ 0.67	----	----	----	784	UNCH	
SEP13	----	----	----	----	----	31.88	+ 0.74	----	----	----	800	UNCH	
OCT13	----	----	----	----	----	34.61	+ 0.84	----	----	----	752	UNCH	
NOV13	----	----	----	----	----	34.61	+ 0.84	----	----	----	802	UNCH	
DEC13	----	----	----	----	----	34.61	+ 0.84	----	----	----	816	UNCH	
JAN14	----	----	----	----	----	37.69	+ 0.57	----	----	----	784	UNCH	
FEB14	----	----	----	----	----	37.69	+ 0.57	----	----	----	704	UNCH	
MAR14	----	----	----	----	----	37.69	+ 0.57	----	----	----	814	UNCH	
APR14	----	----	----	----	----	37.69	+ 0.57	----	----	----	736	UNCH	
MAY14	----	----	----	----	----	37.69	+ 0.57	----	----	----	816	UNCH	
JUN14	----	----	----	----	----	37.69	+ 0.57	----	----	----	768	UNCH	
JUL14	----	----	----	----	----	37.69	+ 0.57	----	----	----	784	UNCH	
AUG14	----	----	----	----	----	37.69	+ 0.57	----	----	----	816	UNCH	



BULLETIN #146@			ENERGY FUTURES PRODUCTS										Mon, Jul 30, 2012 PG61	
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST			
R3 FUT		PJM BGE DA OFF-PEAK												
SEP14	----	----	----	----	----	37.69	+	0.57	----	----	----	768	UNCH	
OCT14	----	----	----	----	----	37.69	+	0.57	----	----	----	752	UNCH	
NOV14	----	----	----	----	----	37.69	+	0.57	----	----	----	834	UNCH	
DEC14	----	----	----	----	----	37.69	+	0.57	----	----	----	784	UNCH	
JAN15	----	----	----	----	----	39.93	+	0.24	----	----	----	816	UNCH	
FEB15	----	----	----	----	----	39.93	+	0.24	----	----	----	704	UNCH	
MAR15	----	----	----	----	----	39.93	+	0.24	----	----	----	782	UNCH	
APR15	----	----	----	----	----	39.93	+	0.24	----	----	----	736	UNCH	
MAY15	----	----	----	----	----	39.93	+	0.24	----	----	----	848	UNCH	
JUN15	----	----	----	----	----	39.93	+	0.24	----	----	----	368	UNCH	
JUL15	----	----	----	----	----	39.93	+	0.24	----	----	----	376	UNCH	
AUG15	----	----	----	----	----	39.93	+	0.24	----	----	----	408	UNCH	
SEP15	----	----	----	----	----	39.93	+	0.24	----	----	----	384	UNCH	
OCT15	----	----	----	----	----	39.93	+	0.24	----	----	----	392	UNCH	
NOV15	----	----	----	----	----	39.93	+	0.24	----	----	----	401	UNCH	
DEC15	----	----	----	----	----	39.93	+	0.24	----	----	----	392	UNCH	
JAN16	----	----	----	----	----	41.94	+	0.19	----	----	----	424	UNCH	
FEB16	----	----	----	----	----	41.94	+	0.19	----	----	----	360	UNCH	
MAR16	----	----	----	----	----	41.94	+	0.19	----	----	----	375	UNCH	
APR16	----	----	----	----	----	41.94	+	0.19	----	----	----	384	UNCH	
MAY16	----	----	----	----	----	41.94	+	0.19	----	----	----	408	UNCH	
JUN16	----	----	----	----	----	41.94	+	0.19	----	----	----	368	UNCH	
JUL16	----	----	----	----	----	41.94	+	0.19	----	----	----	424	UNCH	
AUG16	----	----	----	----	----	41.94	+	0.19	----	----	----	376	UNCH	
SEP16	----	----	----	----	----	41.94	+	0.19	----	----	----	384	UNCH	
OCT16	----	----	----	----	----	41.94	+	0.19	----	----	----	408	UNCH	
NOV16	----	----	----	----	----	41.94	+	0.19	----	----	----	385	UNCH	
DEC16	----	----	----	----	----	41.94	+	0.19	----	----	----	408	UNCH	
JAN17	----	----	----	----	----	44.05	+	0.15	----	----	----	408	UNCH	
FEB17	----	----	----	----	----	44.05	+	0.15	----	----	----	352	UNCH	
MAR17	----	----	----	----	----	44.05	+	0.15	----	----	----	375	UNCH	
APR17	----	----	----	----	----	44.05	+	0.15	----	----	----	400	UNCH	
MAY17	----	----	----	----	----	44.05	+	0.15	----	----	----	392	UNCH	
TOTAL	R3 FUT											53912		
E3 FUT		PJM BGE DA PEAK												
JUL12	----	----	----	----	----	59.05	-	1.70	----	----	----	378	UNCH	
AUG12	----	----	----	----	----	62.58	+	3.19	----	----	----	414	UNCH	
SEP12	----	----	----	----	----	46.95	+	1.28	----	----	----	342	UNCH	
OCT12	----	----	----	----	----	45.47	+	0.68	----	----	----	414	UNCH	
NOV12	----	----	----	----	----	45.49	+	0.70	----	----	----	378	UNCH	
DEC12	----	----	----	----	----	49.58	+	0.59	----	----	----	360	UNCH	
JAN13	----	----	----	----	----	51.83	+	0.96	----	----	----	396	UNCH	
FEB13	----	----	----	----	----	51.83	+	0.96	----	----	----	360	UNCH	
MAR13	----	----	----	----	----	46.96	+	0.66	----	----	----	378	UNCH	
APR13	----	----	----	----	----	46.96	+	0.66	----	----	----	396	UNCH	
MAY13	----	----	----	----	----	48.03	+	0.62	----	----	----	396	UNCH	
JUN13	----	----	----	----	----	52.34	+	0.69	----	----	----	140	UNCH	
JUL13	----	----	----	----	----	61.37	+	0.59	----	----	----	154	UNCH	
AUG13	----	----	----	----	----	61.37	+	0.59	----	----	----	154	UNCH	
SEP13	----	----	----	----	----	49.85	+	0.69	----	----	----	140	UNCH	
OCT13	----	----	----	----	----	47.70	+	0.45	----	----	----	161	UNCH	
NOV13	----	----	----	----	----	47.70	+	0.45	----	----	----	140	UNCH	
DEC13	----	----	----	----	----	47.70	+	0.45	----	----	----	147	UNCH	
JAN14	----	----	----	----	----	54.31	+	0.21	----	----	----	154	UNCH	
FEB14	----	----	----	----	----	54.31	+	0.21	----	----	----	140	UNCH	
MAR14	----	----	----	----	----	49.64	+	0.31	----	----	----	147	UNCH	
APR14	----	----	----	----	----	49.64	+	0.31	----	----	----	154	UNCH	
MAY14	----	----	----	----	----	50.89	+	0.32	----	----	----	147	UNCH	
JUN14	----	----	----	----	----	54.99	-	0.10	----	----	----	147	UNCH	
JUL14	----	----	----	----	----	64.99	+	0.48	----	----	----	154	UNCH	
AUG14	----	----	----	----	----	64.99	+	0.48	----	----	----	147	UNCH	
SEP14	----	----	----	----	----	52.29	+	0.33	----	----	----	147	UNCH	
OCT14	----	----	----	----	----	50.29	+	0.15	----	----	----	161	UNCH	
NOV14	----	----	----	----	----	50.29	+	0.15	----	----	----	133	UNCH	
DEC14	----	----	----	----	----	50.29	+	0.15	----	----	----	154	UNCH	
JAN15	----	----	----	----	----	56.65	+	0.42	----	----	----	168	UNCH	
FEB15	----	----	----	----	----	56.65	+	0.42	----	----	----	160	UNCH	
MAR15	----	----	----	----	----	56.65	+	0.42	----	----	----	176	UNCH	
APR15	----	----	----	----	----	56.65	+	0.42	----	----	----	176	UNCH	
MAY15	----	----	----	----	----	56.65	+	0.42	----	----	----	160	UNCH	
JUN15	----	----	----	----	----	56.65	+	0.42	----	----	----	44	UNCH	
JUL15	----	----	----	----	----	56.65	+	0.42	----	----	----	46	UNCH	
AUG15	----	----	----	----	----	56.65	+	0.42	----	----	----	42	UNCH	
SEP15	----	----	----	----	----	56.65	+	0.42	----	----	----	42	UNCH	
OCT15	----	----	----	----	----	56.65	+	0.42	----	----	----	44	UNCH	
NOV15	----	----	----	----	----	56.65	+	0.42	----	----	----	40	UNCH	
DEC15	----	----	----	----	----	56.65	+	0.42	----	----	----	44	UNCH	
JAN16	----	----	----	----	----	58.62	+	0.32	----	----	----	20	UNCH	
FEB16	----	----	----	----	----	58.62	+	0.32	----	----	----	21	UNCH	
MAR16	----	----	----	----	----	58.62	+	0.32	----	----	----	23	UNCH	
APR16	----	----	----	----	----	58.62	+	0.32	----	----	----	21	UNCH	
MAY16	----	----	----	----	----	58.62	+	0.32	----	----	----	21	UNCH	
JUN16	----	----	----	----	----	58.62	+	0.32	----	----	----	22	UNCH	
JUL16	----	----	----	----	----	58.62	+	0.32	----	----	----	20	UNCH	
AUG16	----	----	----	----	----	58.62	+	0.32	----	----	----	23	UNCH	
SEP16	----	----	----	----	----	58.62	+	0.32	----	----	----	21	UNCH	
OCT16	----	----	----	----	----	58.62	+	0.32	----	----	----	21	UNCH	
NOV16	----	----	----	----	----	58.62	+	0.32	----	----	----	21	UNCH	
DEC16	----	----	----	----	----	58.62	+	0.32	----	----	----	21	UNCH	
JAN17	----	----	----	----	----	61.05	+	0.20	----	----	----	21	UNCH	
FEB17	----	----	----	----	----	61.05	+	0.20	----	----	----	20	UNCH	
MAR17	----	----	----	----	----	61.05	+	0.20	----	----	----	23	UNCH	
APR17	----	----	----	----	----	61.05	+	0.20	----	----	----	20	UNCH	
MAY17	----	----	----	----	----	61.05	+	0.20	----	----	----	22	UNCH	
TOTAL	E3 FUT											8536		
D9 FUT		PJM COMED 5MW D AH 0 PK												
JUL12	----	----	----	----	----	30.10		UNCH	----	----	----	4896	UNCH	
AUG12	----	----	----	----	----	26.78	+	0.69	----	----	----	4512	UNCH	
SEP12	----	----	----	----	----	21.53	+	0.12	----	----	----	4992	UNCH	
OCT12	----	----	----	----	----	22.62	+	0.75	----	----	----	4512	UNCH	
NOV12	----	----	----	----	----	22.62	+	0.75	----	----	----	4620	UNCH	
DEC12	----	----	----	----	----	22.62	+	0.75	----	----	----	5088	UNCH	
JAN13	----	----	----	----	----	30.00	+	0.35	----	----	----	9800	UNCH	
FEB13	----	----	----	----	----	30.00	+	0.35	----	----	----	8800	UNCH	
MAR13	----	----	----	----	----	24.80	+	0.45	----	----	----	10175	UNCH	



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PRELIMINARY



BULLETIN #146@				ENERGY FUTURES PRODUCTS										Mon, Jul 30, 2012		PG61
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST					
D9 FUT		PJM COMED 5MW D AH O PK														
APR13	----	----	----	----	----	24.80	+	0.45	----	----	----	9200	UNCH			
MAY13	----	----	----	----	----	21.53		UNCH	----	----	----	9800	UNCH			
JUN13	----	----	----	----	----	20.78		UNCH	----	----	----	10000	UNCH			
JUL13	----	----	----	----	----	25.15		UNCH	----	----	----	9800	UNCH			
AUG13	----	----	----	----	----	25.15		UNCH	----	----	----	9800	UNCH			
SEP13	----	----	----	----	----	20.98		UNCH	----	----	----	10000	UNCH			
OCT13	----	----	----	----	----	22.18		UNCH	----	----	----	9400	UNCH			
NOV13	----	----	----	----	----	22.18		UNCH	----	----	----	10025	UNCH			
DEC13	----	----	----	----	----	22.18		UNCH	----	----	----	10200	UNCH			
JAN14	----	----	----	----	----	25.84	+	0.54	----	----	----	2352	UNCH			
FEB14	----	----	----	----	----	25.84	+	0.54	----	----	----	2112	UNCH			
MAR14	----	----	----	----	----	25.84	+	0.54	----	----	----	2442	UNCH			
APR14	----	----	----	----	----	25.84	+	0.54	----	----	----	368	UNCH			
MAY14	----	----	----	----	----	25.84	+	0.54	----	----	----	408	UNCH			
JUN14	----	----	----	----	----	25.84	+	0.54	----	----	----	384	UNCH			
JUL14	----	----	----	----	----	25.84	+	0.54	----	----	----	392	UNCH			
AUG14	----	----	----	----	----	25.84	+	0.54	----	----	----	408	UNCH			
SEP14	----	----	----	----	----	25.84	+	0.54	----	----	----	384	UNCH			
OCT14	----	----	----	----	----	25.84	+	0.54	----	----	----	376	UNCH			
NOV14	----	----	----	----	----	25.84	+	0.54	----	----	----	417	UNCH			
DEC14	----	----	----	----	----	25.84	+	0.54	----	----	----	392	UNCH			
JAN15	----	----	----	----	----	27.86	+	0.18	----	----	----	408	UNCH			
FEB15	----	----	----	----	----	27.86	+	0.18	----	----	----	352	UNCH			
MAR15	----	----	----	----	----	27.86	+	0.18	----	----	----	391	UNCH			
APR15	----	----	----	----	----	27.86	+	0.18	----	----	----	368	UNCH			
MAY15	----	----	----	----	----	27.86	+	0.18	----	----	----	424	UNCH			
JUN15	----	----	----	----	----	27.86	+	0.18	----	----	----	368	UNCH			
JUL15	----	----	----	----	----	27.86	+	0.18	----	----	----	376	UNCH			
AUG15	----	----	----	----	----	27.86	+	0.18	----	----	----	408	UNCH			
SEP15	----	----	----	----	----	27.86	+	0.18	----	----	----	384	UNCH			
OCT15	----	----	----	----	----	27.86	+	0.18	----	----	----	392	UNCH			
NOV15	----	----	----	----	----	27.86	+	0.18	----	----	----	401	UNCH			
DEC15	----	----	----	----	----	27.86	+	0.18	----	----	----	392	UNCH			
TOTAL D9 FUT												160719				
D8 FUT		PJM COMED 5MW D AH PK														
JUL12	----	----	----	----	----	52.10	-	0.45	----	----	----	252	UNCH			
AUG12	----	----	----	----	----	49.75	+	3.00	----	----	----	276	UNCH			
SEP12	----	----	----	----	----	35.94	+	1.52	----	----	----	266	UNCH			
OCT12	----	----	----	----	----	33.74	+	0.61	----	----	----	322	UNCH			
NOV12	----	----	----	----	----	33.74	+	0.61	----	----	----	294	UNCH			
DEC12	----	----	----	----	----	33.74	+	0.61	----	----	----	280	UNCH			
JAN13	----	----	----	----	----	38.43	+	0.90	----	----	----	550	UNCH			
FEB13	----	----	----	----	----	38.43	+	0.90	----	----	----	500	UNCH			
MAR13	----	----	----	----	----	34.48	+	0.43	----	----	----	525	UNCH			
APR13	----	----	----	----	----	34.48	+	0.43	----	----	----	550	UNCH			
MAY13	----	----	----	----	----	35.50	+	0.40	----	----	----	550	UNCH			
JUN13	----	----	----	----	----	37.88	+	0.75	----	----	----	500	UNCH			
JUL13	----	----	----	----	----	47.68	+	0.85	----	----	----	770	UNCH			
AUG13	----	----	----	----	----	47.68	+	0.85	----	----	----	770	UNCH			
SEP13	----	----	----	----	----	35.68	+	0.98	----	----	----	500	UNCH			
OCT13	----	----	----	----	----	33.93	+	0.50	----	----	----	575	UNCH			
NOV13	----	----	----	----	----	33.93	+	0.50	----	----	----	500	UNCH			
DEC13	----	----	----	----	----	33.93	+	0.50	----	----	----	525	UNCH			
JAN14	----	----	----	----	----	39.13	+	0.46	----	----	----	132	UNCH			
FEB14	----	----	----	----	----	39.13	+	0.46	----	----	----	120	UNCH			
MAR14	----	----	----	----	----	39.13	+	0.46	----	----	----	126	UNCH			
APR14	----	----	----	----	----	39.13	+	0.46	----	----	----	22	UNCH			
MAY14	----	----	----	----	----	39.13	+	0.46	----	----	----	21	UNCH			
JUN14	----	----	----	----	----	39.13	+	0.46	----	----	----	21	UNCH			
JUL14	----	----	----	----	----	39.13	+	0.46	----	----	----	22	UNCH			
AUG14	----	----	----	----	----	39.13	+	0.46	----	----	----	21	UNCH			
SEP14	----	----	----	----	----	39.13	+	0.46	----	----	----	21	UNCH			
OCT14	----	----	----	----	----	39.13	+	0.46	----	----	----	23	UNCH			
NOV14	----	----	----	----	----	39.13	+	0.46	----	----	----	19	UNCH			
DEC14	----	----	----	----	----	39.13	+	0.46	----	----	----	22	UNCH			
JAN15	----	----	----	----	----	41.48	+	0.32	----	----	----	21	UNCH			
FEB15	----	----	----	----	----	41.48	+	0.32	----	----	----	20	UNCH			
MAR15	----	----	----	----	----	41.48	+	0.32	----	----	----	22	UNCH			
APR15	----	----	----	----	----	41.48	+	0.32	----	----	----	22	UNCH			
MAY15	----	----	----	----	----	41.48	+	0.32	----	----	----	20	UNCH			
JUN15	----	----	----	----	----	41.48	+	0.32	----	----	----	22	UNCH			
JUL15	----	----	----	----	----	41.48	+	0.32	----	----	----	23	UNCH			
AUG15	----	----	----	----	----	41.48	+	0.32	----	----	----	21	UNCH			
SEP15	----	----	----	----	----	41.48	+	0.32	----	----	----	21	UNCH			
OCT15	----	----	----	----	----	41.48	+	0.32	----	----	----	22	UNCH			
NOV15	----	----	----	----	----	41.48	+	0.32	----	----	----	20	UNCH			
DEC15	----	----	----	----	----	41.48	+	0.32	----	----	----	22	UNCH			
TOTAL D8 FUT												9331				
JD FUT		PJM DAILY														
26JUL12	----	----	----	----	----	42.60		UNCH	----	----	----	0	- 10			
27JUL12	----	----	----	----	----	38.60	+	0.30	----	----	----	10	UNCH			
TOTAL JD FUT												10 - 10				
R7 FUT		PJM DAYTON DA OFF-PEAK														
JUL12	----	----	----	----	----	29.55	-	0.12	----	----	----	53448	UNCH			
AUG12	----	----	----	----	----	27.50	+	0.93	----	----	1880	53016 + 1880				
SEP12	----	----	----	----	----	25.16	+	0.45	----	----	----	45760	UNCH			
OCT12	----	----	----	----	----	26.94	+	0.54	----	----	----	41360	UNCH			
NOV12	----	----	----	----	----	26.94	+	0.54	----	----	----	42350	UNCH			
DEC12	----	----	----	----	----	26.94	+	0.54	----	----	----	46640	UNCH			
JAN13	----	----	----	----	----	32.98	+	0.35	----	----	----	20384	UNCH			
FEB13	----	----	----	----	----	32.98	+	0.35	----	----	----	18304	UNCH			
MAR13	----	----	----	----	----	28.28	+	0.45	----	----	----	21164	UNCH			
APR13	----	----	----	----	----	28.28	+	0.45	----	----	----	19136	UNCH			
MAY13	----	----	----	----	----	25.18	+	0.25	----	----	----	20384	UNCH			
JUN13	----	----	----	----	----	25.83	+	0.45	----	----	----	17600	UNCH			
JUL13	----	----	----	----	----	27.60	+	0.25	----	----	----	17248	UNCH			
AUG13	----	----	----	----	----	27.60	+	0.25	----	----	----	17248	UNCH			
SEP13	----	----	----	----	----	26.00	+	0.37	----	----	----	17600	UNCH			
OCT13	----	----	----	----	----	28.28	+	0.35	----	----	----	16544	UNCH			
NOV13	----	----	----	----	----	28.28	+	0.35	----	----	----	17644	UNCH			
DEC13	----	----	----	----	----	28.28	+	0.35	----	----	----	17952	UNCH			
JAN14	----	----	----	----	----	30.02	+	0.57	----	----	----	1176	UNCH			
FEB14	----	----	----	----	----	30.02	+	0.57	----	----	----	1056	UNCH			
MAR14	----	----	----	----	----	30.02	+	0.57	----	----	----	1221	UNCH			

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
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CME Group, Inc.
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PRELIMINARY



