

APPENDIX A

**SAMPLE
END OF DAY SETTLEMENT REPORTS FOR THE
ELECTRICITY SWAP CONTRACTS FROM THE ICE OTC MARKET**

ICE

PJM WH Real Time Peak Settlement Report

10-May-2012

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol	
May12				35.79	-1.09	0	0	7205	0	0
Jun12	39.65	39.75	39.15	39.5	-0.9	1008	1995	7791	2184	51%
Jul12	47.25	47.25	47.25	47.65	-0.6	651	1008	9859	882	65%
Aug12	46	46	46	46.05	-0.55	690	1058	11028	989	65%
Sep12	37.75	38.05	37.5	37.9	-0.35	323	532	7705	361	61%
Oct12	35.95	36.3	35.75	36.15	-0.3	69	207	7613	230	33%
Nov12	37.5	37.5	37.25	37.25	-0.25	0	84	8001	210	0
Dec12	41.75	41.75	41.75	41.65	-0.15	0	60	6400	240	0
Jan13				46.35	-0.1	484	594	6358	638	81%
Feb13				45.4	-0.1	440	540	5720	580	81%
Mar13				42.4	-0.1	420	462	5292	399	91%
Apr13				41.25	-0.1	484	528	6094	418	92%
May13	41.85	41.85	41.75	41.75	-0.2	418	484	5566	308	86%
Jun13				46.7	-0.4	300	320	4240	260	94%
Jul13	54.9	54.9	54.9	54.8	-0.1	418	528	6006	462	79%
Aug13				54.8	-0.1	418	506	5984	462	83%
Sep13	43.9	43.9	43.85	43.95	-0.05	300	360	4740	360	83%
Oct13				40.3	-0.1	414	437	5957	368	95%
Nov13				40.9	-0.1	360	380	5140	320	95%
Dec13				44.65	-0.1	378	399	5313	336	95%

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Jan14				48.6	-0.05	132	176	3608	88 75%
Feb14				48.6	-0.05	120	160	3300	80 75%
Mar14				44.8	-0.05	126	168	2394	84 75%
Apr14				43.55	-0.05	132	176	2772	88 75%
May14				44	-0.05	126	168	2121	84 75%
Jun14				49.15	-0.05	126	168	2037	84 75%
Jul14				57.35	0.15	132	176	2046	88 75%
Aug14				57.35	0.15	126	168	1953	84 75%
Sep14				46	-0.1	126	168	2037	84 75%
Oct14				43.85	-0.1	138	184	2231	92 75%
Nov14				43.85	-0.1	114	152	1862	76 75%
Dec14				43.85	-0.1	132	176	2134	88 75%
Jan15				52	-0.05	42	42	714	0 100%
Feb15				52	-0.05	40	40	680	0 100%
Mar15				46.6	-0.05	44	44	748	0 100%
Apr15				46.6	-0.05	44	44	726	0 100%
May15				46.05	-0.05	40	40	660	0 100%
Jun15				50.35	0	44	44	660	0 100%
Jul15				57.9	0	46	46	690	0 100%
Aug15				57.9	0	42	42	630	0 100%
Sep15				48.15	0	42	42	630	0 100%
Oct15				46.1	-0.05	44	44	660	0 100%
Nov15				46.1	-0.05	40	40	600	0 100%
Dec15				46.1	-0.05	44	44	660	0 100%

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol	
Jan16				54.2	-0.05	0	0	540	0	0
Feb16				54.2	-0.05	0	0	567	0	0
Mar16				48.65	-0.05	0	0	621	0	0
Apr16				48.65	-0.05	0	0	567	0	0
May16				48.1	-0.05	0	0	567	0	0
Jun16				52.55	-0.05	0	0	594	0	0
Jul16				60.2	0	0	0	540	0	0
Aug16				60.2	0	0	0	621	0	0
Sep16				50.35	0	0	0	567	0	0
Oct16				48.3	-0.05	0	0	567	0	0
Nov16				48.3	-0.05	0	0	567	0	0
Dec16				48.3	-0.05	0	0	567	0	0
Jan17				56.85	-0.05	0	0	147	0	0
Feb17				56.85	-0.05	0	0	140	0	0
Mar17				51.15	0	0	0	161	0	0
Apr17				51.15	0	0	0	140	0	0
May17				50.25	-0.05	0	0	154	0	0
Jun17				54.65	-0.05	0	0	154	0	0
Jul17				62.4	0	0	0	140	0	0
Aug17				62.4	0	0	0	161	0	0
Sep17				52.5	0	0	0	140	0	0
Oct17				49.9	0	0	0	154	0	0
Nov17				49.9	0	0	0	147	0	0
Dec17				49.9	0	0	0	140	0	0

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Jan18				58.4	-0.05	0	0	0	0
Feb18				58.4	-0.05	0	0	0	0
Mar18				53.5	-0.05	0	0	0	0
Apr18				53.5	-0.05	0	0	0	0
May18				52.45	-0.05	0	0	0	0
Jun18				56.15	-0.05	0	0	0	0
Jul18				65	-0.05	0	0	0	0
Aug18				65	-0.05	0	0	0	0
Sep18				54.5	0	0	0	0	0
Oct18				51.65	-0.05	0	0	0	0
Nov18				51.65	-0.05	0	0	0	0
Dec18				51.65	-0.05	0	0	0	0
Jan19				60.6	-0.05	0	0	0	0
Feb19				60.6	-0.05	0	0	0	0
Mar19				55.55	0	0	0	0	0
Apr19				55.55	0	0	0	0	0
May19				54.75	0	0	0	0	0
Jun19				58.35	0	0	0	0	0
Jul19				68.15	-0.05	0	0	0	0
Aug19				68.15	-0.05	0	0	0	0
Sep19				55.75	-0.05	0	0	0	0
Oct19				53.05	0	0	0	0	0
Nov19				53.05	0	0	0	0	0
Dec19				53.05	0	0	0	0	0

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Jan20				63.1	-0.05	0	0	0	0
Feb20				63.1	-0.05	0	0	0	0
Mar20				56.7	0	0	0	0	0
Apr20				56.7	0	0	0	0	0
May20				55.85	-0.05	0	0	0	0
Jun20				59.45	-0.05	0	0	0	0
Jul20				70.55	0	0	0	0	0
Aug20				70.55	0	0	0	0	0
Sep20				58.05	0	0	0	0	0
Oct20				55.65	-0.05	0	0	0	0
Nov20				55.65	-0.05	0	0	0	0
Dec20				55.65	-0.05	0	0	0	0
Summary:						9617	13034	177228	11027

ICE

PJM WH Real Time Off-Peak Settlement Report

10-May-2012

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
May12				24.29	-0.05	0	0	65072	0
Jun12				26.35	-0.4	768	768	62208	6912 100%
Jul12				28.85	-0.3	1632	1632	71809	2040 100%
Aug12				29.15	-0.3	1504	1504	66177	1880 100%
Sep12				26.75	-0.1	0	0	69888	832 0
Oct12				26.45	-0.05	0	0	66176	752 0
Nov12				27.85	-0.05	0	0	68530	1540 0
Dec12	32.25	32.25	32.25	32.25	-0.05	0	848	85224	12296 0
Jan13				37.45	-0.15	1960	3528	59584	6664 56%
Feb13				37.45	-0.15	1760	3168	53504	5984 56%
Mar13	31.75	31.75	31.75	31.75	0.2	1628	3256	50875	4884 50%
Apr13				30.35	0.15	1472	2576	46000	4416 57%
May13				28.8	-0.2	1568	2744	50176	4704 57%
Jun13				30.7	-0.2	1600	2800	50000	4800 57%
Jul13				32.9	-0.1	1568	2744	50568	4704 57%
Aug13				32.9	-0.1	1568	2744	50568	4704 57%
Sep13				29.7	-0.2	1600	2800	49600	5200 57%
Oct13				30.15	-0.15	1504	2632	48128	4512 57%
Nov13				30.15	-0.15	1604	2807	51328	4812 57%
Dec13				34.45	-0.15	1632	2856	52224	4896 57%