PG61		BULLETIN #146@										ENERGY FUTURES PRODUCTS										Mon, Jul 30, 2012		PG61
	GLOBAL OPEN	OPEN OUTCRY OPEN	RANGE	GLOBAL HIGH/LOW	OPEN OUTCRY HIGH/LOW			OPEN OUTCRY CLOSE	RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBAL® VOLUME	PNT VOLUME		OPEN INTEREST								
R7 FUT			PJM DAYTON DA	OFF-PEAK																				
APR14	----	----		----	----			30.02	+	0.57		----	----	----		1104	UNCH							
MAY14	----	----		----	----			30.02	+	0.57		----	----	----		1224	UNCH							
JUN14	----	----		----	----			30.02	+	0.57		----	----	----		384	UNCH							
JUL14	----	----		----	----			30.02	+	0.57		----	----	----		392	UNCH							
AUG14	----	----		----	----			30.02	+	0.57		----	----	----		408	UNCH							
SEP14	----	----		----	----			30.02	+	0.57		----	----	----		384	UNCH							
OCT14	----	----		----	----			30.02	+	0.57		----	----	----		376	UNCH							
NOV14	----	----		----	----			30.02	+	0.57		----	----	----		417	UNCH							
DEC14	----	----		----	----			30.02	+	0.57		----	----	----		392	UNCH							
JAN15	----	----		----	----			32.66	+	0.48		----	----	----		408	UNCH							
FEB15	----	----		----	----			32.66	+	0.48		----	----	----		352	UNCH							
MAR15	----	----		----	----			32.66	+	0.48		----	----	----		391	UNCH							
APR15	----	----		----	----			32.66	+	0.48		----	----	----		368	UNCH							
MAY15	----	----		----	----			32.66	+	0.48		----	----	----		424	UNCH							
JUN15	----	----		----	----			32.66	+	0.48		----	----	----		368	UNCH							
JUL15	----	----		----	----			32.66	+	0.48		----	----	----		376	UNCH							
AUG15	----	----		----	----			32.66	+	0.48		----	----	----		408	UNCH							
SEP15	----	----		----	----			32.66	+	0.48		----	----	----		384	UNCH							
OCT15	----	----		----	----			32.66	+	0.48		----	----	----		392	UNCH							
NOV15	----	----		----	----			32.66	+	0.48		----	----	----		401	UNCH							
DEC15	----	----		----	----			32.66	+	0.48		----	----	----		392	UNCH							
TOTAL	R7 FUT														1880	516980	+	1880						
D7 FUT			PJM DAYTON DA	PEAK																				
JUL12	----	----		----	----			50.71	-	0.65		----	----	----		4431	UNCH							
AUG12	----	----		----	----			48.90	+	2.95		----	----	----		4853	UNCH							
SEP12	----	----		----	----			37.39	+	1.41		----	----	----		3382	UNCH							
OCT12	----	----		----	----			35.89	+	0.83		----	----	----		4209	UNCH							
NOV12	----	----		----	----			35.89	+	0.83		----	----	----		3843	UNCH							
DEC12	----	----		----	----			35.89	+	0.83		----	----	----		3660	UNCH							
JAN13	----	----		----	----			40.20	+	1.10		----	----	----		1430	UNCH							
FEB13	----	----		----	----			40.20	+	1.10		----	----	----		1300	UNCH							
MAR13	----	----		----	----			37.58	+	0.63		----	----	----		1365	UNCH							
APR13	----	----		----	----			37.58	+	0.63		----	----	----		1430	UNCH							
MAY13	----	----		----	----			38.40	+	0.40		----	----	----		1430	UNCH							
JUN13	----	----		----	----			40.90	+	0.75		----	----	----		940	UNCH							
JUL13	----	----		----	----			49.58	+	0.85		----	----	----		1034	UNCH							
AUG13	----	----		----	----			49.58	+	0.85		----	----	----		1034	UNCH							
SEP13	----	----		----	----			38.95	+	0.97		----	----	----		940	UNCH							
OCT13	----	----		----	----			37.48	+	0.50		----	----	----		1081	UNCH							
NOV13	----	----		----	----			37.48	+	0.50		----	----	----		940	UNCH							
DEC13	----	----		----	----			37.48	+	0.50		----	----	----		987	UNCH							
JAN14	----	----		----	----			42.37	+	0.25		----	----	----		66	UNCH							
FEB14	----	----		----	----			42.37	+	0.25		----	----	----		60	UNCH							
MAR14	----	----		----	----			42.37	+	0.25		----	----	----		63	UNCH							
APR14	----	----		----	----			42.37	+	0.25		----	----	----		66	UNCH							
MAY14	----	----		----	----			42.37	+	0.25		----	----	----		63	UNCH							
JUN14	----	----		----	----			42.37	+	0.25		----	----	----		21	UNCH							
JUL14	----	----		----	----			42.37	+	0.25		----	----	----		22	UNCH							
AUG14	----	----		----	----			42.37	+	0.25		----	----	----		21	UNCH							
SEP14	----	----		----	----			42.37	+	0.25		----	----	----		21	UNCH							
OCT14	----	----		----	----			42.37	+	0.25		----	----	----		23	UNCH							
NOV14	----	----		----	----			42.37	+	0.25		----	----	----		19	UNCH							
DEC14	----	----		----	----			42.37	+	0.25		----	----	----		22	UNCH							
JAN15	----	----		----	----			45.01	+	0.36		----	----	----		21	UNCH							
FEB15	----	----		----	----			45.01	+	0.36		----	----	----		20	UNCH							
MAR15	----	----		----	----			45.01	+	0.36		----	----	----		22	UNCH							
APR15	----	----		----	----			45.01	+	0.36		----	----	----		22	UNCH							
MAY15	----	----		----	----			45.01	+	0.36		----	----	----		20	UNCH							
JUN15	----	----		----	----			45.01	+	0.36		----	----	----		22	UNCH							
JUL15	----	----		----	----			45.01	+	0.36		----	----	----		23	UNCH							
AUG15	----	----		----	----			45.01	+	0.36		----	----	----		21	UNCH							
SEP15	----	----		----	----			45.01	+	0.36		----	----	----		21	UNCH							
OCT15	----	----		----	----			45.01	+	0.36		----	----	----		22	UNCH							
NOV15	----	----		----	----			45.01	+	0.36		----	----	----		20	UNCH							
DEC15	----	----		----	----			45.01	+	0.36		----	----	----		22	UNCH							
TOTAL	D7 FUT															39012								
E8 FUT			PJM DPL DA	OFF-PEAK																				
JUL12	----	----		----	----			34.88	-	0.07		----	----	----		6936	UNCH							
AUG12	----	----		----	----			30.57	+	0.97		----	----	----		6392	UNCH							
SEP12	----	----		----	----			27.86	+	0.30		----	----	----		7072	UNCH							
OCT12	----	----		----	----			28.29	+	0.54		----	----	----		6392	UNCH							
NOV12	----	----		----	----			29.36	+	0.69		----	----	----		6545	UNCH							
DEC12	----	----		----	----			33.62	+	0.49		----	----	----		7208	UNCH							
JAN13	----	----		----	----			38.34	+	0.23		----	----	----		6664	UNCH							
FEB13	----	----		----	----			38.34	+	0.23		----	----	----		5984	UNCH							
MAR13	----	----		----	----			31.45	+	0.52		----	----	----		6919	UNCH							
APR13	----	----		----	----			31.45	+	0.52		----	----	----		6256	UNCH							
MAY13	----	----		----	----			28.63	+	0.25		----	----	----		6664	UNCH							
JUN13	----	----		----	----			29.68	+	0.28		----	----	----		2400	UNCH							
JUL13	----	----		----	----			32.16	+	0.27		----	----	----		2352	UNCH							
AUG13	----	----		----	----			32.16	+	0.27		----	----	----		2352	UNCH							
SEP13	----	----		----	----			29.86	+	0.34		----	----	----		2400	UNCH							
OCT13	----	----		----	----			32.58	+	0.44		----	----	----		2256	UNCH							
NOV13	----	----		----	----			32.58	+	0.44		----	----	----		2406	UNCH							
DEC13	----	----		----	----			32.58	+	0.44		----	----	----		2448								



PRELIMINARY



PG61		BULLETIN #146@										ENERGY FUTURES PRODUCTS										Mon, Jul 30, 2012		PG61
		GLOBEX OPEN	OPEN OUTCRY OPEN	RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE	RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST										
L8 FUT		PJM DPL DA PEAK																						
JUL13	----	----			----	----			59.92	+	0.67	----	----	----	154	UNCH								
AUG13	----	----			----	----			59.92	+	0.67	----	----	----	154	UNCH								
SEP13	----	----			----	----			48.40	+	0.77	----	----	----	140	UNCH								
OCT13	----	----			----	----			46.25	+	0.53	----	----	----	161	UNCH								
NOV13	----	----			----	----			46.25	+	0.53	----	----	----	140	UNCH								
DEC13	----	----			----	----			46.25	+	0.53	----	----	----	147	UNCH								
JAN14	----	----			----	----			52.86	+	0.29	----	----	----	110	UNCH								
FEB14	----	----			----	----			52.86	+	0.29	----	----	----	100	UNCH								
MAR14	----	----			----	----			48.19	+	0.38	----	----	----	105	UNCH								
APR14	----	----			----	----			48.19	+	0.38	----	----	----	110	UNCH								
MAY14	----	----			----	----			49.44	+	0.39	----	----	----	105	UNCH								
TOTAL L8 FUT															5651									
D5 FUT		PJM DUQUESNE 5MW D AH PK																						
JUL12	----	----			----	----			50.80	-	0.73	----	----	----	21	UNCH								
AUG12	----	----			----	----			49.91	+	2.95	----	----	----	23	UNCH								
SEP12	----	----			----	----			38.40	+	1.41	----	----	----	19	UNCH								
OCT12	----	----			----	----			36.90	+	0.83	----	----	----	23	UNCH								
NOV12	----	----			----	----			36.90	+	0.83	----	----	----	21	UNCH								
DEC12	----	----			----	----			36.90	+	0.83	----	----	----	20	UNCH								
JAN13	----	----			----	----			41.21	+	1.10	----	----	----	22	UNCH								
FEB13	----	----			----	----			41.21	+	1.10	----	----	----	20	UNCH								
MAR13	----	----			----	----			38.59	+	0.63	----	----	----	21	UNCH								
APR13	----	----			----	----			38.59	+	0.63	----	----	----	22	UNCH								
MAY13	----	----			----	----			39.41	+	0.40	----	----	----	22	UNCH								
JUN13	----	----			----	----			41.91	+	0.75	----	----	----	20	UNCH								
JUL13	----	----			----	----			50.59	+	0.85	----	----	----	22	UNCH								
AUG13	----	----			----	----			50.59	+	0.85	----	----	----	22	UNCH								
SEP13	----	----			----	----			39.96	+	0.97	----	----	----	20	UNCH								
OCT13	----	----			----	----			38.49	+	0.50	----	----	----	23	UNCH								
NOV13	----	----			----	----			38.49	+	0.50	----	----	----	20	UNCH								
DEC13	----	----			----	----			38.49	+	0.50	----	----	----	21	UNCH								
JAN14	----	----			----	----			43.38	+	0.25	----	----	----	22	UNCH								
FEB14	----	----			----	----			43.38	+	0.25	----	----	----	20	UNCH								
MAR14	----	----			----	----			43.38	+	0.25	----	----	----	21	UNCH								
APR14	----	----			----	----			43.38	+	0.25	----	----	----	22	UNCH								
MAY14	----	----			----	----			43.38	+	0.25	----	----	----	21	UNCH								
JUN14	----	----			----	----			43.38	+	0.25	----	----	----	21	UNCH								
JUL14	----	----			----	----			43.38	+	0.25	----	----	----	22	UNCH								
AUG14	----	----			----	----			43.38	+	0.25	----	----	----	21	UNCH								
SEP14	----	----			----	----			43.38	+	0.25	----	----	----	21	UNCH								
OCT14	----	----			----	----			43.38	+	0.25	----	----	----	23	UNCH								
NOV14	----	----			----	----			43.38	+	0.25	----	----	----	19	UNCH								
DEC14	----	----			----	----			43.38	+	0.25	----	----	----	22	UNCH								
TOTAL D5 FUT															637									
D6 FUT		PJM DUQUS 5MW D AH O PK																						
JUL12	----	----			----	----			29.08	-	0.20	----	----	----	408	UNCH								
AUG12	----	----			----	----			28.45	+	0.93	----	----	----	376	UNCH								
SEP12	----	----			----	----			26.11	+	0.45	----	----	----	416	UNCH								
OCT12	----	----			----	----			27.89	+	0.54	----	----	----	376	UNCH								
NOV12	----	----			----	----			27.89	+	0.54	----	----	----	385	UNCH								
DEC12	----	----			----	----			27.89	+	0.54	----	----	----	424	UNCH								
JAN13	----	----			----	----			33.93	+	0.35	----	----	----	392	UNCH								
FEB13	----	----			----	----			33.93	+	0.35	----	----	----	352	UNCH								
MAR13	----	----			----	----			29.23	+	0.45	----	----	----	407	UNCH								
APR13	----	----			----	----			29.23	+	0.45	----	----	----	368	UNCH								
MAY13	----	----			----	----			26.13	+	0.25	----	----	----	392	UNCH								
JUN13	----	----			----	----			26.78	+	0.45	----	----	----	400	UNCH								
JUL13	----	----			----	----			28.55	+	0.25	----	----	----	392	UNCH								
AUG13	----	----			----	----			28.55	+	0.25	----	----	----	392	UNCH								
SEP13	----	----			----	----			26.95	+	0.37	----	----	----	400	UNCH								
OCT13	----	----			----	----			29.23	+	0.35	----	----	----	376	UNCH								
NOV13	----	----			----	----			29.23	+	0.35	----	----	----	401	UNCH								
DEC13	----	----			----	----			29.23	+	0.35	----	----	----	408	UNCH								
JAN14	----	----			----	----			30.97	+	0.57	----	----	----	392	UNCH								
FEB14	----	----			----	----			30.97	+	0.57	----	----	----	352	UNCH								
MAR14	----	----			----	----			30.97	+	0.57	----	----	----	407	UNCH								
APR14	----	----			----	----			30.97	+	0.57	----	----	----	368	UNCH								
MAY14	----	----			----	----			30.97	+	0.57	----	----	----	408	UNCH								
JUN14	----	----			----	----			30.97	+	0.57	----	----	----	384	UNCH								
JUL14	----	----			----	----			30.97	+	0.57	----	----	----	392	UNCH								
AUG14	----	----			----	----			30.97	+	0.57	----	----	----	408	UNCH								
SEP14	----	----			----	----			30.97	+	0.57	----	----	----	384	UNCH								
OCT14	----	----			----	----			30.97	+	0.57	----	----	----	376	UNCH								
NOV14	----	----			----	----			30.97	+	0.57	----	----	----	417	UNCH								
DEC14	----	----			----	----			30.97	+	0.57	----	----	----	392	UNCH								
TOTAL D6 FUT															11745									
E9 FUT		PJM EASTERNH DA PEAK																						
JAN13	----	----			----	----			48.81	+	0.96	----	----	----	110	UNCH								
FEB13	----	----			----	----			48.81	+	0.96	----	----	----	100	UNCH								
MAR13	----	----			----	----			43.94	+	0.66	----	----	----	105	UNCH								
APR13	----	----			----	----			43.94	+	0.66	----	----	----	110	UNCH								
MAY13	----	----			----	----			45.01	+	0.62	----	----	----	110	UNCH								
JUN13	----	----			----	----			50.37	+	0.82	----	----	----	100	UNCH								
JUL13	----	----			----	----			59.40	+	0.72	----	----	----	110	UNCH								
AUG13	----	----			----	----			59.40	+	0.72	----	----	----	110	UNCH								
SEP13	----	----			----	----			47.88	+	0.82	----	----	----	100	UNCH								
OCT13	----	----			----	----			45.73	+	0.58	----	----	----	115	UNCH								
NOV13	----	----			----	----			45.73	+	0.58	----	----	----	100	UNCH								
DEC13	----	----			----	----			45.73	+	0.58	----	----	----	105	UNCH								
TOTAL E9 FUT															1275									
F2 FUT		PJM JCPL DA OFF-PEAK																						
JUL12	----	----			----	----			32.12	-	0.33	----	----	----	4488	UNCH								
AUG12	----	----			----	----			32.30	+	0.97	----	----	----	4136	UNCH								
SEP12	----	----			----	----			29.21	+	0.30	----	----	----	2496	UNCH								
OCT12	----	----			----	----			30.27	+	0.54	----	----	----	2256	UNCH								
NOV12	----	----			----	----			31.33	+	0.69	----	----	----	2310	UNCH								
DEC12	----	----			----	----			35.59	+	0.48	----	----	----	2544	UNCH								
JAN13	----	----			----	----			38.92	+	0.24	----	----	----	2352	UNCH								
FEB13	----	----			----	----			38.92	+	0.24	----	----	----	2112	UNCH								
MAR13	----	----			----	----			32.02	+	0.52	----	----	----	2442	UNCH								
APR13	----	----			----	----			32.02	+	0.52	----	----	----	2208	UNCH								
MAY13	----	----			----	----			29.21	+	0.25	----	----	----	2352	UNCH								



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PRELIMINARY



PG61		BULLETIN #146@										ENERGY FUTURES PRODUCTS										Mon, Jul 30, 2012		PG61
		GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST												
TOTAL	F2 FUT											29696												
J2 FUT			PJM JCPL DA PEAK																					
JUL12	----	----		----	----		57.60	-	1.46	----	----	----	483 UNCH											
AUG12	----	----		----	----		58.58	+	3.19	----	----	----	529 UNCH											
SEP12	----	----		----	----		44.45	+	1.28	----	----	----	342 UNCH											
OCT12	----	----		----	----		44.34	+	0.68	----	----	----	299 UNCH											
NOV12	----	----		----	----		44.36	+	0.70	----	----	----	273 UNCH											
DEC12	----	----		----	----		48.46	+	0.59	----	----	----	260 UNCH											
JAN13	----	----		----	----		45.72	+	0.95	----	----	----	264 UNCH											
FEB13	----	----		----	----		45.72	+	0.95	----	----	----	240 UNCH											
MAR13	----	----		----	----		40.86	+	0.66	----	----	----	252 UNCH											
APR13	----	----		----	----		40.86	+	0.66	----	----	----	264 UNCH											
MAY13	----	----		----	----		41.92	+	0.61	----	----	----	264 UNCH											
JUN13	----	----		----	----		49.32	+	0.77	----	----	----	100 UNCH											
JUL13	----	----		----	----		58.35	+	0.67	----	----	----	110 UNCH											
AUG13	----	----		----	----		58.35	+	0.67	----	----	----	110 UNCH											
SEP13	----	----		----	----		46.83	+	0.77	----	----	----	100 UNCH											
OCT13	----	----		----	----		44.68	+	0.53	----	----	----	115 UNCH											
NOV13	----	----		----	----		44.68	+	0.53	----	----	----	100 UNCH											
DEC13	----	----		----	----		44.68	+	0.53	----	----	----	105 UNCH											
JAN14	----	----		----	----		51.29	+	0.29	----	----	----	110 UNCH											
FEB14	----	----		----	----		51.29	+	0.29	----	----	----	100 UNCH											
MAR14	----	----		----	----		46.61	+	0.38	----	----	----	105 UNCH											
APR14	----	----		----	----		46.61	+	0.38	----	----	----	110 UNCH											
MAY14	----	----		----	----		47.86	+	0.39	----	----	----	105 UNCH											
JUN14	----	----		----	----		52.66	+	0.02	----	----	----	105 UNCH											
JUL14	----	----		----	----		62.66	+	0.60	----	----	----	110 UNCH											
AUG14	----	----		----	----		62.66	+	0.60	----	----	----	105 UNCH											
SEP14	----	----		----	----		49.96	+	0.45	----	----	----	105 UNCH											
OCT14	----	----		----	----		47.96	+	0.27	----	----	----	115 UNCH											
NOV14	----	----		----	----		47.96	+	0.27	----	----	----	95 UNCH											
DEC14	----	----		----	----		47.96	+	0.27	----	----	----	110 UNCH											
JAN15	----	----		----	----		54.20	+	0.42	----	----	----	105 UNCH											
FEB15	----	----		----	----		54.20	+	0.42	----	----	----	100 UNCH											
MAR15	----	----		----	----		54.20	+	0.42	----	----	----	110 UNCH											
APR15	----	----		----	----		54.20	+	0.42	----	----	----	110 UNCH											
MAY15	----	----		----	----		54.20	+	0.42	----	----	----	100 UNCH											
TOTAL	J2 FUT											6010												
46 FUT			PJM METED ZONE OFFPK CAL LMP SWP																					
JUL12	----	----		----	----		30.95	-	0.24	----	----	----	6936 UNCH											
AUG12	----	----		----	----		30.35	+	0.97	----	----	----	7896 UNCH											
SEP12	----	----		----	----		27.63	+	0.30	----	----	----	6240 UNCH											
OCT12	----	----		----	----		28.07	+	0.54	----	----	----	4888 UNCH											
NOV12	----	----		----	----		29.13	+	0.69	----	----	----	5005 UNCH											
DEC12	----	----		----	----		33.39	+	0.48	----	----	----	5512 UNCH											
JAN13	----	----		----	----		38.12	+	0.24	----	----	----	5096 UNCH											
FEB13	----	----		----	----		38.12	+	0.24	----	----	----	4576 UNCH											
MAR13	----	----		----	----		31.22	+	0.52	----	----	----	5291 UNCH											
APR13	----	----		----	----		31.22	+	0.52	----	----	----	4784 UNCH											
MAY13	----	----		----	----		28.41	+	0.25	----	----	----	5096 UNCH											
JUN13	----	----		----	----		30.16	+	0.29	----	----	----	400 UNCH											
JUL13	----	----		----	----		32.63	+	0.27	----	----	----	392 UNCH											
AUG13	----	----		----	----		32.63	+	0.27	----	----	----	392 UNCH											
SEP13	----	----		----	----		30.33	+	0.34	----	----	----	400 UNCH											
OCT13	----	----		----	----		33.06	+	0.44	----	----	----	376 UNCH											
NOV13	----	----		----	----		33.06	+	0.44	----	----	----	401 UNCH											
DEC13	----	----		----	----		33.06	+	0.44	----	----	----	408 UNCH											
JAN14	----	----		----	----		33.09	+	0.57	----	----	----	392 UNCH											
FEB14	----	----		----	----		33.09	+	0.57	----	----	----	352 UNCH											
MAR14	----	----		----	----		33.09	+	0.57	----	----	----	407 UNCH											
APR14	----	----		----	----		33.09	+	0.57	----	----	----	368 UNCH											
MAY14	----	----		----	----		33.09	+	0.57	----	----	----	408 UNCH											
JUN14	----	----		----	----		33.09	+	0.57	----	----	----	3840 UNCH											
JUL14	----	----		----	----		33.09	+	0.57	----	----	----	3920 UNCH											
AUG14	----	----		----	----		33.09	+	0.57	----	----	----	4080 UNCH											
SEP14	----	----		----	----		33.09	+	0.57	----	----	----	3840 UNCH											
OCT14	----	----		----	----		33.09	+	0.57	----	----	----	3760 UNCH											
NOV14	----	----		----	----		33.09	+	0.57	----	----	----	4170 UNCH											
DEC14	----	----		----	----		33.09	+	0.57	----	----	----	3920 UNCH											
JAN15	----	----		----	----		35.33	+	0.24	----	----	----	4488 UNCH											
FEB15	----	----		----	----		35.33	+	0.24	----	----	----	3872 UNCH											
MAR15	----	----		----	----		35.33	+	0.24	----	----	----	4301 UNCH											
APR15	----	----		----	----		35.33	+	0.24	----	----	----	4048 UNCH											
MAY15	----	----		----	----		35.33	+	0.24	----	----	----	4664 UNCH											
JUN15	----	----		----	----		35.33	+	0.24	----	----	----	368 UNCH											
JUL15	----	----		----	----		35.33	+	0.24	----	----	----	376 UNCH											
AUG15	----	----		----	----		35.33	+	0.24	----	----	----	408 UNCH											
SEP15	----	----		----	----		35.33	+	0.24	----	----	----	384 UNCH											
OCT15	----	----		----	----		35.33	+	0.24	----	----	----	392 UNCH											
NOV15	----	----		----	----		35.33	+	0.24	----	----	----	401 UNCH											
DEC15	----	----		----	----		35.33	+	0.24	----	----	----	392 UNCH											
TOTAL	46 FUT											117640												
47 FUT			PJM METED ZONE PEAK CAL LMP SWP																					
JUL12	----	----		----	----		54.97	-	1.15	----	----	----	273 UNCH											
AUG12	----	----		----	----		54.28	+	3.19	----	----	----	391 UNCH											
SEP12	----	----		----	----		42.65	+	1.28	----	----	----	323 UNCH											
OCT12	----	----		----	----		39.54	+	0.68	----	----	----	299 UNCH											
NOV12	----	----		----	----		39.56	+	0.70	----	----	----	273 UNCH											
DEC12	----	----		----	----		43.66	+	0.59	----	----	----	260 UNCH											
JAN13	----	----		----	----		47.34	+	0.96	----	----	----	286 UNCH											
FEB13	----	----		----	----		47.34	+	0.96	----	----	----	260 UNCH											
MAR13	----	----		----	----		42.47	+	0.66	----	----	----	273 UNCH											
APR13	----	----		----	----		42.47	+	0.66	----	----	----	286 UNCH											
MAY13	----	----		----	----		43.54	+	0.62	----	----	----	286 UNCH											
JUN13	----	----		----	----		49.87	+	0.77	----	----	----	20 UNCH											
JUL13	----	----		----	----		58.90	+	0.67	----	----	----	22 UNCH											
AUG13	----	----		----	----		58.90	+	0.67	----	----	----	22 UNCH											
SEP13	----	----		----	----		47.38	+	0.77	----	----	----	20 UNCH											
OCT13	----	----		----	----		45.23	+	0.53	----	----	----	23 UNCH											
NOV13	----	----		----	----		45.23	+	0.53	----	----	----	20 UNCH											
DEC13	----	----		----	----		45.23	+	0.53	----	----	----	21 UNCH											
JAN14	----	----		----	----		49.16	+	0.29	----	----	----	22 UNCH											
FEB14	----	----		----	----		49.16	+	0.29	----	----	----	20 UNCH											
MAR14	----	----		----	----		44.49	+	0.38	----	----	----	21 UNCH											
APR14	----	----		----	----		44.49	+	0.38	----	----	----	22 UNCH											
MAY14	----	----		----	----		45.74	+	0.39	----	----	----	21 UNCH											



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PRELIMINARY



PG61		BULLETIN #146@										ENERGY FUTURES PRODUCTS										Mon, Jul 30, 2012		PG61
		GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST												
47 FUT		PJM METED ZONE PEAK CAL LMP SWP																						
JUN14	----	----	----	----	----	----	50.01	+	0.02	----	----	----	210	UNCH										
JUL14	----	----	----	----	----	----	60.01	+	0.60	----	----	----	220	UNCH										
AUG14	----	----	----	----	----	----	60.01	+	0.60	----	----	----	210	UNCH										
SEP14	----	----	----	----	----	----	47.31	+	0.45	----	----	----	210	UNCH										
OCT14	----	----	----	----	----	----	45.31	+	0.27	----	----	----	230	UNCH										
NOV14	----	----	----	----	----	----	45.31	+	0.27	----	----	----	190	UNCH										
DEC14	----	----	----	----	----	----	45.31	+	0.27	----	----	----	220	UNCH										
JAN15	----	----	----	----	----	----	51.55	+	0.42	----	----	----	231	UNCH										
FEB15	----	----	----	----	----	----	51.55	+	0.42	----	----	----	220	UNCH										
MAR15	----	----	----	----	----	----	51.55	+	0.42	----	----	----	242	UNCH										
APR15	----	----	----	----	----	----	51.55	+	0.42	----	----	----	242	UNCH										
MAY15	----	----	----	----	----	----	51.55	+	0.42	----	----	----	220	UNCH										
JUN15	----	----	----	----	----	----	51.55	+	0.42	----	----	----	22	UNCH										
JUL15	----	----	----	----	----	----	51.55	+	0.42	----	----	----	23	UNCH										
AUG15	----	----	----	----	----	----	51.55	+	0.42	----	----	----	21	UNCH										
SEP15	----	----	----	----	----	----	51.55	+	0.42	----	----	----	21	UNCH										
OCT15	----	----	----	----	----	----	51.55	+	0.42	----	----	----	22	UNCH										
NOV15	----	----	----	----	----	----	51.55	+	0.42	----	----	----	20	UNCH										
DEC15	----	----	----	----	----	----	51.55	+	0.42	----	----	----	22	UNCH										
TOTAL 47 FUT													6260											
JM FUT		PJM MONTHLY																						
JUL12	----	----	----	----	----	----	44.56	-	2.27	----	----	----	6342	UNCH										
AUG12	----	----	----	----	----	----	53.08	+	3.19	----	----	300	6127	+	1033									
SEP12	----	----	----	----	----	----	41.45	+	1.28	----	----	----	4049	UNCH										
OCT12	----	----	----	----	----	----	38.34	+	0.68	----	----	----	3895	UNCH										
NOV12	----	----	----	----	----	----	38.36	+	0.70	----	----	----	3897	UNCH										
DEC12	----	----	----	----	----	----	42.46	+	0.59	----	----	----	3996	UNCH										
JAN13	----	----	----	----	----	----	46.14	+	0.96	----	----	2	1799	+	2									
FEB13	----	----	----	----	----	----	46.14	+	0.96	----	----	2	1799	+	2									
MAR13	----	----	----	----	----	----	41.27	+	0.66	----	----	2	1685	+	2									
APR13	----	----	----	----	----	----	41.27	+	0.66	----	----	2	1685	+	2									
MAY13	----	----	----	----	----	----	42.34	+	0.62	----	----	2	1695	+	2									
JUN13	----	----	----	----	----	----	45.94	+	0.76	----	----	2	1658	+	2									
JUL13	----	----	----	----	----	----	54.97	+	0.67	----	----	2	2048	+	2									
AUG13	----	----	----	----	----	----	54.97	+	0.67	----	----	2	2048	+	2									
SEP13	----	----	----	----	----	----	43.45	+	0.77	----	----	2	1662	+	2									
OCT13	----	----	----	----	----	----	41.30	+	0.53	----	----	2	1614	+	2									
NOV13	----	----	----	----	----	----	41.30	+	0.53	----	----	2	1614	+	2									
DEC13	----	----	----	----	----	----	41.30	+	0.53	----	----	2	1614	+	2									
JAN14	----	----	----	----	----	----	47.91	+	0.29	----	----	----	1630	UNCH										
FEB14	----	----	----	----	----	----	47.91	+	0.29	----	----	----	1630	UNCH										
MAR14	----	----	----	----	----	----	43.24	+	0.38	----	----	----	1630	UNCH										
APR14	----	----	----	----	----	----	43.24	+	0.38	----	----	----	1629	UNCH										
MAY14	----	----	----	----	----	----	44.49	+	0.39	----	----	----	1628	UNCH										
JUN14	----	----	----	----	----	----	47.86	+	0.02	----	----	----	1612	UNCH										
JUL14	----	----	----	----	----	----	57.86	+	0.60	----	----	----	1624	UNCH										
AUG14	----	----	----	----	----	----	57.86	+	0.60	----	----	----	1624	UNCH										
SEP14	----	----	----	----	----	----	45.16	+	0.45	----	----	----	1602	UNCH										
OCT14	----	----	----	----	----	----	43.16	+	0.27	----	----	----	1602	UNCH										
NOV14	----	----	----	----	----	----	43.16	+	0.27	----	----	----	1602	UNCH										
DEC14	----	----	----	----	----	----	43.16	+	0.27	----	----	----	1602	UNCH										
JAN15	----	----	----	----	----	----	49.40	+	0.42	----	----	----	190	UNCH										
FEB15	----	----	----	----	----	----	49.40	+	0.42	----	----	----	190	UNCH										
MAR15	----	----	----	----	----	----	49.40	+	0.42	----	----	----	190	UNCH										
APR15	----	----	----	----	----	----	49.40	+	0.42	----	----	----	190	UNCH										
MAY15	----	----	----	----	----	----	49.40	+	0.42	----	----	----	190	UNCH										
JUN15	----	----	----	----	----	----	49.40	+	0.42	----	----	----	94	UNCH										
JUL15	----	----	----	----	----	----	49.40	+	0.42	----	----	----	94	UNCH										
AUG15	----	----	----	----	----	----	49.40	+	0.42	----	----	----	94	UNCH										
SEP15	----	----	----	----	----	----	49.40	+	0.42	----	----	----	94	UNCH										
OCT15	----	----	----	----	----	----	49.40	+	0.42	----	----	----	94	UNCH										
NOV15	----	----	----	----	----	----	49.40	+	0.42	----	----	----	94	UNCH										
DEC15	----	----	----	----	----	----	49.40	+	0.42	----	----	----	94	UNCH										
JAN16	----	----	----	----	----	----	51.37	+	0.32	----	----	----	12	UNCH										
FEB16	----	----	----	----	----	----	51.37	+	0.32	----	----	----	12	UNCH										
MAR16	----	----	----	----	----	----	51.37	+	0.32	----	----	----	12	UNCH										
APR16	----	----	----	----	----	----	51.37	+	0.32	----	----	----	12	UNCH										
MAY16	----	----	----	----	----	----	51.37	+	0.32	----	----	----	12	UNCH										
JUN16	----	----	----	----	----	----	51.37	+	0.32	----	----	----	12	UNCH										
JUL16	----	----	----	----	----	----	51.37	+	0.32	----	----	----	12	UNCH										
AUG16	----	----	----	----	----	----	51.37	+	0.32	----	----	----	12	UNCH										
SEP16	----	----	----	----	----	----	51.37	+	0.32	----	----	----	12	UNCH										
OCT16	----	----	----	----	----	----	51.37	+	0.32	----	----	----	12	UNCH										
NOV16	----	----	----	----	----	----	51.37	+	0.32	----	----	----	12	UNCH										
DEC16	----	----	----	----	----	----	51.37	+	0.32	----	----	----	12	UNCH										
TOTAL JM FUT													324	70394	+	1057								
B6 FUT		PJM NI HUB 5MW REAL TIME O PK																						
JUL12	----	----	----	----	----	----	29.76	+	0.16	----	----	----	51816	UNCH										
AUG12	----	----	----	----	----	----	26.00	+	0.69	----	----	----	47752	UNCH										
SEP12	----	----	----	----	----	----	20.75	+	0.12	----	----	----	46592	UNCH										
OCT12	----	----	----	----	----	----	21.84	+	0.75	----	----	----	47000	UNCH										
NOV12	----	----	----	----	----	----	21.84	+	0.75	----	----	----	48125	UNCH										
DEC12	----	----	----	----	----	----	21.84	+	0.75	----	----	----	53000	UNCH										
JAN13	----	----	----	----	----	----	29.23	+	0.35	----	----	----	30576	UNCH										
FEB13	----	----	----	----	----	----	29.23	+	0.35	----	----	----	27456	UNCH										
MAR13	----	----	----	----	----	----	24.03	+	0.45	----	----	----	31746	UNCH										
APR13	----	----	----	----	----	----	24.03	+	0.45	----	----	----	28704	UNCH										
MAY13	----	----	----	----	----	----	20.75	UNCH	----	----	----	----	30576	UNCH										
JUN13	----	----	----	----	----	----	20.00	UNCH	----	----	----	----	27600	UNCH										
JUL13	----	----	----	----	----	----	24.38	UNCH	----	----	----	----	28616	UNCH										
AUG13	----	----	----	----	----	----	24.38	UNCH	----	----	----	----	28616	UNCH										
SEP13	----	----	----	----	----	----	20.20	UNCH	----	----	----	----	27600	UNCH										
OCT13	----	----	----	----	----	----	21.40	UNCH	----	----	----	----	25944	UNCH										
NOV13	----	----	----	----	----	----	21.40	UNCH	----	----	----	----	27669	UNCH										
DEC13	----	----	----	----	----	----	21.40	UNCH	----	----	----	----	28152	UNCH										
JAN14	----	----	----	----	----	----	25.06	+	0.53	----	----	----	25480	UNCH										
FEB14	----	----	----	----	----	----	25.06	+	0.53	----	----	----	22880	UNCH										
MAR14	----	----	----	----	----	----	25.06	+	0.53	----	----	----	26455	UNCH										
APR14	----	----	----	----	----	----	25.06	+	0.53	----	----	----	23920	UNCH										
MAY14	----	----	----	----	----	----	25.06	+	0.53	----	----	----	26520	UNCH										
JUN14	----	----	----	----	----	----	25.06	+	0.53	----	----	----	24960	UNCH										
JUL14	----	----	----	----	----	----	25.06	+	0.53	----	----	----	25480	UNCH										
AUG14	----	----	----	----	----	----	25.06	+	0.53	----	----	----	26520	UNCH										
SEP14	----	----	----	----	----	----	25.06	+	0.53	----	----	----	24960	UNCH										
OCT14	----	----	----	----	----	----	25.06	+	0.53	----	----	----	24440	UNCH										



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PG61 BULLETIN #146@				ENERGY FUTURES PRODUCTS							Mon, Jul 30, 2012 PG61					
GLOBEX OPEN		OPEN OUTCRY OPEN RANGE		GLOBEX HIGH/LOW		OPEN OUTCRY HIGH/LOW		OPEN OUTCRY CLOSE RANGE		SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
B6 FUT		PJM NI HUB 5MW REAL TIME O PK														
NOV14	----	----	----	----	----	----	25.06	+	0.53	----	----	----	----	----	27105	UNCH
DEC14	----	----	----	----	----	----	25.06	+	0.53	----	----	----	----	----	25480	UNCH
JAN15	----	----	----	----	----	----	26.99	+	0.18	----	----	----	----	----	2448	UNCH
FEB15	----	----	----	----	----	----	26.99	+	0.18	----	----	----	----	----	2112	UNCH
MAR15	----	----	----	----	----	----	26.99	+	0.18	----	----	----	----	----	2346	UNCH
APR15	----	----	----	----	----	----	26.99	+	0.18	----	----	----	----	----	2208	UNCH
MAY15	----	----	----	----	----	----	26.99	+	0.18	----	----	----	----	----	2544	UNCH
JUN15	----	----	----	----	----	----	26.99	+	0.18	----	----	----	----	----	2208	UNCH
JUL15	----	----	----	----	----	----	26.99	+	0.18	----	----	----	----	----	2256	UNCH
AUG15	----	----	----	----	----	----	26.99	+	0.18	----	----	----	----	----	2448	UNCH
SEP15	----	----	----	----	----	----	26.99	+	0.18	----	----	----	----	----	2304	UNCH
OCT15	----	----	----	----	----	----	26.99	+	0.18	----	----	----	----	----	2352	UNCH
NOV15	----	----	----	----	----	----	26.99	+	0.18	----	----	----	----	----	2406	UNCH
DEC15	----	----	----	----	----	----	26.99	+	0.18	----	----	----	----	----	2352	UNCH
JAN16	----	----	----	----	----	----	28.20	-	0.38	----	----	----	----	----	2120	UNCH
FEB16	----	----	----	----	----	----	28.20	-	0.38	----	----	----	----	----	1800	UNCH
MAR16	----	----	----	----	----	----	28.20	-	0.38	----	----	----	----	----	1875	UNCH
APR16	----	----	----	----	----	----	28.20	-	0.38	----	----	----	----	----	1920	UNCH
MAY16	----	----	----	----	----	----	28.20	-	0.38	----	----	----	----	----	2040	UNCH
JUN16	----	----	----	----	----	----	28.20	-	0.38	----	----	----	----	----	1840	UNCH
JUL16	----	----	----	----	----	----	28.20	-	0.38	----	----	----	----	----	2120	UNCH
AUG16	----	----	----	----	----	----	28.20	-	0.38	----	----	----	----	----	1880	UNCH
SEP16	----	----	----	----	----	----	28.20	-	0.38	----	----	----	----	----	1920	UNCH
OCT16	----	----	----	----	----	----	28.20	-	0.38	----	----	----	----	----	2040	UNCH
NOV16	----	----	----	----	----	----	28.20	-	0.38	----	----	----	----	----	1925	UNCH
DEC16	----	----	----	----	----	----	28.20	-	0.38	----	----	----	----	----	2040	UNCH
TOTAL B6 FUT		993244														
B3 FUT		PJM NI HUB 5MW REAL TIME PK														
JUL12	----	----	----	----	----	----	58.98	-	0.68	----	----	----	----	----	3003	UNCH
AUG12	----	----	----	----	----	----	48.75	+	3.00	----	----	----	----	----	3335	UNCH
SEP12	----	----	----	----	----	----	34.94	+	1.52	----	----	----	----	----	2660	UNCH
OCT12	----	----	----	----	----	----	32.74	+	0.61	----	----	----	----	----	3151	UNCH
NOV12	----	----	----	----	----	----	32.74	+	0.61	----	----	----	----	----	2814	UNCH
DEC12	----	----	----	----	----	----	32.74	+	0.61	----	----	----	----	----	2680	UNCH
JAN13	----	----	----	----	----	----	38.43	+	0.90	----	----	----	----	----	858	UNCH
FEB13	----	----	----	----	----	----	38.43	+	0.90	----	----	----	----	----	780	UNCH
MAR13	----	----	----	----	----	----	34.48	+	0.43	----	----	----	----	----	819	UNCH
APR13	----	----	----	----	----	----	34.48	+	0.43	----	----	----	----	----	858	UNCH
MAY13	----	----	----	----	----	----	35.50	+	0.40	----	----	----	----	----	858	UNCH
JUN13	----	----	----	----	----	----	37.88	+	0.75	----	----	----	----	----	760	UNCH
JUL13	----	----	----	----	----	----	47.68	+	0.85	----	----	----	----	----	836	UNCH
AUG13	----	----	----	----	----	----	47.68	+	0.85	----	----	----	----	----	836	UNCH
SEP13	----	----	----	----	----	----	35.68	+	0.98	----	----	----	----	----	760	UNCH
OCT13	----	----	----	----	----	----	33.93	+	0.50	----	----	----	----	----	874	UNCH
NOV13	----	----	----	----	----	----	33.93	+	0.50	----	----	----	----	----	760	UNCH
DEC13	----	----	----	----	----	----	33.93	+	0.50	----	----	----	----	----	798	UNCH
JAN14	----	----	----	----	----	----	39.13	+	0.46	----	----	----	----	----	1452	UNCH
FEB14	----	----	----	----	----	----	39.13	+	0.46	----	----	----	----	----	1320	UNCH
MAR14	----	----	----	----	----	----	39.13	+	0.46	----	----	----	----	----	1386	UNCH
APR14	----	----	----	----	----	----	39.13	+	0.46	----	----	----	----	----	1452	UNCH
MAY14	----	----	----	----	----	----	39.13	+	0.46	----	----	----	----	----	1386	UNCH
JUN14	----	----	----	----	----	----	39.13	+	0.46	----	----	----	----	----	1386	UNCH
JUL14	----	----	----	----	----	----	39.13	+	0.46	----	----	----	----	----	1452	UNCH
AUG14	----	----	----	----	----	----	39.13	+	0.46	----	----	----	----	----	1386	UNCH
SEP14	----	----	----	----	----	----	39.13	+	0.46	----	----	----	----	----	1386	UNCH
OCT14	----	----	----	----	----	----	39.13	+	0.46	----	----	----	----	----	1518	UNCH
NOV14	----	----	----	----	----	----	39.13	+	0.46	----	----	----	----	----	1254	UNCH
DEC14	----	----	----	----	----	----	39.13	+	0.46	----	----	----	----	----	1452	UNCH
TOTAL B3 FUT		44270														
L3 FUT		PJM NILL DA OFF-PEAK														
JUL12	----	----	----	----	----	----	29.77	+	0.07	----	----	----	----	----	46104	UNCH
AUG12	----	----	----	----	----	----	26.05	+	0.69	----	----	----	----	----	43616	UNCH
SEP12	----	----	----	----	----	----	20.80	+	0.12	----	----	----	----	----	39520	UNCH
OCT12	----	----	----	----	----	----	21.89	+	0.75	----	----	----	----	----	31960	UNCH
NOV12	----	----	----	----	----	----	21.89	+	0.75	----	----	----	----	----	31570	UNCH
DEC12	----	----	----	----	----	----	21.89	+	0.75	----	----	----	----	----	39008	UNCH
JAN13	----	----	----	----	----	----	29.28	+	0.35	----	----	----	----	----	41160	UNCH
FEB13	----	----	----	----	----	----	29.28	+	0.35	----	----	----	----	----	36960	UNCH
MAR13	----	----	----	----	----	----	24.08	+	0.45	----	----	----	----	----	39479	UNCH
APR13	----	----	----	----	----	----	24.08	+	0.45	----	----	----	----	----	34592	UNCH
MAY13	----	----	----	----	----	----	20.80	UNCH	----	----	----	----	----	----	34104	UNCH
JUN13	----	----	----	----	----	----	20.05	UNCH	----	----	----	----	----	----	32800	UNCH
JUL13	----	----	----	----	----	----	24.43	UNCH	----	----	----	----	----	----	31752	UNCH
AUG13	----	----	----	----	----	----	24.43	UNCH	----	----	----	----	----	----	31752	UNCH
SEP13	----	----	----	----	----	----	20.25	UNCH	----	----	----	----	----	----	28000	UNCH
OCT13	----	----	----	----	----	----	21.45	UNCH	----	----	----	----	----	----	23312	UNCH
NOV13	----	----	----	----	----	----	21.45	UNCH	----	----	----	----	----	----	23659	UNCH
DEC13	----	----	----	----	----	----	21.45	UNCH	----	----	----	----	----	----	24888	UNCH
JAN14	----	----	----	----	----	----	25.11	+	0.53	----	----	----	----	----	29792	UNCH
FEB14	----	----	----	----	----	----	25.11	+	0.53	----	----	----	----	----	26752	UNCH
MAR14	----	----	----	----	----	----	25.11	+	0.53	----	----	----	----	----	30932	UNCH
APR14	----	----	----	----	----	----	25.11	+	0.53	----	----	----	----	----	26128	UNCH
MAY14	----	----	----	----	----	----	25.11	+	0.53	----	----	----	----	----	28968	UNCH
JUN14	----	----	----	----	----	----	25.11	+	0.53	----	----	----	----	----	27264	UNCH
JUL14	----	----	----	----	----	----	25.11	+	0.53	----	----	----	----	----	27832	UNCH
AUG14	----	----	----	----	----	----	25.11	+	0.53	----	----	----	----	----	28968	UNCH
SEP14	----	----	----	----	----	----	25.11	+	0.53	----	----	----	----	----	27264	UNCH
OCT14	----	----	----	----	----	----	25.11	+	0.53	----	----	----	----	----	26696	UNCH
NOV14	----	----	----	----	----	----	25.11	+	0.53	----	----	----	----	----	29607	UNCH
DEC14	----	----	----	----	----	----	25.11	+	0.53	----	----	----	----	----	27048	UNCH
JAN15	----	----	----	----	----	----	27.04	+	0.18	----	----	----	----	----	1632	UNCH
FEB15	----	----	----	----	----	----	27.04	+	0.18	----	----	----	----	----	1408	UNCH
MAR15	----	----	----	----	----	----	27.04	+	0.18	----	----	----	----	----	1564	UNCH
APR15	----	----	----	----	----	----	27.04	+	0.18	----	----	----	----	----	1472	UNCH
MAY15	----	----	----	----	----	----	27.04	+	0.18	----	----	----	----	----	1696	UNCH
JUN15	----	----	----	----	----	----	27.04	+	0.18	----	----	----	----	----	1472	UNCH
JUL15	----	----	----	----	----	----	27.04	+	0.18	----	----	----	----	----	1504	UNCH
AUG15	----	----	----	----	----	----	27.04	+	0.18	----	----	----	----	----	1632	UNCH
SEP15	----	----	----	----	----	----	27.04	+	0.18	----	----	----	----	----	1536	UNCH
OCT15	----	----	----	----	----	----	27.04	+	0.18	----	----	----	----	----	1568	UNCH
NOV15	----	----	----	----	----	----	27.04	+	0.18	----	----	----	----	----	1604	UNCH
DEC15	----	----	----	----	----	----	27.04	+	0.18	----	----	----	----	----	1568	UNCH
TOTAL L3 FUT		970143														
N3 FUT		PJM NILL DA PEAK														

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PRELIMINARY



BULLETIN #146@			ENERGY FUTURES PRODUCTS								Mon, Jul 30, 2012			PG61
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST			
N3 FUT	PJM NILL DA PEAK													
JUL12	----	----	----	----	----	51.41	- 0.67	----	----	----	3339	UNCH		
AUG12	----	----	----	----	----	48.75	+ 3.00	----	----	----	3795	UNCH		
SEP12	----	----	----	----	----	34.94	+ 1.52	----	----	----	3040	UNCH		
OCT12	----	----	----	----	----	32.74	+ 0.61	----	----	----	3381	UNCH		
NOV12	----	----	----	----	----	32.74	+ 0.61	----	----	----	2961	UNCH		
DEC12	----	----	----	----	----	32.74	+ 0.61	----	----	----	2780	UNCH		
JAN13	----	----	----	----	----	38.43	+ 0.90	----	----	----	2904	UNCH		
FEB13	----	----	----	----	----	38.43	+ 0.90	----	----	----	2700	UNCH		
MAR13	----	----	----	----	----	34.48	+ 0.43	----	----	----	2730	UNCH		
APR13	----	----	----	----	----	34.48	+ 0.43	----	----	----	2684	UNCH		
MAY13	----	----	----	----	----	35.50	+ 0.40	----	----	----	2574	UNCH		
JUN13	----	----	----	----	----	37.88	+ 0.75	----	----	----	2180	UNCH		
JUL13	----	----	----	----	----	47.68	+ 0.85	----	----	----	2486	UNCH		
AUG13	----	----	----	----	----	47.68	+ 0.85	----	----	----	2464	UNCH		
SEP13	----	----	----	----	----	35.68	+ 0.98	----	----	----	1960	UNCH		
OCT13	----	----	----	----	----	33.93	+ 0.50	----	----	----	1725	UNCH		
NOV13	----	----	----	----	----	33.93	+ 0.50	----	----	----	1480	UNCH		
DEC13	----	----	----	----	----	33.93	+ 0.50	----	----	----	1533	UNCH		
JAN14	----	----	----	----	----	39.13	+ 0.46	----	----	----	1188	UNCH		
FEB14	----	----	----	----	----	39.13	+ 0.46	----	----	----	1080	UNCH		
MAR14	----	----	----	----	----	39.13	+ 0.46	----	----	----	1071	UNCH		
APR14	----	----	----	----	----	39.13	+ 0.46	----	----	----	1012	UNCH		
MAY14	----	----	----	----	----	39.13	+ 0.46	----	----	----	966	UNCH		
JUN14	----	----	----	----	----	39.13	+ 0.46	----	----	----	945	UNCH		
JUL14	----	----	----	----	----	39.13	+ 0.46	----	----	----	1012	UNCH		
AUG14	----	----	----	----	----	39.13	+ 0.46	----	----	----	966	UNCH		
SEP14	----	----	----	----	----	39.13	+ 0.46	----	----	----	882	UNCH		
OCT14	----	----	----	----	----	39.13	+ 0.46	----	----	----	943	UNCH		
NOV14	----	----	----	----	----	39.13	+ 0.46	----	----	----	779	UNCH		
DEC14	----	----	----	----	----	39.13	+ 0.46	----	----	----	902	UNCH		
JAN15	----	----	----	----	----	41.03	+ 0.32	----	----	----	42	UNCH		
FEB15	----	----	----	----	----	41.03	+ 0.32	----	----	----	40	UNCH		
MAR15	----	----	----	----	----	41.03	+ 0.32	----	----	----	44	UNCH		
APR15	----	----	----	----	----	41.03	+ 0.32	----	----	----	44	UNCH		
MAY15	----	----	----	----	----	41.03	+ 0.32	----	----	----	40	UNCH		
JUN15	----	----	----	----	----	41.03	+ 0.32	----	----	----	44	UNCH		
JUL15	----	----	----	----	----	41.03	+ 0.32	----	----	----	46	UNCH		
AUG15	----	----	----	----	----	41.03	+ 0.32	----	----	----	42	UNCH		
SEP15	----	----	----	----	----	41.03	+ 0.32	----	----	----	42	UNCH		
OCT15	----	----	----	----	----	41.03	+ 0.32	----	----	----	44	UNCH		
NOV15	----	----	----	----	----	41.03	+ 0.32	----	----	----	40	UNCH		
DEC15	----	----	----	----	----	41.03	+ 0.32	----	----	----	44	UNCH		
TOTAL	N3 FUT											58974		
JP FUT	PJM OFF-PEAK LMP SWAP FUTURE													
JUL12	----	----	----	----	----	31.42	+ 0.53	----	----	----	1595	UNCH		
AUG12	----	----	----	----	----	29.50	+ 0.97	----	----	----	1605	UNCH		
SEP12	----	----	----	----	----	26.78	+ 0.30	----	----	----	1451	UNCH		
OCT12	----	----	----	----	----	27.22	+ 0.54	----	----	----	1458	UNCH		
NOV12	----	----	----	----	----	28.28	+ 0.69	----	----	----	1452	UNCH		
DEC12	----	----	----	----	----	32.54	+ 0.48	----	----	----	1470	UNCH		
JAN13	----	----	----	----	----	37.27	+ 0.24	----	----	20	802	UNCH		
FEB13	----	----	----	----	----	37.27	+ 0.24	----	----	20	803	UNCH		
MAR13	----	----	----	----	----	30.37	+ 0.52	----	----	20	757	UNCH		
APR13	----	----	----	----	----	30.37	+ 0.52	----	----	20	757	UNCH		
MAY13	----	----	----	----	----	27.56	+ 0.25	----	----	20	766	UNCH		
JUN13	----	----	----	----	----	27.68	+ 0.28	----	----	20	745	UNCH		
JUL13	----	----	----	----	----	30.16	+ 0.27	----	----	20	716	UNCH		
AUG13	----	----	----	----	----	30.16	+ 0.27	----	----	20	716	UNCH		
SEP13	----	----	----	----	----	27.86	+ 0.34	----	----	20	717	UNCH		
OCT13	----	----	----	----	----	30.58	+ 0.44	----	----	20	711	UNCH		
NOV13	----	----	----	----	----	30.58	+ 0.44	----	----	20	710	UNCH		
DEC13	----	----	----	----	----	30.58	+ 0.44	----	----	20	710	UNCH		
JAN14	----	----	----	----	----	32.89	+ 0.57	----	----	----	402	UNCH		
FEB14	----	----	----	----	----	32.89	+ 0.57	----	----	----	402	UNCH		
MAR14	----	----	----	----	----	32.89	+ 0.57	----	----	40	362 -	40		
APR14	----	----	----	----	----	32.89	+ 0.57	----	----	40	362 -	40		
MAY14	----	----	----	----	----	32.89	+ 0.57	----	----	40	362 -	40		
JUN14	----	----	----	----	----	32.89	+ 0.57	----	----	40	338 -	40		
JUL14	----	----	----	----	----	32.89	+ 0.57	----	----	40	332 -	40		
AUG14	----	----	----	----	----	32.89	+ 0.57	----	----	40	332 -	40		
SEP14	----	----	----	----	----	32.89	+ 0.57	----	----	40	332 -	40		
OCT14	----	----	----	----	----	32.89	+ 0.57	----	----	40	332 -	40		
NOV14	----	----	----	----	----	32.89	+ 0.57	----	----	40	332 -	40		
DEC14	----	----	----	----	----	32.89	+ 0.57	----	----	40	332 -	40		
JAN15	----	----	----	----	----	35.13	+ 0.24	----	----	----	192	UNCH		
FEB15	----	----	----	----	----	35.13	+ 0.24	----	----	----	192	UNCH		
MAR15	----	----	----	----	----	35.13	+ 0.24	----	----	----	192	UNCH		
APR15	----	----	----	----	----	35.13	+ 0.24	----	----	----	192	UNCH		
MAY15	----	----	----	----	----	35.13	+ 0.24	----	----	----	192	UNCH		
JUN15	----	----	----	----	----	35.13	+ 0.24	----	----	----	58	UNCH		
JUL15	----	----	----	----	----	35.13	+ 0.24	----	----	----	58	UNCH		
AUG15	----	----	----	----	----	35.13	+ 0.24	----	----	----	58	UNCH		
SEP15	----	----	----	----	----	35.13	+ 0.24	----	----	----	58	UNCH		
OCT15	----	----	----	----	----	35.13	+ 0.24	----	----	----	58	UNCH		
NOV15	----	----	----	----	----	35.13	+ 0.24	----	----	----	58	UNCH		
DEC15	----	----	----	----	----	35.13	+ 0.24	----	----	----	58	UNCH		
JAN16	----	----	----	----	----	37.14	+ 0.19	----	----	----	26	UNCH		
FEB16	----	----	----	----	----	37.14	+ 0.19	----	----	----	26	UNCH		
MAR16	----	----	----	----	----	37.14	+ 0.19	----	----	----	26	UNCH		
APR16	----	----	----	----	----	37.14	+ 0.19	----	----	----	26	UNCH		
MAY16	----	----	----	----	----	37.14	+ 0.19	----	----	----	26	UNCH		
JUN16	----	----	----	----	----	37.14	+ 0.19	----	----	----	26	UNCH		
JUL16	----	----	----	----	----	37.14	+ 0.19	----	----	----	26	UNCH		
AUG16	----	----	----	----	----	37.14	+ 0.19	----	----	----	26	UNCH		
SEP16	----	----	----	----	----	37.14	+ 0.19	----	----	----	26	UNCH		
OCT16	----	----	----	----	----	37.14	+ 0.19	----	----	----	26	UNCH		
NOV16	----	----	----	----	----	37.14	+ 0.19	----	----	----	26	UNCH		
DEC16	----	----	----	----	----	37.14	+ 0.19	----	----	----	26	UNCH		
JAN17	----	----	----	----	----	39.25	+ 0.15	----	----	----	10	UNCH		
FEB17	----	----	----	----	----	39.25	+ 0.15	----	----	----	10	UNCH		
MAR17	----	----	----	----	----	39.25	+ 0.15	----	----	----	10	UNCH		
APR17	----	----	----	----	----	39.25	+ 0.15	----	----	----	10	UNCH		
MAY17	----	----	----	----	----	39.25	+ 0.15	----	----	----	10	UNCH		
JUN17	----	----	----	----	----	39.25	+ 0.15	----	----	----	10	UNCH		
JUL17	----	----	----	----	----	39.25	+ 0.15	----	----	----	10	UNCH		
AUG17	----	----	----	----	----	39.25	+ 0.15	----	----	----	10	UNCH		



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PRELIMINARY



PG61		BULLETIN #146@				ENERGY FUTURES PRODUCTS				Mon, Jul 30, 2012				PG61	
	GLOBEX OPEN	OPEN OUTCRY OPEN	RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE	RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME		OPEN INTEREST	
JP FUT		PJM OFF-PEAK LMP SWAP FUTURE													
SEP17	----	----		----	----			39.25	+	0.15	----	----	----	10	UNCH
OCT17	----	----		----	----			39.25	+	0.15	----	----	----	10	UNCH
NOV17	----	----		----	----			39.25	+	0.15	----	----	----	10	UNCH
DEC17	----	----		----	----			39.25	+	0.15	----	----	----	10	UNCH
TOTAL JP FUT													640	23959	- 400
50 FUT		PJM PANELEC ZONE OFFPK CAL LMP SWP													
JUL12	----	----		----	----			30.62	+	0.03	----	----	----	8976	UNCH
AUG12	----	----		----	----			27.60	+	0.97	----	----	----	8272	UNCH
SEP12	----	----		----	----			24.88	+	0.30	----	----	----	9152	UNCH
OCT12	----	----		----	----			25.32	+	0.54	----	----	----	8272	UNCH
NOV12	----	----		----	----			26.38	+	0.69	----	----	----	8470	UNCH
DEC12	----	----		----	----			30.64	+	0.48	----	----	----	9328	UNCH
JAN13	----	----		----	----			35.42	+	0.24	----	----	----	4704	UNCH
FEB13	----	----		----	----			35.42	+	0.24	----	----	----	4224	UNCH
MAR13	----	----		----	----			28.52	+	0.52	----	----	----	4884	UNCH
APR13	----	----		----	----			28.52	+	0.52	----	----	----	4416	UNCH
MAY13	----	----		----	----			25.71	+	0.25	----	----	----	4704	UNCH
TOTAL 50 FUT														75402	
49 FUT		PJM PANELEC ZONE PEAK CAL LMP SWP													
JUL12	----	----		----	----			53.73	-	0.87	----	----	----	462	UNCH
AUG12	----	----		----	----			51.43	+	3.19	----	----	----	506	UNCH
SEP12	----	----		----	----			39.80	+	1.28	----	----	----	418	UNCH
OCT12	----	----		----	----			36.69	+	0.68	----	----	----	506	UNCH
NOV12	----	----		----	----			36.71	+	0.70	----	----	----	462	UNCH
DEC12	----	----		----	----			40.81	+	0.59	----	----	----	440	UNCH
JAN13	----	----		----	----			44.59	+	0.96	----	----	----	264	UNCH
FEB13	----	----		----	----			44.59	+	0.96	----	----	----	240	UNCH
MAR13	----	----		----	----			39.72	+	0.66	----	----	----	252	UNCH
APR13	----	----		----	----			39.72	+	0.66	----	----	----	264	UNCH
MAY13	----	----		----	----			40.79	+	0.62	----	----	----	264	UNCH
TOTAL 49 FUT														4078	
4P FUT		PJM PECO Z5 MW OFPK CLM DA LMP													
JUL12	----	----		----	----			32.87	-	0.18	----	----	----	13056	UNCH
AUG12	----	----		----	----			30.75	+	0.97	----	----	----	12032	UNCH
SEP12	----	----		----	----			28.03	+	0.30	----	----	----	13312	UNCH
OCT12	----	----		----	----			28.47	+	0.54	----	----	----	12032	UNCH
NOV12	----	----		----	----			29.53	+	0.69	----	----	----	12320	UNCH
DEC12	----	----		----	----			33.79	+	0.48	----	----	----	13568	UNCH
JAN13	----	----		----	----			39.57	+	0.16	----	----	----	8232	UNCH
FEB13	----	----		----	----			39.57	+	0.16	----	----	----	7392	UNCH
MAR13	----	----		----	----			31.97	-	1.31	----	----	----	8140	UNCH
APR13	----	----		----	----			31.97	-	1.31	----	----	----	7360	UNCH
MAY13	----	----		----	----			29.16	-	1.57	----	----	----	7840	UNCH
JUN13	----	----		----	----			29.28	-	1.54	----	----	----	6400	UNCH
JUL13	----	----		----	----			31.76	-	1.55	----	----	----	8232	UNCH
AUG13	----	----		----	----			31.76	-	1.55	----	----	----	8232	UNCH
SEP13	----	----		----	----			29.46	-	1.48	----	----	----	7600	UNCH
OCT13	----	----		----	----			32.18	-	1.39	----	----	----	3760	UNCH
NOV13	----	----		----	----			32.18	-	1.39	----	----	----	4010	UNCH
DEC13	----	----		----	----			32.18	-	1.39	----	----	----	4080	UNCH
JAN14	----	----		----	----			34.49	-	1.25	----	----	----	2352	UNCH
FEB14	----	----		----	----			34.49	-	1.25	----	----	----	2112	UNCH
MAR14	----	----		----	----			34.49	-	1.25	----	----	----	2442	UNCH
APR14	----	----		----	----			34.49	-	1.25	----	----	----	2208	UNCH
MAY14	----	----		----	----			34.49	-	1.25	----	----	----	2448	UNCH
JUN14	----	----		----	----			34.49	-	1.25	----	----	----	2304	UNCH
JAN15	----	----		----	----			36.73	-	1.58	----	----	----	408	UNCH
FEB15	----	----		----	----			36.73	-	1.58	----	----	----	352	UNCH
MAR15	----	----		----	----			36.73	-	1.58	----	----	----	391	UNCH
APR15	----	----		----	----			36.73	-	1.58	----	----	----	368	UNCH
MAY15	----	----		----	----			36.73	-	1.58	----	----	----	424	UNCH
JUN15	----	----		----	----			36.73	-	1.58	----	----	----	368	UNCH
JUL15	----	----		----	----			36.73	-	1.58	----	----	----	376	UNCH
AUG15	----	----		----	----			36.73	-	1.58	----	----	----	408	UNCH
SEP15	----	----		----	----			36.73	-	1.58	----	----	----	384	UNCH
OCT15	----	----		----	----			36.73	-	1.58	----	----	----	392	UNCH
NOV15	----	----		----	----			36.73	-	1.58	----	----	----	401	UNCH
DEC15	----	----		----	----			36.73	-	1.58	----	----	----	392	UNCH
TOTAL 4P FUT														176128	
4N FUT		PJM PECO Z5 MW PK CLM DA LMP													
JUL12	----	----		----	----			62.54	-	1.52	----	----	----	777	UNCH
AUG12	----	----		----	----			58.58	+	3.19	----	----	----	851	UNCH
SEP12	----	----		----	----			46.95	+	1.28	----	----	----	703	UNCH
OCT12	----	----		----	----			43.22	+	0.68	----	----	----	851	UNCH
NOV12	----	----		----	----			43.24	+	0.70	----	----	----	777	UNCH
DEC12	----	----		----	----			47.33	+	0.59	----	----	----	740	UNCH
JAN13	----	----		----	----			50.27	+	0.96	----	----	----	572	UNCH
FEB13	----	----		----	----			50.27	+	0.96	----	----	----	420	UNCH
MAR13	----	----		----	----			42.57	+	0.66	----	----	----	441	UNCH
APR13	----	----		----	----			42.57	+	0.66	----	----	----	462	UNCH
MAY13	----	----		----	----			43.64	+	0.62	----	----	----	462	UNCH
JUN13	----	----		----	----			47.49	-	3.06	----	----	----	340	UNCH
JUL13	----	----		----	----			56.52	-	3.16	----	----	----	528	UNCH
AUG13	----	----		----	----			56.52	-	3.16	----	----	----	528	UNCH
SEP13	----	----		----	----			45.00	-	3.06	----	----	----	440	UNCH
OCT13	----	----		----	----			42.85	-	3.30	----	----	----	299	UNCH
NOV13	----	----		----	----			42.85	-	3.30	----	----	----	260	UNCH
DEC13	----	----		----	----			42.85	-	3.30	----	----	----	273	UNCH
JAN14	----	----		----	----			50.04	+	0.29	----	----	----	176	UNCH
FEB14	----	----		----	----			50.04	+	0.29	----	----	----	160	UNCH
MAR14	----	----		----	----			45.36	+	0.38	----	----	----	168	UNCH
APR14	----	----		----	----			45.36	+	0.38	----	----	----	176	UNCH
MAY14	----	----		----	----			46.61	+	0.39	----	----	----	168	UNCH
JUN14	----	----		----	----			50.11	-	2.48	----	----	----	168	UNCH
JAN15	----	----		----	----			50.95	-	3.40	----	----	----	21	UNCH
FEB15	----	----		----	----			50.95	-	3.40	----	----	----	20	UNCH
MAR15	----	----		----	----			50.95	-	3.40	----	----	----	22	UNCH
APR15	----	----		----	----			50.95	-	3.40	----	----	----	22	UNCH
MAY15	----	----		----	----			50.95	-	3.40	----	----	----	20	UNCH
JUN15	----	----		----	----			50.95	-	3.40	----	----	----	22	UNCH
JUL15	----	----		----	----			50.95	-	3.40	----	----	----	23	UNCH
AUG15	----	----		----	----			50.95							



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PRELIMINARY

BULLETIN #146@				ENERGY FUTURES PRODUCTS										Mon, Jul 30, 2012		PG61
GLOBEX OPEN		OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST					
L5 FUT		PJM PPL DA PEAK														
APR13	----	----	----	----	----	40.54	+	0.66	----	----	682	UNCH				
MAY13	----	----	----	----	----	41.61	+	0.61	----	----	682	UNCH				
JUN13	----	----	----	----	----	46.97	+	0.77	----	----	320	UNCH				
JUL13	----	----	----	----	----	56.00	+	0.67	----	----	352	UNCH				
AUG13	----	----	----	----	----	56.00	+	0.67	----	----	352	UNCH				
SEP13	----	----	----	----	----	44.48	+	0.77	----	----	320	UNCH				
OCT13	----	----	----	----	----	42.33	+	0.53	----	----	368	UNCH				
NOV13	----	----	----	----	----	42.33	+	0.53	----	----	320	UNCH				
DEC13	----	----	----	----	----	42.33	+	0.53	----	----	336	UNCH				
JAN14	----	----	----	----	----	48.94	+	0.29	----	----	286	UNCH				
FEB14	----	----	----	----	----	48.94	+	0.29	----	----	260	UNCH				
MAR14	----	----	----	----	----	44.26	+	0.38	----	----	273	UNCH				
APR14	----	----	----	----	----	44.26	+	0.38	----	----	286	UNCH				
MAY14	----	----	----	----	----	45.51	+	0.39	----	----	273	UNCH				
JUN14	----	----	----	----	----	50.20	+	0.02	----	----	273	UNCH				
JUL14	----	----	----	----	----	60.20	+	0.60	----	----	286	UNCH				
AUG14	----	----	----	----	----	60.20	+	0.60	----	----	273	UNCH				
SEP14	----	----	----	----	----	47.50	+	0.45	----	----	273	UNCH				
OCT14	----	----	----	----	----	45.50	+	0.27	----	----	299	UNCH				
NOV14	----	----	----	----	----	45.50	+	0.27	----	----	247	UNCH				
DEC14	----	----	----	----	----	45.50	+	0.27	----	----	286	UNCH				
JAN15	----	----	----	----	----	51.74	+	0.42	----	----	273	UNCH				
FEB15	----	----	----	----	----	51.74	+	0.42	----	----	260	UNCH				
MAR15	----	----	----	----	----	51.74	+	0.42	----	----	286	UNCH				
APR15	----	----	----	----	----	51.74	+	0.42	----	----	286	UNCH				
MAY15	----	----	----	----	----	51.74	+	0.42	----	----	260	UNCH				
JUN15	----	----	----	----	----	51.74	+	0.42	----	----	286	UNCH				
JUL15	----	----	----	----	----	51.74	+	0.42	----	----	299	UNCH				
AUG15	----	----	----	----	----	51.74	+	0.42	----	----	273	UNCH				
SEP15	----	----	----	----	----	51.74	+	0.42	----	----	273	UNCH				
OCT15	----	----	----	----	----	51.74	+	0.42	----	----	286	UNCH				
NOV15	----	----	----	----	----	51.74	+	0.42	----	----	260	UNCH				
DEC15	----	----	----	----	----	51.74	+	0.42	----	----	286	UNCH				
TOTAL	L5 FUT											16011				
W6 FUT		PJM PSEG DA OFF-PEAK														
JUL12	----	----	----	----	----	33.09	-	0.27	----	----	23256	UNCH				
AUG12	----	----	----	----	----	32.25	+	0.97	----	----	21432	UNCH				
SEP12	----	----	----	----	----	28.07	+	0.30	----	----	22048	UNCH				
OCT12	----	----	----	----	----	28.47	+	0.54	----	----	19928	UNCH				
NOV12	----	----	----	----	----	29.53	+	0.69	----	----	20405	UNCH				
DEC12	----	----	----	----	----	33.79	+	0.48	----	----	22472	UNCH				
JAN13	----	----	----	----	----	38.56	+	0.24	----	----	23128	UNCH				
FEB13	----	----	----	----	----	38.56	+	0.24	----	----	20768	UNCH				
MAR13	----	----	----	----	----	31.66	+	0.52	----	----	24013	UNCH				
APR13	----	----	----	----	----	31.66	+	0.52	----	----	21712	UNCH				
MAY13	----	----	----	----	----	28.85	+	0.25	----	----	23128	UNCH				
JUN13	----	----	----	----	----	29.73	+	0.33	----	----	15600	UNCH				
JUL13	----	----	----	----	----	32.21	+	0.32	----	----	15288	UNCH				
AUG13	----	----	----	----	----	32.21	+	0.32	----	----	15288	UNCH				
SEP13	----	----	----	----	----	29.91	+	0.39	----	----	15600	UNCH				
OCT13	----	----	----	----	----	32.63	+	0.49	----	----	14664	UNCH				
NOV13	----	----	----	----	----	32.63	+	0.49	----	----	15639	UNCH				
DEC13	----	----	----	----	----	32.63	+	0.49	----	----	15912	UNCH				
JAN14	----	----	----	----	----	35.14	+	0.50	----	----	11760	UNCH				
FEB14	----	----	----	----	----	35.14	+	0.50	----	----	10560	UNCH				
MAR14	----	----	----	----	----	35.14	+	0.50	----	----	12210	UNCH				
APR14	----	----	----	----	----	35.14	+	0.50	----	----	11040	UNCH				
MAY14	----	----	----	----	----	35.14	+	0.50	----	----	12240	UNCH				
JUN14	----	----	----	----	----	35.14	+	0.50	----	----	3840	UNCH				
JUL14	----	----	----	----	----	35.14	+	0.50	----	----	3920	UNCH				
AUG14	----	----	----	----	----	35.14	+	0.50	----	----	4080	UNCH				
SEP14	----	----	----	----	----	35.14	+	0.50	----	----	3840	UNCH				
OCT14	----	----	----	----	----	35.14	+	0.50	----	----	3760	UNCH				
NOV14	----	----	----	----	----	35.14	+	0.50	----	----	4170	UNCH				
DEC14	----	----	----	----	----	35.14	+	0.50	----	----	3920	UNCH				
JAN15	----	----	----	----	----	37.38	+	0.17	----	----	4080	UNCH				
FEB15	----	----	----	----	----	37.38	+	0.17	----	----	3520	UNCH				
MAR15	----	----	----	----	----	37.38	+	0.17	----	----	3910	UNCH				
APR15	----	----	----	----	----	37.38	+	0.17	----	----	3680	UNCH				
MAY15	----	----	----	----	----	37.38	+	0.17	----	----	4240	UNCH				
TOTAL	W6 FUT											455051				
L6 FUT		PJM PSEG DA PEAK														
JUL12	----	----	----	----	----	59.07	-	1.45	----	----	1890	UNCH				
AUG12	----	----	----	----	----	59.01	+	3.20	----	----	2024	UNCH				
SEP12	----	----	----	----	----	42.86	+	1.28	----	----	1045	UNCH				
OCT12	----	----	----	----	----	44.97	+	0.68	----	----	1219	UNCH				
NOV12	----	----	----	----	----	44.99	+	0.70	----	----	1113	UNCH				
DEC12	----	----	----	----	----	49.08	+	0.59	----	----	1060	UNCH				
JAN13	----	----	----	----	----	51.84	+	5.25	----	----	1650	UNCH				
FEB13	----	----	----	----	----	51.84	+	5.25	----	----	1500	UNCH				
MAR13	----	----	----	----	----	42.68	+	0.66	----	----	1260	UNCH				
APR13	----	----	----	----	----	42.68	+	0.66	----	----	1320	UNCH				
MAY13	----	----	----	----	----	43.75	+	0.62	----	----	1320	UNCH				
JUN13	----	----	----	----	----	50.14	+	1.16	----	----	800	UNCH				
JUL13	----	----	----	----	----	59.17	+	1.07	----	----	880	UNCH				
AUG13	----	----	----	----	----	59.17	+	1.07	----	----	880	UNCH				
SEP13	----	----	----	----	----	47.65	+	1.17	----	----	800	UNCH				
OCT13	----	----	----	----	----	45.50	+	0.93	----	----	920	UNCH				
NOV13	----	----	----	----	----	45.50	+	0.93	----	----	800	UNCH				
DEC13	----	----	----	----	----	45.50	+	0.93	----	----	840	UNCH				
JAN14	----	----	----	----	----	52.11	+	0.69	----	----	660	UNCH				
FEB14	----	----	----	----	----	52.11	+	0.69	----	----	600	UNCH				
MAR14	----	----	----	----	----	47.44	+	0.78	----	----	630	UNCH				
APR14	----	----	----	----	----	47.44	+	0.78	----	----	660	UNCH				
MAY14	----	----	----	----	----	48.69	+	0.79	----	----	630	UNCH				
JUN14	----	----	----	----	----	52.06	-	0.05	----	----	210	UNCH				
JUL14	----	----	----	----	----	62.06	+	0.52	----	----	220	UNCH				
AUG14	----	----	----	----	----	62.06	+	0.52	----	----	210	UNCH				
SEP14	----	----	----	----	----	49.36	+	0.37	----	----	210	UNCH				
OCT14	----	----	----	----	----	47.36	+	0.20	----	----	230	UNCH				
NOV14	----	----	----	----	----	47.36	+	0.20	----	----	190	UNCH				
DEC14	----	----	----	----	----	47.36	+	0.20	----	----	220	UNCH				
JAN15	----	----	----	----	----	53.63	+	0.42	----	----	210	UNCH				
FEB15	----	----	----	----	----	53.63	+	0.42	----	----	200	UNCH				
MAR15	----	----	----	----	----	53.63	+	0.42	----	----	220	UNCH				



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BULLETIN #146@				ENERGY FUTURES PRODUCTS							Mon, Jul 30, 2012		PG61
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST		
N9 FUT	PJM WESTH RT OFF-PEAK												
NOV15	----	----	----	----	----	35.13	+	0.24	----	----	----	3208	UNCH
DEC15	----	----	----	----	----	35.13	+	0.24	----	----	----	3136	UNCH
JAN16	----	----	----	----	----	37.14	+	0.19	----	----	----	4240	UNCH
FEB16	----	----	----	----	----	37.14	+	0.19	----	----	----	3600	UNCH
MAR16	----	----	----	----	----	37.14	+	0.19	----	----	----	3750	UNCH
APR16	----	----	----	----	----	37.14	+	0.19	----	----	----	3840	UNCH
MAY16	----	----	----	----	----	37.14	+	0.19	----	----	----	4080	UNCH
JUN16	----	----	----	----	----	37.14	+	0.19	----	----	----	3680	UNCH
JUL16	----	----	----	----	----	37.14	+	0.19	----	----	----	4240	UNCH
AUG16	----	----	----	----	----	37.14	+	0.19	----	----	----	3760	UNCH
SEP16	----	----	----	----	----	37.14	+	0.19	----	----	----	3840	UNCH
OCT16	----	----	----	----	----	37.14	+	0.19	----	----	----	4080	UNCH
NOV16	----	----	----	----	----	37.14	+	0.19	----	----	----	3850	UNCH
DEC16	----	----	----	----	----	37.14	+	0.19	----	----	----	4080	UNCH
TOTAL	N9 FUT											1147346	
L1 FUT	PJM WESTH RT PEAK												
JUL12	----	----	----	----	----	60.57	-	0.08	----	----	----	4893	UNCH
AUG12	----	----	----	----	----	53.08	+	3.19	----	----	----	5359	UNCH
SEP12	----	----	----	----	----	41.45	+	1.28	----	----	----	2717	UNCH
OCT12	----	----	----	----	----	38.34	+	0.68	----	----	----	3910	UNCH
NOV12	----	----	----	----	----	38.36	+	0.70	----	----	----	3360	UNCH
DEC12	----	----	----	----	----	42.46	+	0.59	----	----	----	3200	UNCH
JAN13	----	----	----	----	----	46.14	+	0.96	----	----	----	2354	UNCH
FEB13	----	----	----	----	----	46.14	+	0.96	----	----	----	2140	UNCH
MAR13	----	----	----	----	----	41.27	+	0.66	----	----	----	1974	UNCH
APR13	----	----	----	----	----	41.27	+	0.66	----	----	----	2068	UNCH
MAY13	----	----	----	----	----	42.34	+	0.62	----	----	----	2178	UNCH
JUN13	----	----	----	----	----	45.94	+	0.76	----	----	----	1580	UNCH
JUL13	----	----	----	----	----	54.97	+	0.67	----	----	----	1848	UNCH
AUG13	----	----	----	----	----	54.97	+	0.67	----	----	----	1848	UNCH
SEP13	----	----	----	----	----	43.45	+	0.77	----	----	----	1580	UNCH
OCT13	----	----	----	----	----	41.30	+	0.53	----	----	----	1817	UNCH
NOV13	----	----	----	----	----	41.30	+	0.53	----	----	----	1580	UNCH
DEC13	----	----	----	----	----	41.30	+	0.53	----	----	----	1659	UNCH
JAN14	----	----	----	----	----	47.91	+	0.29	----	----	----	1232	UNCH
FEB14	----	----	----	----	----	47.91	+	0.29	----	----	----	1120	UNCH
MAR14	----	----	----	----	----	43.24	+	0.38	----	----	----	1176	UNCH
APR14	----	----	----	----	----	43.24	+	0.38	----	----	----	1232	UNCH
MAY14	----	----	----	----	----	44.49	+	0.39	----	----	----	1176	UNCH
JUN14	----	----	----	----	----	47.86	+	0.02	----	----	----	1176	UNCH
JUL14	----	----	----	----	----	57.86	+	0.60	----	----	----	1232	UNCH
AUG14	----	----	----	----	----	57.86	+	0.60	----	----	----	1176	UNCH
SEP14	----	----	----	----	----	45.16	+	0.45	----	----	----	1176	UNCH
OCT14	----	----	----	----	----	43.16	+	0.27	----	----	----	1288	UNCH
NOV14	----	----	----	----	----	43.16	+	0.27	----	----	----	1064	UNCH
DEC14	----	----	----	----	----	43.16	+	0.27	----	----	----	1232	UNCH
JAN15	----	----	----	----	----	49.40	+	0.42	----	----	----	441	UNCH
FEB15	----	----	----	----	----	49.40	+	0.42	----	----	----	420	UNCH
MAR15	----	----	----	----	----	49.40	+	0.42	----	----	----	462	UNCH
APR15	----	----	----	----	----	49.40	+	0.42	----	----	----	462	UNCH
MAY15	----	----	----	----	----	49.40	+	0.42	----	----	----	420	UNCH
JUN15	----	----	----	----	----	49.40	+	0.42	----	----	----	462	UNCH
JUL15	----	----	----	----	----	49.40	+	0.42	----	----	----	483	UNCH
AUG15	----	----	----	----	----	49.40	+	0.42	----	----	----	441	UNCH
SEP15	----	----	----	----	----	49.40	+	0.42	----	----	----	441	UNCH
OCT15	----	----	----	----	----	49.40	+	0.42	----	----	----	462	UNCH
NOV15	----	----	----	----	----	49.40	+	0.42	----	----	----	420	UNCH
DEC15	----	----	----	----	----	49.40	+	0.42	----	----	----	462	UNCH
JAN16	----	----	----	----	----	51.37	+	0.32	----	----	----	200	UNCH
FEB16	----	----	----	----	----	51.37	+	0.32	----	----	----	210	UNCH
MAR16	----	----	----	----	----	51.37	+	0.32	----	----	----	230	UNCH
APR16	----	----	----	----	----	51.37	+	0.32	----	----	----	210	UNCH
MAY16	----	----	----	----	----	51.37	+	0.32	----	----	----	210	UNCH
JUN16	----	----	----	----	----	51.37	+	0.32	----	----	----	220	UNCH
JUL16	----	----	----	----	----	51.37	+	0.32	----	----	----	200	UNCH
AUG16	----	----	----	----	----	51.37	+	0.32	----	----	----	230	UNCH
SEP16	----	----	----	----	----	51.37	+	0.32	----	----	----	210	UNCH
OCT16	----	----	----	----	----	51.37	+	0.32	----	----	----	210	UNCH
NOV16	----	----	----	----	----	51.37	+	0.32	----	----	----	210	UNCH
DEC16	----	----	----	----	----	51.37	+	0.32	----	----	----	210	UNCH
TOTAL	L1 FUT											68271	
J4 FUT	PJM WESTHDA PEAK												
JUL12	----	----	----	----	----	53.99	-	1.00	----	----	----	7728	UNCH
AUG12	----	----	----	----	----	53.08	+	3.19	----	----	----	8349	UNCH
SEP12	----	----	----	----	----	41.45	+	1.28	----	----	----	6118	UNCH
OCT12	----	----	----	----	----	38.34	+	0.68	----	----	----	7153	UNCH
NOV12	----	----	----	----	----	38.36	+	0.70	----	----	----	6531	UNCH
DEC12	----	----	----	----	----	42.46	+	0.59	----	----	----	6220	UNCH
JAN13	----	----	----	----	----	46.14	+	0.96	----	----	----	3916	UNCH
FEB13	----	----	----	----	----	46.14	+	0.96	----	----	----	3460	UNCH
MAR13	----	----	----	----	----	41.27	+	0.66	----	----	----	3696	UNCH
APR13	----	----	----	----	----	41.27	+	0.66	----	----	----	3872	UNCH
MAY13	----	----	----	----	----	42.34	+	0.62	----	----	----	3872	UNCH
JUN13	----	----	----	----	----	45.94	+	0.76	----	----	----	2240	UNCH
JUL13	----	----	----	----	----	54.97	+	0.67	----	----	----	2618	UNCH
AUG13	----	----	----	----	----	54.97	+	0.67	----	----	----	2618	UNCH
SEP13	----	----	----	----	----	43.45	+	0.77	----	----	----	2340	UNCH
OCT13	----	----	----	----	----	41.30	+	0.53	----	----	----	2484	UNCH
NOV13	----	----	----	----	----	41.30	+	0.53	----	----	----	2160	UNCH
DEC13	----	----	----	----	----	41.30	+	0.53	----	----	----	2268	UNCH
JAN14	----	----	----	----	----	47.91	+	0.29	----	----	----	1672	UNCH
FEB14	----	----	----	----	----	47.91	+	0.29	----	----	----	1520	UNCH
MAR14	----	----	----	----	----	43.24	+	0.38	----	----	----	1596	UNCH
APR14	----	----	----	----	----	43.24	+	0.38	----	----	----	1672	UNCH
MAY14	----	----	----	----	----	44.49	+	0.39	----	----	----	1596	UNCH
JUN14	----	----	----	----	----	47.86	+	0.02	----	----	----	1323	UNCH
JUL14	----	----	----	----	----	57.86	+	0.60	----	----	----	1210	UNCH
AUG14	----	----	----	----	----	57.86	+	0.60	----	----	----	1155	UNCH
SEP14	----	----	----	----	----	45.16	+	0.45	----	----	----	1155	UNCH
OCT14	----	----	----	----	----	43.16	+	0.27	----	----	----	1265	UNCH
NOV14	----	----	----	----	----	43.16	+	0.27	----	----	----	1045	UNCH
DEC14	----	----	----	----	----	43.16	+	0.27	----	----	----	1210	UNCH
JAN15	----	----	----	----	----	49.40	+	0.42	----	----	----	840	UNCH
FEB15	----	----	----	----	----	49.40	+	0.42	----	----	----	800	UNCH
MAR15	----	----	----	----	----	49.40	+	0.42	----	----	----	880	UNCH



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PRELIMINARY



PG61		BULLETIN #146@				ENERGY FUTURES PRODUCTS				Mon, Jul 30, 2012				PG61			
GLOBEX OPEN		OPEN OUTCRY OPEN RANGE		GLOBEX HIGH/LOW		OPEN OUTCRY HIGH/LOW		OPEN OUTCRY CLOSE RANGE		SETT. & PT. PRICE CHGE		OPEN OUTCRY VOLUME		GLOBEX® PNT VOLUME		OPEN INTEREST	
J4 FUT		PJM WESTHDA PEAK															
APR15		----	----	----	----	----	49.40	+	0.42	----	----	----	----	880	UNCH		
MAY15		----	----	----	----	----	49.40	+	0.42	----	----	----	----	800	UNCH		
JUN15		----	----	----	----	----	49.40	+	0.42	----	----	----	----	374	UNCH		
JUL15		----	----	----	----	----	49.40	+	0.42	----	----	----	----	391	UNCH		
AUG15		----	----	----	----	----	49.40	+	0.42	----	----	----	----	357	UNCH		
SEP15		----	----	----	----	----	49.40	+	0.42	----	----	----	----	357	UNCH		
OCT15		----	----	----	----	----	49.40	+	0.42	----	----	----	----	374	UNCH		
NOV15		----	----	----	----	----	49.40	+	0.42	----	----	----	----	340	UNCH		
DEC15		----	----	----	----	----	49.40	+	0.42	----	----	----	----	374	UNCH		
JAN16		----	----	----	----	----	51.37	+	0.32	----	----	----	----	40	UNCH		
FEB16		----	----	----	----	----	51.37	+	0.32	----	----	----	----	42	UNCH		
MAR16		----	----	----	----	----	51.37	+	0.32	----	----	----	----	46	UNCH		
APR16		----	----	----	----	----	51.37	+	0.32	----	----	----	----	42	UNCH		
MAY16		----	----	----	----	----	51.37	+	0.32	----	----	----	----	42	UNCH		
JUN16		----	----	----	----	----	51.37	+	0.32	----	----	----	----	44	UNCH		
JUL16		----	----	----	----	----	51.37	+	0.32	----	----	----	----	40	UNCH		
AUG16		----	----	----	----	----	51.37	+	0.32	----	----	----	----	46	UNCH		
SEP16		----	----	----	----	----	51.37	+	0.32	----	----	----	----	42	UNCH		
OCT16		----	----	----	----	----	51.37	+	0.32	----	----	----	----	42	UNCH		
NOV16		----	----	----	----	----	51.37	+	0.32	----	----	----	----	42	UNCH		
DEC16		----	----	----	----	----	51.37	+	0.32	----	----	----	----	42	UNCH		
JAN17		----	----	----	----	----	53.80	+	0.20	----	----	----	----	21	UNCH		
FEB17		----	----	----	----	----	53.80	+	0.20	----	----	----	----	20	UNCH		
MAR17		----	----	----	----	----	53.80	+	0.20	----	----	----	----	23	UNCH		
APR17		----	----	----	----	----	53.80	+	0.20	----	----	----	----	20	UNCH		
MAY17		----	----	----	----	----	53.80	+	0.20	----	----	----	----	22	UNCH		
TOTAL		J4 FUT														101445	

COAL FUTURES PRODUCTS																
GLOBEX OPEN		OPEN OUTCRY OPEN RANGE		GLOBEX HIGH/LOW		OPEN OUTCRY HIGH/LOW		OPEN OUTCRY CLOSE RANGE		SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
MTF	FUT	COAL	API 2	CIF	ARA	ARG-MC	CLOSKEY	SWP								
JUL12	----	----	----	----	----	----	----	----	89.13	-	0.02	----	----	----	654	UNCH
AUG12	----	----	----	----	----	----	----	----	92.50	+	0.75	----	----	45	879	+
SEP12	----	----	----	----	----	----	----	----	92.65	+	0.40	----	----	70	745	+
OCT12	----	----	----	----	----	----	----	----	93.60	+	0.10	----	----	45	597	-
NOV12	----	----	----	----	----	----	----	----	93.60	+	0.10	----	----	40	582	+
DEC12	----	----	----	----	----	----	----	----	93.60	+	0.10	----	----	45	589	+
JAN13	----	----	----	----	----	----	----	----	95.65	-	0.05	----	----	40	445	-
FEB13	----	----	----	----	----	----	----	----	95.65	-	0.05	----	----	45	450	-
MAR13	----	----	----	----	----	----	----	----	95.65	-	0.05	----	----	40	445	-
APR13	----	----	----	----	----	----	----	----	96.95	-	0.10	----	----	20	265	+
MAY13	----	----	----	----	----	----	----	----	96.95	-	0.10	----	----	20	265	+
JUN13	----	----	----	----	----	----	----	----	96.95	-	0.10	----	----	20	265	+
JUL13	----	----	----	----	----	----	----	----	99.40	-	0.10	----	----	20	310	+
AUG13	----	----	----	----	----	----	----	----	99.40	-	0.10	----	----	20	310	+
SEP13	----	----	----	----	----	----	----	----	99.40	-	0.10	----	----	20	310	+
OCT13	----	----	----	----	----	----	----	----	102.00	+	0.15	----	----	25	290	+
NOV13	----	----	----	----	----	----	----	----	102.00	+	0.15	----	----	25	290	+
DEC13	----	----	----	----	----	----	----	----	102.00	+	0.15	----	----	25	290	+
JAN14	----	----	----	----	----	----	----	----	106.20	+	0.05	----	----	20	177	+
FEB14	----	----	----	----	----	----	----	----	106.20	+	0.05	----	----	20	177	+
MAR14	----	----	----	----	----	----	----	----	106.20	+	0.05	----	----	20	177	+
APR14	----	----	----	----	----	----	----	----	106.20	+	0.05	----	----	20	177	+
MAY14	----	----	----	----	----	----	----	----	106.20	+	0.05	----	----	20	177	+
JUN14	----	----	----	----	----	----	----	----	106.20	+	0.05	----	----	20	177	+
JUL14	----	----	----	----	----	----	----	----	106.20	+	0.05	----	----	20	177	+
AUG14	----	----	----	----	----	----	----	----	106.20	+	0.05	----	----	20	177	+
SEP14	----	----	----	----	----	----	----	----	106.20	+	0.05	----	----	20	177	+
OCT14	----	----	----	----	----	----	----	----	106.20	+	0.05	----	----	20	177	+
NOV14	----	----	----	----	----	----	----	----	106.20	+	0.05	----	----	20	177	+
DEC14	----	----	----	----	----	----	----	----	106.20	+	0.05	----	----	20	177	+
JAN15	----	----	----	----	----	----	----	----	111.00	-	0.05	----	----	----	5	UNCH
FEB15	----	----	----	----	----	----	----	----	111.00	-	0.05	----	----	----	5	UNCH
MAR15	----	----	----	----	----	----	----	----	111.00	-	0.05	----	----	----	5	UNCH
APR15	----	----	----	----	----	----	----	----	111.00	-	0.05	----	----	----	5	UNCH
MAY15	----	----	----	----	----	----	----	----	111.00	-	0.05	----	----	----	5	UNCH
JUN15	----	----	----	----	----	----	----	----	111.00	-	0.05	----	----	----	5	UNCH
JUL15	----	----	----	----	----	----	----	----	111.00	-	0.05	----	----	----	5	UNCH
AUG15	----	----	----	----	----	----	----	----	111.00	-	0.05	----	----	----	5	UNCH
SEP15	----	----	----	----	----	----	----	----	111.00	-	0.05	----	----	----	5	UNCH
OCT15	----	----	----	----	----	----	----	----	111.00	-	0.05	----	----	----	5	UNCH
NOV15	----	----	----	----	----	----	----	----	111.00	-	0.05	----	----	----	5	UNCH
DEC15	----	----	----	----	----	----	----	----	111.00	-	0.05	----	----	----	5	UNCH
TOTAL	MTF	FUT												805	10165	+
MFF	FUT	COAL	API 4	RCH	BAY	ARGS	MCCLOSKEY	SW								
JUL12	----	----	----	----	----	----	----	----	87.00		UNCH	----	----	----	265	UNCH
AUG12	----	----	----	----	----	----	----	----	87.65	+	0.45	----	----	15	415	UNCH
SEP12	----	----	----	----	----	----	----	----	88.10	+	0.20	----	----	25	360	+
OCT12	----	----	----	----	----	----	----	----	89.15	-	0.05	----	----	20	290	UNCH
NOV12	----	----	----	----	----	----	----	----	89.15	-	0.05	----	----	20	280	UNCH
DEC12	----	----	----	----	----	----	----	----	89.15	-	0.05	----	----	20	275	UNCH
JAN13	----	----	----	----	----	----	----	----	91.75	-	0.15	----	----	20	315	+
FEB13	----	----	----	----	----	----	----	----	91.75	-	0.15	----	----	20	315	+
MAR13	----	----	----	----	----	----	----	----	91.75	-	0.15	----	----	20	315	+
APR13	----	----	----	----	----	----	----	----	94.25	+	0.05	----	----	15	175	+
MAY13	----	----	----	----	----	----	----	----	94.25	+	0.05	----	----	15	175	+
JUN13	----	----	----	----	----	----	----	----	94.25	+	0.05	----	----	15	175	+
JUL13	----	----	----	----	----	----	----	----	96.50		UNCH	----	----	15	155	+
AUG13	----	----	----	----	----	----	----	----	96.50		UNCH	----	----	15	155	+
SEP13	----	----	----	----	----	----	----	----	96.50		UNCH	----	----	15	155	+
OCT13	----	----	----	----	----	----	----	----	98.15	-	0.10	----	----	15	165	+
NOV13	----	----	----	----	----	----	----	----	98.15	-	0.10	----	----	15	165	+
DEC13	----	----	----	----	----	----	----	----	98.15	-	0.10	----	----	15	165	+
JAN14	----	----	----	----	----	----	----	----	102.40	+	0.05	----	----	10	95	+
FEB14	----	----	----	----	----	----	----	----	102.40	+	0.05	----	----	10	95	+
MAR14	----	----	----	----	----	----	----	----	102.40	+	0.05	----	----	10	95	+
APR14	----	----	----	----	----	----	----	----	102.40	+	0.05	----	----	10	95	+
MAY14	----	----	----	----	----	----	----	----	102.40	+	0.05	----	----	10	95	+
JUN14	----	----	----	----	----	----	----	----	102.40	+	0.05	----	----	10	95	+
JUL14	----	----	----	----	----	----	----	----	102.40	+	0.05	----	----	10	95	+



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PG61 BULLETIN #146@ ENERGY FUTURES PRODUCTS Mon, Jul 30, 2012 PG61

	LOBEX OPEN	OPEN OUTCRY OPEN RANGE	LOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	LOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
QP FUT	WESTERN RAIL DELIVERY PRB COAL SWAP											
OCT13	----	----	----	----	----	11.95	+ 0.13	----	----	10	560 +	5
NOV13	----	----	----	----	----	11.95	+ 0.13	----	----	10	560 +	5
DEC13	----	----	----	----	----	11.95	+ 0.13	----	----	10	560 +	5
JAN14	----	----	----	----	----	12.07	+ 0.20	----	----	15	220 +	15
FEB14	----	----	----	----	----	12.07	+ 0.20	----	----	15	220 +	15
MAR14	----	----	----	----	----	12.07	+ 0.20	----	----	15	220 +	15
APR14	----	----	----	----	----	12.63	+ 0.18	----	----	15	210 +	15
MAY14	----	----	----	----	----	12.63	+ 0.18	----	----	15	210 +	15
JUN14	----	----	----	----	----	12.63	+ 0.18	----	----	15	210 +	15
JUL14	----	----	----	----	----	13.13	+ 0.16	----	----	15	210 +	15
AUG14	----	----	----	----	----	13.13	+ 0.16	----	----	15	210 +	15
SEP14	----	----	----	----	----	13.13	+ 0.16	----	----	15	210 +	15
OCT14	----	----	----	----	----	13.67	+ 0.24	----	----	15	210 +	15
NOV14	----	----	----	----	----	13.67	+ 0.24	----	----	15	210 +	15
DEC14	----	----	----	----	----	13.67	+ 0.24	----	----	15	210 +	15
JAN15	----	----	----	----	----	15.75	+ 0.19	----	----	----	90	UNCH
FEB15	----	----	----	----	----	15.75	+ 0.19	----	----	----	90	UNCH
MAR15	----	----	----	----	----	15.75	+ 0.19	----	----	----	90	UNCH
APR15	----	----	----	----	----	15.75	+ 0.19	----	----	----	90	UNCH
MAY15	----	----	----	----	----	15.75	+ 0.19	----	----	----	90	UNCH
JUN15	----	----	----	----	----	15.75	+ 0.19	----	----	----	90	UNCH
JUL15	----	----	----	----	----	15.75	+ 0.19	----	----	----	90	UNCH
AUG15	----	----	----	----	----	15.75	+ 0.19	----	----	----	90	UNCH
SEP15	----	----	----	----	----	15.75	+ 0.19	----	----	----	90	UNCH
OCT15	----	----	----	----	----	15.75	+ 0.19	----	----	----	90	UNCH
NOV15	----	----	----	----	----	15.75	+ 0.19	----	----	----	90	UNCH
DEC15	----	----	----	----	----	15.75	+ 0.19	----	----	----	90	UNCH
TOTAL	QP FUT									405	12970 +	300

FREIGHT FUTURES PRODUCTS

	LOBEX OPEN	OPEN OUTCRY OPEN RANGE	LOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	LOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
PFU FUT	PANAMAX TIMECHARTER AVG SWAP F											
JUL12	----	----	----	----	----	8832.00	- 10.00	----	----	----	15	UNCH
AUG12	----	----	----	----	----	7418.00	- 65.00	----	----	----	15	UNCH
SEP12	----	----	----	----	----	7861.00	- 56.00	----	----	----	15	UNCH
OCT12	----	----	----	----	----	8671.00	- 50.00	----	----	----	15	UNCH
NOV12	----	----	----	----	----	8671.00	- 50.00	----	----	----	15	UNCH
DEC12	----	----	----	----	----	8671.00	- 50.00	----	----	----	15	UNCH
TOTAL	PFU FUT										90	
TM FUT	TC2 ROTTERDAM TO USAC 37K MT											
JUL12	----	----	----	----	----	13.9829	+ 0.0770	----	----	----	55	UNCH
AUG12	----	----	----	----	----	16.5010	+ 0.4120	----	----	----	55	UNCH
SEP12	----	----	----	----	----	17.9580	+ 0.3900	----	----	----	55	UNCH
OCT12	----	----	----	----	----	18.2770	+ 0.1120	----	----	----	10	UNCH
NOV12	----	----	----	----	----	18.8010	+ 0.1140	----	----	----	20	UNCH
DEC12	----	----	----	----	----	20.2380	- 0.0030	----	----	----	30	UNCH
TOTAL	TM FUT										225	
TH FUT	TC5 RAS TANURA TO YOKOHAMA 55K MT											
JUL12	----	----	----	----	----	33.2095	+ 0.0908	----	----	----	198	UNCH
AUG12	----	----	----	----	----	32.5130	UNCH	----	----	----	103	UNCH
SEP12	----	----	----	----	----	30.2478	UNCH	----	----	----	143	UNCH
OCT12	----	----	----	----	----	29.8480	UNCH	----	----	----	23	UNCH
NOV12	----	----	----	----	----	29.8480	UNCH	----	----	----	23	UNCH
DEC12	----	----	----	----	----	29.8480	UNCH	----	----	----	23	UNCH
TOTAL	TH FUT										513	
TL FUT	TD3 MEG TO JAPAN 250K MT											
JUL12	----	----	----	----	----	9.3701	- 0.0020	----	----	----	185	UNCH
AUG12	----	----	----	----	----	9.8390	- 0.0230	----	----	----	185	UNCH
SEP12	----	----	----	----	----	10.5100	+ 0.0330	----	----	----	185	UNCH
OCT12	----	----	----	----	----	10.9800	- 0.0360	----	----	----	25	UNCH
NOV12	----	----	----	----	----	11.9930	- 0.0090	----	----	----	195	UNCH
DEC12	----	----	----	----	----	12.8690	- 0.0700	----	----	----	195	UNCH
JAN13	----	----	----	----	----	12.3400	+ 0.0020	----	----	----	207	UNCH
FEB13	----	----	----	----	----	12.3400	+ 0.0020	----	----	----	207	UNCH
MAR13	----	----	----	----	----	12.3400	+ 0.0020	----	----	----	207	UNCH
APR13	----	----	----	----	----	11.9910	- 0.0220	----	----	----	37	UNCH
MAY13	----	----	----	----	----	11.9910	- 0.0220	----	----	----	37	UNCH
JUN13	----	----	----	----	----	11.9910	- 0.0220	----	----	----	37	UNCH
JUL13	----	----	----	----	----	11.8480	- 0.0230	----	----	----	37	UNCH
AUG13	----	----	----	----	----	11.8480	- 0.0230	----	----	----	37	UNCH
SEP13	----	----	----	----	----	11.8480	- 0.0230	----	----	----	37	UNCH
OCT13	----	----	----	----	----	12.4930	- 0.0850	----	----	----	37	UNCH
NOV13	----	----	----	----	----	12.4930	- 0.0850	----	----	----	37	UNCH
DEC13	----	----	----	----	----	12.4930	- 0.0850	----	----	----	37	UNCH
TOTAL	TL FUT										1924	

PLASTICS FUTURES PRODUCTS

	LOBEX OPEN	OPEN OUTCRY OPEN RANGE	LOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	LOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
PGP FUT	PGP POLYMER GRD PROPYLENE CAL SWAP											
JUL12	----	----	----	----	----	0.48625	UNCH	----	----	----	73	UNCH
AUG12	----	----	----	----	----	0.49250	+0.00125	----	----	----	80	UNCH
SEP12	----	----	----	----	----	0.49750	+0.00500	----	----	----	50	UNCH
OCT12	----	----	----	----	----	0.50000	+0.00250	----	----	----	117	UNCH
NOV12	----	----	----	----	----	0.50500	+0.00250	----	----	----	119	UNCH
DEC12	----	----	----	----	----	0.51000	+0.00250	----	----	----	119	UNCH
JAN13	----	----	----	----	----	0.51500	+0.00250	----	----	----	10	UNCH
FEB13	----	----	----	----	----	0.52000	+0.00250	----	----	----	10	UNCH
MAR13	----	----	----	----	----	0.52500	+0.00250	----	----	----	10	UNCH
TOTAL	PGP FUT										588	
PPP FUT	PP POLYPROPYLENE(PCW) CAL SWAP FUT											
JUL12	----	----	----	----	----	0.57286	-0.00024	----	----	----	4	UNCH

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CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (800) 331-3332 Fax: (312) 930-8203 E-Mail: info@cmegroup.com

PRELIMINARY



	GLOBAL OPEN	OPEN OUTCRY OPEN RANGE	GLOBAL HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBAL® VOLUME	PNT VOLUME	OPEN INTEREST	
PPP FUT PP POLYPROPYLENE(PCW) CAL SWAP FUT												
AUG12	----	----	----	----	----	0.59875	-0.00250	----	----	----	4	UNCH
SEP12	----	----	----	----	----	0.60125	-0.00250	----	----	----	4	UNCH
OCT12	----	----	----	----	----	0.60625	-0.00250	----	----	----	4	UNCH
NOV12	----	----	----	----	----	0.61125	-0.00250	----	----	----	4	UNCH
DEC12	----	----	----	----	----	0.61625	-0.00250	----	----	----	4	UNCH
TOTAL	PPP FUT										24	

CORE EX-PIT BREAKDOWN

	DELIVERY CASH OR SETTLED	----- PHY MONTH- TO-DATE	----- EFP DAI LY TOTALS	----- EFS DAI LY TOTALS	----- SUBS DAI LY TOTALS	----- EFM DAI LY TOTALS	----- EFR DAI LY TOTALS	----- EFB DAI LY TOTALS	----- BLOCKS DAI LY TOTAL	----- BLOCK DAI LY TOTAL	TAS DAI LY TOTAL	TAS DAI LY TOTAL
NYMEX CRUDE OIL (PHYSICAL)												
SEP12	---	---	---	547	---	---	---	---	2950	1375		10454
OCT12	---	---	---	926	---	---	---	---	1600	---		4158
NOV12	---	---	---	59	---	---	---	---	1000	217		458
DEC12	---	---	---	552	---	---	---	---	700	---		---
JAN13	---	---	---	2	---	---	---	---	---	---		---
FEB13	---	---	---	---	---	---	---	---	100	---		---
MAR13	---	---	---	10	---	---	---	---	---	---		---
JUN13	---	---	---	615	---	---	---	---	---	---		---
NOV13	---	---	---	---	---	---	---	---	200	---		---
DEC13	---	---	---	800	---	---	---	---	100	---		---
JAN14	---	---	---	---	---	---	---	---	200	---		---
MAY14	---	---	---	---	---	---	---	---	100	---		---
JUN14	---	---	---	---	---	---	---	---	200	---		---
JUL14	---	---	---	---	---	---	---	---	100	---		---
DEC14	---	---	---	250	---	---	---	---	350	---		---
APR15	---	---	---	---	---	---	---	---	100	---		---
JUN15	---	---	---	---	---	---	---	---	200	---		---
AUG15	---	---	---	---	---	---	---	---	100	---		---
DEC15	---	---	---	88	---	---	---	---	---	---		---
Total				3849					8000	1592		15070
NYMEX HEATING OIL (PHYSICAL)												
AUG12	---	---	2845	---	---	---	---	---	876	869		4502
SEP12	---	---	328	43	---	---	---	---	4269	1609		4547
OCT12	---	---	---	---	---	---	---	---	4060	---		330
NOV12	---	---	---	---	---	---	---	---	3611	---		---
DEC12	---	---	---	8	---	---	---	---	3000	---		---
JAN13	---	---	---	9	---	---	---	---	700	---		---
FEB13	---	---	---	---	---	---	---	---	350	---		---
MAR13	---	---	---	---	---	---	---	---	950	---		---
APR13	---	---	---	60	---	---	---	---	600	---		---
MAY13	---	---	---	60	---	---	---	---	---	---		---
JUN13	---	---	---	---	---	---	---	---	200	---		---
Total			3173	180					18616	2478		9379
NYMEX NY HARBOR GAS (RBOB) (PHY)												
AUG12	---	---	6751	---	---	---	---	---	350	---		4205
SEP12	---	---	738	369	---	---	---	---	1452	---		4957
OCT12	---	---	---	100	---	---	---	---	2433	---		391
NOV12	---	---	---	---	---	---	---	---	620	---		---
DEC12	---	---	---	550	---	---	---	---	510	---		---
JAN13	---	---	---	---	---	---	---	---	200	---		---
MAR13	---	---	---	---	---	---	---	---	150	---		---
Total			7489	1019					5715	---		9553
NATURAL GAS HENRY HUB (PHYSICAL)												
AUG12	835	835	---	---	---	---	---	---	---	---		---
SEP12	---	---	---	875	---	---	---	---	2950	497		8443
OCT12	---	---	---	40	---	---	---	---	---	1360		3205
NOV12	---	---	---	---	---	---	---	---	---	1000		265
DEC12	---	---	---	350	---	---	---	---	---	---		---
JAN13	---	---	---	1015	---	---	---	---	1000	---		---
FEB13	---	---	---	800	---	---	---	---	---	---		---
Total	835	835		3080					3950	2857		11913
NYMEX BRENT OIL LAST DAY FUTURES												
JUN13	---	---	---	500	---	---	---	---	---	---		---
DEC13	---	---	---	500	---	---	---	---	---	---		---
Total				1000								
EUROPEAN GASOIL ICE FUTURE												
AUG12	---	---	---	10	---	---	---	---	---	---		---
Total				10								
E-MINI CRUDE OIL FUTURES												
E-MINI HEATING OIL FUTURES												
E-MINI GASOLINE FUTURES												
E-MINI NATURAL GAS												
PJM WES HUB PEAK LMP 50 MW												

CRUDE OIL EX-PIT BREAKDOWN

	DELIVERY CASH OR SETTLED	----- PHY MONTH- TO-DATE	----- EFP DAI LY TOTALS	----- EFS DAI LY TOTALS	----- SUBS DAI LY TOTALS	----- EFM DAI LY TOTALS	----- EFR DAI LY TOTALS	----- EFB DAI LY TOTALS	----- BLOCKS DAI LY TOTAL	----- BLOCK DAI LY TOTAL	TAS DAI LY TOTAL	TAS DAI LY TOTAL
ARGUS LLS VS. WTI (ARG) TRD M												
BRENT BALMO SWAP												
BRENT CALENDAR SWAP												
AUG12	---	---	---	1077	---	---	---	---	---	---		---
SEP12	---	---	---	79	---	---	---	---	---	---		---
DEC12	---	---	---	1000	---	---	---	---	---	---		---
				2156								
BRENT CFD SWAP												
CANADIAN HEAVY CRUDE(NET ENRGY) FUT												
SEP12	---	---	---	60	---	---	---	---	---	---		---
OCT12	---	---	---	60	---	---	---	---	---	---		---
NOV12	---	---	---	30	---	---	---	---	---	---		---
DEC12	---	---	---	30	---	---	---	---	---	---		---



PRELIMINARY

PG61	BULLETIN #146@				ENERGY FUTURES PRODUCTS							Mon, Jul 30, 2012		PG61
	DELIVERY CASH OR SETTLED	----- PHY	MONTH- TO-DATE	EFP DAI LY TOTALS	EFS DAI LY TOTALS	SUBS DAI LY TOTALS	EFM DAI LY TOTALS	EFR DAI LY TOTALS	EFB DAI LY TOTALS	BLOCKS DAI LY TOTAL	BLOCK TAS DAI LY TOTAL	TAS DAI LY TOTAL		
					180									
DATED FRONTLINE BRENT BALMO SWAP														
DATED TO FRONTLINE BRENT CLNDR SWAP														
DME OMAN CRUDE VS DUBIA PLATTS SWAP														
DUBAI CRUDE OIL CALENDAR SWAP														
SEP12	---		---	---	100	---	---	---	---	---	---	---		
					100									
EUROPE DATED BRENT SWAP														
AUG12	---		---	---	100	---	---	---	---	---	---	---		
					100									
ICE BRENT DUBAI SWAP														
LLS (ARGUS) CALENDAR SWAP														
LLS (ARGUS) VS WTI SWAP														
MARS (ARGUS) VS WTI SWAP														
MARS (ARGUS) VS WTI TRD MTH SWAP														
NYMEX BRENT FINANCIAL FUTURES														
OCT12	---		---	---	1	---	---	---	---	---	---	---		
MAR16	---		---	---	25	---	---	---	---	---	---	---		
					26									
WEST TEXAS INTER CRUDE OIL CAL SWAP														
AUG12	---		---	---	170	---	---	---	---	---	---	---		
SEP12	---		---	---	160	---	---	---	---	---	---	---		
OCT12	---		---	---	64	---	---	---	---	---	---	---		
NOV12	---		---	---	64	---	---	---	---	---	---	---		
DEC12	---		---	---	126	---	---	---	---	---	---	---		
JAN13	---		---	---	121	---	---	---	---	---	---	---		
FEB13	---		---	---	121	---	---	---	---	---	---	---		
MAR13	---		---	---	121	---	---	---	---	---	---	---		
APR13	---		---	---	11	---	---	---	---	---	---	---		
MAY13	---		---	---	11	---	---	---	---	---	---	---		
JUN13	---		---	---	11	---	---	---	---	---	---	---		
JUL13	---		---	---	11	---	---	---	---	---	---	---		
AUG13	---		---	---	11	---	---	---	---	---	---	---		
SEP13	---		---	---	11	---	---	---	---	---	---	---		
OCT13	---		---	---	11	---	---	---	---	---	---	---		
NOV13	---		---	---	11	---	---	---	---	---	---	---		
DEC13	---		---	---	11	---	---	---	---	---	---	---		
JAN14	---		---	---	45	---	---	---	---	---	---	---		
FEB14	---		---	---	45	---	---	---	---	---	---	---		
MAR14	---		---	---	45	---	---	---	---	---	---	---		
APR14	---		---	---	40	---	---	---	---	---	---	---		
MAY14	---		---	---	40	---	---	---	---	---	---	---		
JUN14	---		---	---	40	---	---	---	---	---	---	---		
JUL14	---		---	---	40	---	---	---	---	---	---	---		
AUG14	---		---	---	40	---	---	---	---	---	---	---		
SEP14	---		---	---	40	---	---	---	---	---	---	---		
OCT14	---		---	---	40	---	---	---	---	---	---	---		
NOV14	---		---	---	40	---	---	---	---	---	---	---		
DEC14	---		---	---	40	---	---	---	---	---	---	---		
					1541									
WTI BALMO SWAP														
WTI FINANCIAL FUTURES														
SEP12	---		---	---	2	---	---	---	---	---	---	---		
OCT12	---		---	---	1	---	---	---	---	---	---	---		
DEC12	---		---	---	1	---	---	---	---	---	---	---		
					4									
WTI-BRENT BULLET SWAP														
WTI-BRENT CALENDAR SWAP														
SEP12	---		---	---	80	---	---	---	---	---	---	---		
					80									
WTS (ARGUS) VS WTI SWAP														
WTS (ARGUS) VS WTI TRD MTH SWAP														

NATURAL GAS EX-PIT BREAKDOWN														
	DELIVERY CASH OR SETTLED	----- PHY	MONTH- TO-DATE	EFP DAI LY TOTALS	EFS DAI LY TOTALS	SUBS DAI LY TOTALS	EFM DAI LY TOTALS	EFR DAI LY TOTALS	EFB DAI LY TOTALS	BLOCKS DAI LY TOTAL	BLOCK DAI LY TOTAL	TAS DAI LY TOTAL	TAS DAI LY TOTAL	
ALGONQUIN CITYGATES BASIS SWP														
ANR LOUISIANA BASIS SWAP														
ANR OKLAHOMA														
CENTERPOINT BASIS SWAP														
CHICAGO BASIS SWAP														
CIG BASIS														
COLUMB GULF MAINLINE NG BASIS														
COLUMBIA GULF MAIN NAT G INDEX SWP														
COLUMBIA GULF ONSHORE BASIS														
DOMINION TRAN INC - APP INDEX														
DOMINION TRANSMISSION INC -APPALAC														
FLORIDA GAS ZONE3 BASIS SWAP														
HENRY HUB BASIS SWAP														
HENRY HUB INDEX SWAP FUTURE														
HENRY HUB NG LAST DAY FINANCIAL														
SEP12	---		---	---	1300	---	---	---	---	---		---	---	
OCT12	---		---	---	1000	---	---	---	---	---		---	---	
NOV12	---		---	---	50	---	---	---	---	---		---	---	
DEC12	---		---	---	50	---	---	---	---	---		---	---	
FEB13	---		---	---	150	---	---	---	---	---		---	---	
JUL13	---		---	---	150	---	---	---	---	---		---	---	
NOV13	---		---	---	50	---	---	---	---	---		---	---	
DEC13	---		---	---	50	---	---	---	---	---		---	---	



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PRELIMINARY



PG61	BULLETIN #146@				ENERGY FUTURES PRODUCTS				Mon, Jul 30, 2012 PG61			
	DELIVERY CASH OR PHY SETTLED	----- MONTH- TO-DATE	EFF DAI LY TOTALS	EPS DAI LY TOTALS	SUBS DAI LY TOTALS	EFM DAI LY TOTALS	EFR DAI LY TOTALS	EFB DAI LY TOTALS		BLOCKS DAI LY TOTAL	BLOCK TAS DAI LY TOTAL	TAS DAI LY TOTAL
				2800								
HENRY HUB PENULTIMATE FUT												
SEP12	---	---	3200	3188	---	---	---	---		---	---	---
OCT12	---	---	---	2232	---	---	---	---		---	---	---
NOV12	---	---	---	296	---	---	---	---		---	---	---
DEC12	---	---	---	1396	---	---	---	---		---	---	---
JAN13	---	---	---	1648	---	---	---	---		---	---	---
AUG13	---	---	---	468	---	---	---	---		---	---	---
SEP13	---	---	---	468	---	---	---	---		---	---	---
OCT13	---	---	---	576	---	---	---	---		---	---	---
NOV13	---	---	---	184	---	---	---	---		---	---	---
DEC13	---	---	---	184	---	---	---	---		---	---	---
JAN14	---	---	---	184	---	---	---	---		---	---	---
FEB14	---	---	---	184	---	---	---	---		---	---	---
MAR14	---	---	---	184	---	---	---	---		---	---	---
APR14	---	---	---	188	---	---	---	---		---	---	---
MAY14	---	---	---	188	---	---	---	---		---	---	---
JUN14	---	---	---	188	---	---	---	---		---	---	---
JAN15	---	---	---	110	---	---	---	---		---	---	---
FEB15	---	---	---	110	---	---	---	---		---	---	---
MAR15	---	---	---	110	---	---	---	---		---	---	---
APR15	---	---	---	110	---	---	---	---		---	---	---
MAY15	---	---	---	110	---	---	---	---		---	---	---
JUN15	---	---	---	110	---	---	---	---		---	---	---
JUL15	---	---	---	110	---	---	---	---		---	---	---
AUG15	---	---	---	110	---	---	---	---		---	---	---
SEP15	---	---	---	110	---	---	---	---		---	---	---
OCT15	---	---	---	110	---	---	---	---		---	---	---
NOV15	---	---	---	110	---	---	---	---		---	---	---
DEC15	---	---	---	110	---	---	---	---		---	---	---
			3200	13076								
HENRY HUB SWAP												
SEP12	---	---	---	8179	---	---	---	---		---	---	---
OCT12	---	---	---	7674	---	---	---	---		---	---	---
NOV12	---	---	---	1246	---	---	---	---		---	---	---
DEC12	---	---	---	1868	---	---	---	---		---	---	---
JAN13	---	---	---	2299	---	---	---	---		---	---	---
FEB13	---	---	---	1190	---	---	---	---		---	---	---
MAR13	---	---	---	1183	---	---	---	---		---	---	---
APR13	---	---	---	242	---	---	---	---		---	---	---
MAY13	---	---	---	620	---	---	---	---		---	---	---
JUN13	---	---	---	842	---	---	---	---		---	---	---
JUL13	---	---	---	786	---	---	---	---		---	---	---
AUG13	---	---	---	186	---	---	---	---		---	---	---
SEP13	---	---	---	164	---	---	---	---		---	---	---
OCT13	---	---	---	168	---	---	---	---		---	---	---
NOV13	---	---	---	664	---	---	---	---		---	---	---
DEC13	---	---	---	466	---	---	---	---		---	---	---
JAN14	---	---	---	1266	---	---	---	---		---	---	---
FEB14	---	---	---	122	---	---	---	---		---	---	---
MAR14	---	---	---	266	---	---	---	---		---	---	---
APR14	---	---	---	92	---	---	---	---		---	---	---
MAY14	---	---	---	93	---	---	---	---		---	---	---
JUN14	---	---	---	92	---	---	---	---		---	---	---
JUL14	---	---	---	93	---	---	---	---		---	---	---
AUG14	---	---	---	93	---	---	---	---		---	---	---
SEP14	---	---	---	92	---	---	---	---		---	---	---
OCT14	---	---	---	293	---	---	---	---		---	---	---
NOV14	---	---	---	62	---	---	---	---		---	---	---
DEC14	---	---	---	62	---	---	---	---		---	---	---
JAN17	---	---	---	20	---	---	---	---		---	---	---
FEB17	---	---	---	20	---	---	---	---		---	---	---
MAR17	---	---	---	20	---	---	---	---		---	---	---
APR17	---	---	---	20	---	---	---	---		---	---	---
MAY17	---	---	---	20	---	---	---	---		---	---	---
JUN17	---	---	---	20	---	---	---	---		---	---	---
JUL17	---	---	---	20	---	---	---	---		---	---	---
AUG17	---	---	---	20	---	---	---	---		---	---	---
SEP17	---	---	---	20	---	---	---	---		---	---	---
OCT17	---	---	---	20	---	---	---	---		---	---	---
NOV17	---	---	---	20	---	---	---	---		---	---	---
DEC17	---	---	---	20	---	---	---	---		---	---	---
				30643								
HOUSTON SHIP CHANNEL BASIS SWAP												
HOUSTON SHIP CHANNEL INDEX SWAP												
MICHIGAN BASIS												
SEP12	---	---	---	69	---	---	---	---		---	---	---
				69								
NGPL MID-CONTINENT												
NGPL STX BASIS												
NGPL STX NAT GAS INDEX SWAP												
NGPL TEX /OK												
NORTHERN NATURAL GAS DEMARCATION												
NORTHERN NATURAL GAS VENTURA IOWA												
NORTHWEST ROCKIES BASIS SWAP FUTURE												
NYMEX NATURAL GAS FUTURES												
SEP12	---	---	---	36	---	---	---	---		---	---	---
APR13	---	---	---	20	---	---	---	---		---	---	---
MAY13	---	---	---	20	---	---	---	---		---	---	---
JUN13	---	---	---	20	---	---	---	---		---	---	---
JUL13	---	---	---	20	---	---	---	---		---	---	---
AUG13	---	---	---	20	---	---	---	---		---	---	---
SEP13	---	---	---	20	---	---	---	---		---	---	---
OCT13	---	---	---	20	---	---	---	---		---	---	---
APR14	---	---	---	47	---	---	---	---		---	---	---
MAY14	---	---	---	47	---	---	---	---		---	---	---
JUN14	---	---	---	47	---	---	---	---		---	---	---
				317								



PG61	BULLETIN #146@										ENERGY FUTURES PRODUCTS			Mon, Jul 30, 2012			PG61
	DELIVERY CASH OR SETTLED	----- PHY	MONTH- TO-DATE	EFP DAILY TOTALS	DFS DAILY TOTALS	SUBS DAILY TOTALS	EFM DAILY TOTALS	EFR DAILY TOTALS	EFB DAILY TOTALS	BLOCKS DAILY TOTAL	BLOCK DAILY TOTAL	TAS DAILY TOTAL	TAS DAILY TOTAL				
ONEOK OKLAHOMA NG BASIS																	
PANHANDLE BASIS SWAP FUTURE																	
PANHANDLE INDEX SWAP FUTURE																	
PERMIAN BASIS SWAP																	
PGE&E CITYGATE																	
SAN JUAN BASIS SWAP																	
SOCAL BASIS SWAP																	
SOCAL PIPE SWAP																	
SONAT BASIS SWAP FUTURE																	
SOUTH STAR TEX OKLHM KNS NG B																	
SUMAS BASIS SWAP																	
TCO BASIS SWAP																	
TENN 800 LEG NAT GAS INDEX SWAP																	
TENNESSEE 500 LEG BASIS SWAP																	
TENNESSEE 500 LEG NG INDEX SWAP																	
TENNESSEE 800 LEG NG BASIS																	
TENNESSEE ZONE 0 BASIS SWAP																	
TETCO ELA BASIS																	
TETCO M-3 INDEX																	
TETCO STX BASIS																	
TEXAS EAST W LOUISANA NG BAS																	
TEXAS EAST WLA NAT GAS INDEX SWAP																	
TEXAS EASTERN ZONE M-3 BASIS SWAP																	
TEXAS GAS ZONE SL BASIS SWAP																	
TEXAS GAS ZONE1 NG BASIS																	
TRANSCO ZONE 1 NG BASIS																	
TRANSCO ZONE 3 BASIS																	
TRANSCO ZONE 6 BASIS SWAP																	
TRANSCO ZONE4 BASIS SWAP																	
TRUNKLINE LA BASIS SWAP																	
WAHA BASIS																	
MAY13	---		---	---	186	---	---	---	---	---	---	---	---				
					186												
WAHA INDEX SWAP FUTURE																	

PETROLEUM EX-PIT BREAKDOWN																
	DELIVERY CASH OR SETTLED	----- PHY	MONTH- TO-DATE	EFP DAILY TOTALS	DFS DAILY TOTALS	SUBS DAILY TOTALS	EFM DAILY TOTALS	EFR DAILY TOTALS	EFB DAILY TOTALS	BLOCKS DAILY TOTAL	BLOCK DAILY TOTAL	TAS DAILY TOTAL	TAS DAILY TOTAL			
1% FUEL OIL (PLT) CARG CIF MED																
1% FUEL OIL (PLT) CARG CIF NWE																
1% FUEL OIL RDM VS 1% OIL NWE PLTS																
1.0% FUEL OIL (PLATTS) FOB NWE SWAP																
3.5% FUEL OIL (PLATTS) FOB RDA SWAP																
3.5% FUEL OIL CID MED SWAP																
3.5% FUEL OIL FOB RDM CRK SPD BALMO																
ARGUS BIODIESEL RME FOB RDM S																
CHICAGO ULSD PL VS HO SPR SWAP																
CHICAGO UNL GAS PL VS RBOB SPR																
EAST/WEST FUEL OIL SPREAD SWAP																
AUG12	---		---	---	20	---	---	---	---	---	---	---	---			
SEP12	---		---	---	15	---	---	---	---	---	---	---	---			
OCT12	---		---	---	15	---	---	---	---	---	---	---	---			
JAN13	---		---	---	5	---	---	---	---	---	---	---	---			
FEB13	---		---	---	5	---	---	---	---	---	---	---	---			
MAR13	---		---	---	5	---	---	---	---	---	---	---	---			
					65											
EIA FLAT TAX ONHWAY DIESEL SWP																
EUR 1%FUEL OIL CARGO FOB MED PLATTS																
EUR1%FUEL OIL FOB MED-EUR1% FOB NWE																
EURO 1% FUEL OIL NEW BALMO																
EURO 1%FO BARGE FOB RDM BALMO FUT																
EURO 3.5% FUEL OIL RDM BALMO																
EURO 3.5% FUEL OIL SPREAD																
EURO DIESEL 10PPM CAL SWAP																
EURO DIESEL 10PPM VS ICE																
AUG12	---		---	---	9	---	---	---	---	---	---	---	---			
					9											
EURO PPNE CIFARG VS NAPHTHA NWE SW																
SEP12	---		---	---	4	---	---	---	---	---	---	---	---			
					4											
EUROP NAPHTHA PLATTS CRCK SPR BALMO																
EUROPE 1% FUEL OIL NWE CALSWAP																
AUG12	---		---	---	10	---	---	---	---	---	---	---	---			
SEP12	---		---	---	10	---	---	---	---	---	---	---	---			
					20											
EUROPE 1% FUEL OIL RDM CALSWAP																
EUROPE 3.5% FUEL OIL MED CALSWAP																
EUROPE 3.5% FUEL OIL RDM CALSWAP																



PG61 BULLETIN #146@ ENERGY FUTURES PRODUCTS Mon, Jul 30, 2012 PG61												
	DELIVERY CASH OR PHY SETTLED	----- MONTH- TO-DATE	EFP DAI LY TOTALS	EFS DAI LY TOTALS	SUBS DAI LY TOTALS	EFM DAI LY TOTALS	EFR DAI LY TOTALS	EFB DAI LY TOTALS	BLOCKS DAI LY TOTAL	BLOCK TAS DAI LY TOTAL	TAS DAI LY TOTAL	
GROUP THREE ULSD (PLATTS) SWAP												
GRP THREE ULSD(PLT)VS HEAT OI L												
GRP THREE UNL GS (PLT) VS RBOB												
GULF CBOB A2 PL VS RBOB SPR SWP F												
GULF CO NO6 FUEL OI L 3% V. EURO 3.5%												
AUG12	---	---	---	250	---	---	---	---	---	---	---	---
SEP12	---	---	---	214	---	---	---	---	---	---	---	---
OCT12	---	---	---	180	---	---	---	---	---	---	---	---
NOV12	---	---	---	180	---	---	---	---	---	---	---	---
DEC12	---	---	---	180	---	---	---	---	---	---	---	---
				1004								
GULF COAST 3% FUEL OI L BALMO												
GULF COAST GASOLINE CLNDR SWAP FUT												
GULF COAST HEATING OI L CLNDR SWAP												
GULF COAST JET FUEL CLNDR SWAP												
GULF COAST JET VS NYM 2 HO SPRD SWP												
AUG12	---	---	---	175	---	---	---	---	---	---	---	---
OCT12	---	---	---	75	---	---	---	---	---	---	---	---
				250								
GULF COAST NO. 6 FUEL OI L 3.0%S SWAP												
AUG12	---	---	---	869	---	---	---	---	---	---	---	---
SEP12	---	---	---	1219	---	---	---	---	---	---	---	---
OCT12	---	---	---	350	---	---	---	---	---	---	---	---
NOV12	---	---	---	50	---	---	---	---	---	---	---	---
JAN13	---	---	---	6	---	---	---	---	---	---	---	---
				2494								
GULF COAST NO. 6 FUEL OI L CRACK SWAP												
GULF COAST SME BIO (ARGUS) SWAP FUT												
GULF COAST ULSD CALENDAR SWAP												
GULF COAST ULSD CRACK SPREAD												
GULF CST NO6 FO 3% V EURO 3.5 BALMO												
HEATING OI L LAST DAY FINANCIAL FUT												
HEATING OI L VS ICE GASOI L												
HEATING OI L VS. BRENT CRACK SPREAD												
JAPAN C&F NAPHTHA CRACK SPREAD												
JAPAN C&F NAPHTHA SWAP												
AUG12	---	---	---	138	---	---	---	---	---	---	---	---
SEP12	---	---	---	75	---	---	---	---	---	---	---	---
OCT12	---	---	---	20	---	---	---	---	---	---	---	---
				233								
JAPAN NAPHTHA BALMO SWAP												
JET AVIA FUEL(PLTT) FOB V. ICE												
JET BARGES VS ICE GASOI L SWAP												
JET CIF NWE VS ICE												
JET FUEL CRG CIF NEW VS ICE BLM												
JET FUEL UP-DOWN BALMO CLNDR S												
JET UP-DOWN(ARGUS) SWAP												
LA CARB DIESEL (OPI S)												
LA CARB DIESEL (OPI S) SWAP												
AUG12	---	---	---	75	---	---	---	---	---	---	---	---
SEP12	---	---	---	50	---	---	---	---	---	---	---	---
				125								
LA CARBOB GASOLINE(OPI S)SWAP												
LA JET (OPI S) SWAP												
LA JET FUEL VS NYM NO 2 HO SPRD SWP												
LOS ANGELES CARB GASOLINE SWAP												
MIN EURO NPHTHA CIF NWE SWAP												
AUG12	---	---	---	15	---	---	---	---	---	---	---	---
SEP12	---	---	---	12	---	---	---	---	---	---	---	---
				27								
MIN JAPAN C&F NAPHTHA PLATTS SWAP												
AUG12	---	---	---	16	---	---	---	---	---	---	---	---
SEP12	---	---	---	16	---	---	---	---	---	---	---	---
				32								
MIN JETKERO CRGOS CIF NWE VS GASOI L												
MIN SPORE FUEL OI L380CST(PLTS) BALMO												
MIN ULSD 10PPM CRGS CIF NWE VS GSL												
MINI EU 1%FO BARGE FOB RDAM FUT												
MINI EU 1%FO CARGO FOB NWE FUT												
MINI EU 3.5%FO BARGE FOB RDAM BALMO												
MINI EU 3.5%FO BARGE FOB RDAM FUT												
MINI EURO NAPHTHA BALMO SWAP												
MINI GAS EUROBOB OXY BARGES SWAP												
MINI SINGAPORE 380CST FUEL OI L SWAP												
MINI SINGAPORE FO 180 CST FUT												
MOGAS92 UNLEADED (PLATTS) SWP												
AUG12	---	---	---	50	---	---	---	---	---	---	---	---
				50								
MOGAS92 UNLEADED (PLTS) BLM SW												
MT BELV LDH PROP N VS EUR CIF ARA SW												
OCT12	---	---	---	2	---	---	---	---	---	---	---	---
NOV12	---	---	---	2	---	---	---	---	---	---	---	---

PG61	BULLETIN #146@										ENERGY FUTURES PRODUCTS			Mon, Jul 30, 2012 PG61		
	DELIVERY CASH OR SETTLED	----- PHY MONTH- TO-DATE	EFP DAI LY TOTALS	EFS DAI LY TOTALS	SUBS DAI LY TOTALS	EFM DAI LY TOTALS	EFR DAI LY TOTALS	EFB DAI LY TOTALS	BLOCKS DAI LY TOTAL	BLOCK TAS DAI LY TOTAL	TAS DAI LY TOTAL					
DEC12	---	---	---	2 6	---	---	---	---	---	---	---					
MT BELVIEU LDH ISO-BUTANE(OPIS) SWP																
NAPHTHA (PLATTS) NWE CRACK SWAP																
NEW YORK 3% FUEL OIL BALMO SWP																
NEW YORK FUEL OIL 1% V. EURO 1% FO																
AUG12	---	---	---	100 100	---	---	---	---	---	---	---					
NEW YORK ULSD (ARGUS) SWAP																
NO 2 UP-DOWN SPREAD CALENDAR SWAP																
NWE EUR FUEL OIL HGHLW SULF BALMO																
NY 1% FUEL OIL VS G.C. 3% FUEL OIL																
NY 2.2% FUEL OIL (PLATTS) SWP																
NY 3% FUEL OIL V GULF COAST NO6 3%																
NY 3.0% FUEL OIL (PLATTS) SWP																
NY HARBOR 1% FUEL OIL BALMO																
NY HARBOR RESIDUAL FUEL 1.0% S SWAP																
AUG12	---	---	---	50	---	---	---	---	---	---	---					
SEP12	---	---	---	50 100	---	---	---	---	---	---	---					
NY JET FUEL(PL) VS HEATING OIL																
NY ULSD(ARGUS) VS HO SPREAD																
AUG12	---	---	---	50 50	---	---	---	---	---	---	---					
NY1% VS GC SPREAD SWAP																
AUG12	---	---	---	370 370	---	---	---	---	---	---	---					
NYH NO 2 CRACK SPREAD CAL SWAP																
NYMEX HEATING OIL FUTURES																
SEP12	---	---	---	50 50	---	---	---	---	---	---	---					
NYMEX NY HARBOR HEAT OIL CLNDR SWAP																
AUG12	---	---	---	103	---	---	---	---	---	---	---					
OCT12	---	---	---	11	---	---	---	---	---	---	---					
NOV12	---	---	---	11	---	---	---	---	---	---	---					
DEC12	---	---	---	11	---	---	---	---	---	---	---					
JAN13	---	---	---	11	---	---	---	---	---	---	---					
FEB13	---	---	---	11	---	---	---	---	---	---	---					
MAR13	---	---	---	11	---	---	---	---	---	---	---					
APR13	---	---	---	11	---	---	---	---	---	---	---					
MAY13	---	---	---	11	---	---	---	---	---	---	---					
JUN13	---	---	---	11 202	---	---	---	---	---	---	---					
NYMEX RBOB GASOLINE FUTURES																
AUG12	---	---	---	25	---	---	---	---	---	---	---					
SEP12	---	---	---	119	---	---	---	---	---	---	---					
OCT12	---	---	---	122	---	---	---	---	---	---	---					
DEC12	---	---	---	120 386	---	---	---	---	---	---	---					
NYMEX ULSD VS NYMEX HO																
PREM UNL GAS 10 PPM BALMO																
PREM UNL GAS 10 PPM (PLTS) RDM																
SEP12	---	---	---	15 15	---	---	---	---	---	---	---					
PREMIUM UNLD 10P FOB MED SWAP																
AUG12	---	---	---	8 8	---	---	---	---	---	---	---					
PREMIUM UNLEAD 10PPM FOB BLMO																
23JUL12	---	---	---	5 5	---	---	---	---	---	---	---					
RBOB CALENDAR SWAP FUTURE																
AUG12	---	---	---	277	---	---	---	---	---	---	---					
OCT12	---	---	---	151 428	---	---	---	---	---	---	---					
RBOB CRACK SPREAD																
RBOB GAS VS EUROBOB(ARGUS) NWE BRGS																
AUG12	---	---	---	15	---	---	---	---	---	---	---					
SEP12	---	---	---	20 35	---	---	---	---	---	---	---					
RBOB GAS VS. BRENT CRCK SPRD SWAPS																
AUG12	---	---	---	83	---	---	---	---	---	---	---					
SEP12	---	---	---	45	---	---	---	---	---	---	---					
OCT12	---	---	---	25	---	---	---	---	---	---	---					
NOV12	---	---	---	25	---	---	---	---	---	---	---					
DEC12	---	---	---	25 203	---	---	---	---	---	---	---					
RBOB GASOLINE BALMO CLNDR SWP																
RBOB UP-DOWN CALENDAR SWAP																
SEP12	---	---	---	1075	---	---	---	---	---	---	---					
OCT12	---	---	---	50	---	---	---	---	---	---	---					
NOV12	---	---	---	50	---	---	---	---	---	---	---					
DEC12	---	---	---	50 1225	---	---	---	---	---	---	---					
RBOB VS HEATING OIL SWAP																
RME BIO ARGUS RDM RED VS ICS GAS																
RME BIODSL FOB RDAM-ICE GASOIL SWP																

PG61	BULLETIN #146@										ENERGY FUTURES PRODUCTS		Mon, Jul 30, 2012		PG61
	DELIVERY CASH OR SETTLED	PHY MONTH- TO-DATE	----- EFP DAI LY TOTALS	----- EFS DAI LY TOTALS	----- SUBS DAI LY TOTALS	----- EFM DAI LY TOTALS	----- EFR DAI LY TOTALS	----- EFB DAI LY TOTALS	----- BLOCKS DAI LY TOTAL	----- BLOCK DAI LY TOTAL	TAS DAI LY TOTAL	----- TAS DAI LY TOTAL			
OCT12	---	---	---	2	---	---	---	---	---	---	---	---			
NOV12	---	---	---	2	---	---	---	---	---	---	---	---			
				15											
ARGUS PROPAN(SAUDI ARAMCO) SWAP															
AUG12	---	---	---	3	---	---	---	---	---	---	---	---			
SEP12	---	---	---	13	---	---	---	---	---	---	---	---			
OCT12	---	---	---	5	---	---	---	---	---	---	---	---			
				21											
ARGUS PROPANE FAR E INDX BALMO SWP															
CONWAY NAT GASOLINE SWAP															
CONWAY NORMAL BUTANE SWAP															
CONWAY PROPANE 5 DEC. SWP															
OCT12	---	---	---	3	---	---	---	---	---	---	---	---			
NOV12	---	---	---	3	---	---	---	---	---	---	---	---			
DEC12	---	---	---	3	---	---	---	---	---	---	---	---			
JAN13	---	---	---	3	---	---	---	---	---	---	---	---			
FEB13	---	---	---	3	---	---	---	---	---	---	---	---			
MAR13	---	---	---	3	---	---	---	---	---	---	---	---			
				18											
EUR PROPANE CIF ARA ARGUS BALMO SWP															
EURO PROPANE CIF ARA SWAP															
AUG12	---	---	---	4	---	---	---	---	---	---	---	---			
SEP12	---	---	---	14	---	---	---	---	---	---	---	---			
OCT12	---	---	---	17	---	---	---	---	---	---	---	---			
DEC12	---	---	---	17	---	---	---	---	---	---	---	---			
				52											
HDPE HD POLYETHYLENE (PCW) SWAP															
LLDPE LLD POLYETHYLENE (PCW) SWAP															
MT BELVIEU ETHANE BALMO SWP															
MT BELVIEU NORMAL BUTANE BALM															
MT BELV MINI LDH PROPANE OPIS SWAP															
MT BELVIEU ETHANE 5-DCML (OPIS)															
MT BELVIEU ETHYLENE (PCW) FINCL SWP															
MT BELVIEU ETHYLENE IN-WELL (PCW)															
MT BELVIEU ISO BUTANE 5 DEC. S															
MT BELVIEU NAT GAS 5-DCML (OPIS)															
MT BELVIEU NORMAL BUTANE LDH(OPIS)															
OCT12	---	---	---	6	---	---	---	---	---	---	---	---			
NOV12	---	---	---	6	---	---	---	---	---	---	---	---			
JAN13	---	---	---	20	---	---	---	---	---	---	---	---			
FEB13	---	---	---	6	---	---	---	---	---	---	---	---			
				38											
MT BELVIEU NRM BUTANE 5-DCML (OPIS)															
OCT12	---	---	---	12	---	---	---	---	---	---	---	---			
NOV12	---	---	---	6	---	---	---	---	---	---	---	---			
JAN13	---	---	---	14	---	---	---	---	---	---	---	---			
				32											
MT BELVIEU PHY NORM BUTANE (OPIS)															
MT BELVIEU PHYS NAT GASLNE (OPIS)															
MT BELVIEU PROPANE 5-DCML (OPIS)															
AUG12	---	---	---	25	---	---	---	---	---	---	---	---			
SEP12	---	---	---	10	---	---	---	---	---	---	---	---			
OCT12	---	---	---	15	---	---	---	---	---	---	---	---			
NOV12	---	---	---	15	---	---	---	---	---	---	---	---			
DEC12	---	---	---	15	---	---	---	---	---	---	---	---			
JAN13	---	---	---	10	---	---	---	---	---	---	---	---			
FEB13	---	---	---	10	---	---	---	---	---	---	---	---			
MAR13	---	---	---	10	---	---	---	---	---	---	---	---			
				110											
POLYETHYLENE FUTURES															
POLYPROPYLENE FUTURES															
PROPANE NON LDH MT BELVIEU															
AUG12	---	---	---	174	---	---	---	---	---	---	---	---			
				174											
PROPANE NON LDH MT BLV BALMO															

ETHANOL EX-PIT BREAKDOWN															
	DELIVERY CASH OR SETTLED	PHY MONTH- TO-DATE	----- EFP DAI LY TOTALS	----- EFS DAI LY TOTALS	----- SUBS DAI LY TOTALS	----- EFM DAI LY TOTALS	----- EFR DAI LY TOTALS	----- EFB DAI LY TOTALS	----- BLOCKS DAI LY TOTAL	----- BLOCK DAI LY TOTAL	TAS DAI LY TOTAL	----- TAS DAI LY TOTAL			
CHICAGO ETHANOL SWAP															
AUG12	---	---	---	485	---	---	---	---	---	---	---	---			
SEP12	---	---	---	175	---	---	---	---	---	---	---	---			
OCT12	---	---	---	327	---	---	---	---	---	---	---	---			
NOV12	---	---	---	316	---	---	---	---	---	---	---	---			
DEC12	---	---	---	241	---	---	---	---	---	---	---	---			
JAN13	---	---	---	30	---	---	---	---	---	---	---	---			
FEB13	---	---	---	50	---	---	---	---	---	---	---	---			
MAR13	---	---	---	30	---	---	---	---	---	---	---	---			
APR13	---	---	---	5	---	---	---	---	---	---	---	---			
MAY13	---	---	---	5	---	---	---	---	---	---	---	---			
JUN13	---	---	---	5	---	---	---	---	---	---	---	---			
				1669											
ETHANOL(PL) T2 FOB RTRDM INCL															
AUG12	---	---	---	50	---	---	---	---	---	---	---	---			
				50											
NEW YORK ETHANOL SWAP															
AUG12	---	---	---	35	---	---	---	---	---	---	---	---			
SEP12	---	---	---	25	---	---	---	---	---	---	---	---			
OCT12	---	---	---	85	---	---	---	---	---	---	---	---			

PG61	BULLETIN #146@ENERGY FUTURES PRODUCTS											Mon, Jul 30, 2012	PG61
	DELIVERY CASH OR SETTLED	----- PHY	MONTH- TO-DATE	EFP DAILY TOTALS	EFS DAILY TOTALS	SUBS DAILY TOTALS	EFM DAILY TOTALS	EFR DAILY TOTALS	EFB DAILY TOTALS	BLOCKS DAILY TOTAL	BLOCK DAILY TOTAL	TAS	TAS DAILY TOTAL
NOV12	---		---	---	85	---	---	---	---	---		---	---
DEC12	---		---	---	85	---	---	---	---	---		---	---
					315								

ELECTRICITY EX-PIT BREAKDOWN													
	DELIVERY CASH OR SETTLED	----- PHY	MONTH- TO-DATE	EFP DAILY TOTALS	EFS DAILY TOTALS	SUBS DAILY TOTALS	EFM DAILY TOTALS	EFR DAILY TOTALS	EFB DAILY TOTALS	BLOCKS DAILY TOTAL	BLOCK DAILY TOTAL	TAS	TAS DAILY TOTAL
AEP-DAYTON HUB OFF-PEAK MONTHLY													
AER-DAYTON HUB MTHLY													
CIN HUB 5MW D AH O PK													
CIN HUB 5MW D AH PK													
CIN HUB 5MW REAL TIME O PK													
CIN HUB 5MW REAL TIME PK													
CINERGY HUB OFF-PEAK MONTH SWAP													
CINERGY HUB PEAK MONTH SWAP													
ERCOT HSTN Z MCPE 5 MW PEAK SW													
ERCOT NRTH Z MCPE 5 MW OFFPK S													
ERCOT NRTH Z MCPE 5 MW PEAK SW													
AUG12	---		---	---	115	---	---	---	---	---		---	---
					115								
ERCOT WEST Z MCPE 5 MW OFFPK S													
ERCOT WEST Z MCPE 5 MW PEAK SW													
ISO NEW ENGLAND OFF-PEAK LMP SWAP													
OCT12	---		---	---	4	---	---	---	---	---		---	---
NOV12	---		---	---	4	---	---	---	---	---		---	---
DEC12	---		---	---	4	---	---	---	---	---		---	---
					12								
ISO NEW ENGLAND PEAK LMP SWAP													
MDWST ISO IND. HUB 5MW PK CAL-MO RT													
MDWST ISO INDIANA HUB 5MWPK CAL MO													
MICHIGAN HUB OFF-PEAK MONTH SWAP													
MICHIGAN HUB PEAK MONTH SWAP													
MID IND TRAN SO IL HUB5MW OFFP													
MID IND TRAN SO IL HUB5MW PEAK													
MISO IND. HUB 5MW OFFPK CAL MTH DA													
MISO INDIANA HUB 5MW OFFPK CAL MO RT													
N ILLINOIS HUB MTHLY													
OCT12	---		---	---	50	---	---	---	---	---		---	---
NOV12	---		---	---	50	---	---	---	---	---		---	---
					100								
NEPOOL CNCTCT 5MW D AH O PK													
NEPOOL CONECTIC 5MW D AH PK													
NEPOOL INTR HUB 5MW D AH O PK													
NEPOOL INTR HUB 5MW D AH PK													
NEPOOL MAINE 5MW D AH O EAK													
NEPOOL MAINE 5MW D AH PK													
NEPOOL NE MASS 5MW D AH O PK													
NEPOOL NE MASS 5MW D AH PK													
NEPOOL NEW HAMP 5MW D AH O PK													
NEPOOL NEW HAMP 5MW D AH PK													
NEPOOL RHD ISLD 5MW D AH PK													
NEPOOL RHODE IL 5MW D AH O PK													
NEPOOL SE MASS 5MW D AH O PK													
NEPOOL SE MASS 5MW D AH PK													
NEPOOL W CNT MASS 5MW D AH O PK													
NEPOOL W CNTR M 5MW D AH PK													
NORTHERN ILLINOIS OFF-PEAK MONTHLY													
NYISO A													
NYISO A OFF-PEAK													
NYISO G													
NYISO G OFF-PEAK													
NYISO J													
NYISO J OFF-PEAK													
NYISO NYC IN-CITY CAPACITY CAL MO													
NYISO REST OF STATE CAPACITY CAL MO													
NYISO ZONE A 5MW D AH O PK													
NYISO ZONE A 5MW D AH PK													
NYISO ZONE C 5MW D AH O PK													
NYISO ZONE C 5MW D AH PK													
NYISO ZONE F 5MW DAY AHEAD OFF-PEAK													
NYISO ZONE F 5MW DAY AHEAD PEAK													
NYISO ZONE G 5MW D AH O PK													
NYISO ZONE G 5MW D AH PK													
NYISO ZONE J 5MW D AH O PK													
NYISO ZONE J 5MW D AH PK													
ONTARIO PEAK CAL-MONTH SWP FUT													
PJM AD HUB 5MW REAL TIME O PK													

PG61	BULLETIN #146@					ENERGY FUTURES PRODUCTS					Mon, Jul 30, 2012		PG61		
		DELIVERY CASH OR SETTLED	PHY	MONTH- TO-DATE	EFP DAI LY TOTALS	EFS DAI LY TOTALS	SUBS DAI LY TOTALS	EFM DAI LY TOTALS	EFR DAI LY TOTALS	EFB DAI LY TOTALS	BLOCKS DAI LY TOTAL	BLOCK TAS DAI LY TOTAL			TAS DAI LY TOTAL
COAL		API 2	C I F	ARA	ARG-MCCLOSKEY SWP										
AUG12		---		---	---	45	---	---	---	---	---	---			---
SEP12		---		---	---	70	---	---	---	---	---	---			---
OCT12		---		---	---	45	---	---	---	---	---	---			---
NOV12		---		---	---	40	---	---	---	---	---	---			---
DEC12		---		---	---	45	---	---	---	---	---	---			---
JAN13		---		---	---	40	---	---	---	---	---	---			---
FEB13		---		---	---	45	---	---	---	---	---	---			---
MAR13		---		---	---	40	---	---	---	---	---	---			---
APR13		---		---	---	20	---	---	---	---	---	---			---
MAY13		---		---	---	20	---	---	---	---	---	---			---
JUN13		---		---	---	20	---	---	---	---	---	---			---
JUL13		---		---	---	20	---	---	---	---	---	---			---
AUG13		---		---	---	20	---	---	---	---	---	---			---
SEP13		---		---	---	20	---	---	---	---	---	---			---
OCT13		---		---	---	25	---	---	---	---	---	---			---
NOV13		---		---	---	25	---	---	---	---	---	---			---
DEC13		---		---	---	25	---	---	---	---	---	---			---
JAN14		---		---	---	20	---	---	---	---	---	---			---
FEB14		---		---	---	20	---	---	---	---	---	---			---
MAR14		---		---	---	20	---	---	---	---	---	---			---
APR14		---		---	---	20	---	---	---	---	---	---			---
MAY14		---		---	---	20	---	---	---	---	---	---			---
JUN14		---		---	---	20	---	---	---	---	---	---			---
JUL14		---		---	---	20	---	---	---	---	---	---			---
AUG14		---		---	---	20	---	---	---	---	---	---			---
SEP14		---		---	---	20	---	---	---	---	---	---			---
OCT14		---		---	---	20	---	---	---	---	---	---			---
NOV14		---		---	---	20	---	---	---	---	---	---			---
DEC14		---		---	---	20	---	---	---	---	---	---			---
						805									
COAL		API 4	RCH	BAY	ARGS	MCCLOSKEY SW									
AUG12		---		---	---	15	---	---	---	---	---	---			---
SEP12		---		---	---	25	---	---	---	---	---	---			---
OCT12		---		---	---	20	---	---	---	---	---	---			---
NOV12		---		---	---	20	---	---	---	---	---	---			---
DEC12		---		---	---	20	---	---	---	---	---	---			---
JAN13		---		---	---	20	---	---	---	---	---	---			---
FEB13		---		---	---	20	---	---	---	---	---	---			---
MAR13		---		---	---	20	---	---	---	---	---	---			---
APR13		---		---	---	15	---	---	---	---	---	---			---
MAY13		---		---	---	15	---	---	---	---	---	---			---
JUN13		---		---	---	15	---	---	---	---	---	---			---
JUL13		---		---	---	15	---	---	---	---	---	---			---
AUG13		---		---	---	15	---	---	---	---	---	---			---
SEP13		---		---	---	15	---	---	---	---	---	---			---
OCT13		---		---	---	15	---	---	---	---	---	---			---
NOV13		---		---	---	15	---	---	---	---	---	---			---
DEC13		---		---	---	15	---	---	---	---	---	---			---
JAN14		---		---	---	10	---	---	---	---	---	---			---
FEB14		---		---	---	10	---	---	---	---	---	---			---
MAR14		---		---	---	10	---	---	---	---	---	---			---
APR14		---		---	---	10	---	---	---	---	---	---			---
MAY14		---		---	---	10	---	---	---	---	---	---			---
JUN14		---		---	---	10	---	---	---	---	---	---			---
JUL14		---		---	---	10	---	---	---	---	---	---			---
AUG14		---		---	---	10	---	---	---	---	---	---			---
SEP14		---		---	---	10	---	---	---	---	---	---			---
OCT14		---		---	---	10	---	---	---	---	---	---			---
NOV14		---		---	---	10	---	---	---	---	---	---			---
DEC14		---		---	---	10	---	---	---	---	---	---			---
						415									
EASTERN RAIL DELIVERY		CSX COAL SWAP													
OCT12		---		---	---	85	---	---	---	---	---	---			---
NOV12		---		---	---	85	---	---	---	---	---	---			---
DEC12		---		---	---	85	---	---	---	---	---	---			---
JAN13		---		---	---	15	---	---	---	---	---	---			---
FEB13		---		---	---	15	---	---	---	---	---	---			---
MAR13		---		---	---	15	---	---	---	---	---	---			---
						300									
INDONESIAN COAL		MCCLOSKEY SUBBIT.													
NYMEX APPALACHI AN COAL		(PHYSICAL)													
AUG12		---		80	---	---	---	---	---	---	---	---			---
OCT12		---		---	---	15	---	---	---	---	---	---			---
NOV12		---		---	---	15	---	---	---	---	---	---			---
DEC12		---		---	---	15	---	---	---	---	---	---			---
JAN13		---		---	---	40	---	---	---	---	---	---			---
FEB13		---		---	---	40	---	---	---	---	---	---			---
MAR13		---		---	---	40	---	---	---	---	---	---			---
APR13		---		---	---	5	---	---	---	---	---	---			---
MAY13		---		---	---	5	---	---	---	---	---	---			---
JUN13		---		---	---	5	---	---	---	---	---	---			---
JUL13		---		---	---	5	---	---	---	---	---	---			---
AUG13		---		---	---	5	---	---	---	---	---	---			---
SEP13		---		---	---	5	---	---	---	---	---	---			---
						80									
						195									
WESTERN RAIL DELIVERY		PRB COAL SWAP													
OCT12		---		---	---	30	---	---	---	---	---	---			---
NOV12		---		---	---	30	---	---	---	---	---	---			---
DEC12		---		---	---	30	---	---	---	---	---	---			---
JAN13		---		---	---	15	---	---	---	---	---	---			---
FEB13		---		---	---	15	---	---	---	---	---	---			---
MAR13		---		---	---	15	---	---	---	---	---	---			---
APR13		---		---	---	10	---	---	---	---	---	---			---
MAY13		---		---	---	10	---	---	---	---	---	---			---
JUN13		---		---	---	10	---	---	---	---	---	---			---
JUL13		---		---	---	10	---	---	---	---	---	---			---
AUG13		---		---	---	10	---	---	---	---	---	---			---
SEP13		---		---	---	10	---	---	---	---	---	---			---
OCT13		---		---	---	10	---	---	---	---	---	---			---
NOV13		---		---	---	10	---	---	---	---	---	---			---
DEC13		---		---	---	10	---	---	---	---	---	---			---
JAN14		---		---	---	15	---	---	---	---	---	---			---
FEB14		---		---	---	15	---	---	---	---	---	---			---
MAR14		---		---	---	15	---	---	---	---	---	---			---

PG61	BULLETIN #146@				ENERGY FUTURES PRODUCTS							Mon, Jul 30, 2012		PG61
	DELIVERY CASH OR SETTLED	PHY MONTH- TO-DATE	EFP DAI LY TOTALS	EFS DAI LY TOTALS	SUBS DAI LY TOTALS	EFM DAI LY TOTALS	EFR DAI LY TOTALS	EFB DAI LY TOTALS	BLOCKS DAI LY TOTAL	BLOCK TAS DAI LY TOTAL	TAS DAI LY TOTAL			
APR14	---	---	---	15	---	---	---	---	---	---	---			
MAY14	---	---	---	15	---	---	---	---	---	---	---			
JUN14	---	---	---	15	---	---	---	---	---	---	---			
JUL14	---	---	---	15	---	---	---	---	---	---	---			
AUG14	---	---	---	15	---	---	---	---	---	---	---			
SEP14	---	---	---	15	---	---	---	---	---	---	---			
OCT14	---	---	---	15	---	---	---	---	---	---	---			
NOV14	---	---	---	15	---	---	---	---	---	---	---			
DEC14	---	---	---	15	---	---	---	---	---	---	---			
				405										

FREIGHT EX-PIT BREAKDOWN											
DELIVERY----- CASH OR PHY SETTLED	MONTH- TO-DATE	EFP DAI LY TOTALS	EFS DAI LY TOTALS	SUBS DAI LY TOTALS	EFM DAI LY TOTALS	EFR DAI LY TOTALS	EFB DAI LY TOTALS	BLOCKS DAI LY TOTAL	BLOCK TAS DAI LY TOTAL	TAS DAI LY TOTAL	
PANAMAX TIMECHARTER AVG SWAP F											
TC2 ROTTERDAM TO USAC 37K MT											
TC5 RAS TANURA TO YOKOHAMA 55K MT											
TD3 MEG TO JAPAN 250K MT											

PLASTICS EX-PIT BREAKDOWN												
DELIVERY----- CASH OR PHY SETTLED	MONTH- TO-DATE	EFP DAI LY TOTALS	EFS DAI LY TOTALS	SUBS DAI LY TOTALS	EFM DAI LY TOTALS	EFR DAI LY TOTALS	EFB DAI LY TOTALS	BLOCKS DAI LY TOTAL	BLOCK TAS DAI LY TOTAL	TAS DAI LY TOTAL		
PGP POLYMER GRD PROPYLENE CAL SWAP												
PP POLYPROPYLENE(PCW) CAL SWAP FUT												

TRADE AT MARKER PRODUCTS															
						VOLUME		BLOCK VOL				MARKER PRICE			
BZL	BZL		BRENT CRUDE TAM LONDON												
SEP12						----		----				105.90			
OCT12						----		----				104.81			
NOV12						----		----				104.26			
TOTAL			BRENT CRUDE TAM LONDON			----		----							
BZS	BZS		BRENT CRUDE TAM SINGAPORE												
SEP12						----		----				105.90			
OCT12						----		----				104.81			
NOV12						----		----				104.26			
TOTAL			BRENT CRUDE TAM SINGAPORE			----		----							
CLL	CLL		CRUDE OIL TRADE AT MARKER LONDON												
SEP12						----		----				90.10			
OCT12						----		----				90.38			
NOV12						----		----				90.74			
TOTAL			CRUDE OIL TRADE AT MARKER LONDON			----		----							
CLS	CLS		CRUDE OIL TRADE AT MARKER SINGAPORE												
SEP12						----		----				90.10			
OCT12						----		----				90.38			
NOV12						----		----				90.74			
TOTAL			CRUDE OIL TRADE AT MARKER SINGAPORE			----		----							
HOL	HOL		HEATING OIL TAM LONDON												
AUG12						----		----				2.8839			
SEP12						----		----				2.8826			
OCT12						----		----				2.8882			
TOTAL			HEATING OIL TAM LONDON			----		----							
RBL	RBL		RBOB GASOLINE TAM LONDON												
AUG12						----		----				2.9073			
SEP12						----		----				2.8058			
OCT12						----		----				2.6157			
TOTAL			RBOB GASOLINE TAM LONDON			----		----							