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Jan14				40.05	-0.1	392	392	18032	0 100%
Feb14				40.05	-0.1	352	352	16192	0 100%
Mar14				33.6	-0.1	407	407	18315	0 100%
Apr14				33.6	-0.1	368	368	17296	0 100%
May14				31.15	-0.15	408	408	18360	0 100%
Jun14				32.35	-0.15	384	384	15744	0 100%
Jul14				35.5	-0.1	392	392	16072	0 100%
Aug14				35.5	-0.1	408	408	16728	0 100%
Sep14				31.6	-0.15	384	384	15744	0 100%
Oct14				33.65	-0.15	376	376	15040	0 100%
Nov14				33.65	-0.15	417	417	16680	0 100%
Dec14				33.65	-0.15	392	392	15680	0 100%
Jan15				42.15	-0.15	0	0	9792	0
Feb15				42.15	-0.15	0	0	8448	0
Mar15				35.8	-0.1	0	0	9384	0
Apr15				35.8	-0.1	0	0	8096	0
May15				33.2	-0.1	0	0	9328	0
Jun15				34.05	-0.15	0	0	8096	0
Jul15				37.3	-0.1	0	0	8272	0
Aug15				37.3	-0.1	0	0	8976	0
Sep15				33.65	-0.15	0	0	8448	0
Oct15				35.6	-0.15	0	0	8624	0
Nov15				35.6	-0.15	0	0	8822	0
Dec15				35.6	-0.15	0	0	8624	0

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Jan16				44	-0.15	0	0	8480	0
Feb16				44	-0.15	0	0	7200	0
Mar16				38.05	-0.1	0	0	7500	0
Apr16				38.05	-0.1	0	0	7680	0
May16				35.05	-0.15	0	0	8160	0
Jun16				36.05	-0.15	0	0	7360	0
Jul16				39.5	-0.1	0	0	8480	0
Aug16				39.5	-0.1	0	0	7520	0
Sep16				35.35	-0.15	0	0	7680	0
Oct16				37.6	-0.15	0	0	8160	0
Nov16				37.6	-0.15	0	0	7700	0
Dec16				37.6	-0.15	0	0	8160	0
Jan17				45.7	-0.15	0	0	0	0
Feb17				45.7	-0.15	0	0	0	0
Mar17				40.05	-0.15	0	0	0	0
Apr17				40.05	-0.15	0	0	0	0
May17				36.85	-0.15	0	0	0	0
Jun17				38.15	-0.15	0	0	0	0
Jul17				41.8	-0.15	0	0	0	0
Aug17				41.8	-0.15	0	0	0	0
Sep17				37.3	-0.15	0	0	0	0
Oct17				39.35	-0.1	0	0	0	0
Nov17				39.35	-0.1	0	0	0	0
Dec17				39.35	-0.1	0	0	0	0

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Jan18				48.7	-0.15	0	0	0	0
Feb18				48.7	-0.15	0	0	0	0
Mar18				41.55	-0.1	0	0	0	0
Apr18				41.55	-0.1	0	0	0	0
May18				38.65	-0.15	0	0	0	0
Jun18				40.15	-0.1	0	0	0	0
Jul18				42.55	-0.1	0	0	0	0
Aug18				42.55	-0.1	0	0	0	0
Sep18				39.75	-0.1	0	0	0	0
Oct18				41.5	-0.15	0	0	0	0
Nov18				41.5	-0.15	0	0	0	0
Dec18				41.5	-0.15	0	0	0	0
Summary:						28048	44087	1566512	86532

ICE

SP-15 Financial Day-Ahead LMP Peak Settlement Report

10-May-2012

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol	
May12				30.72	-0.36	0	0	7306	0	0
Jun12	30.25	31.5	30.25	31.05	0.3	572	1196	8892	780	48%
Jul12	39	40.5	38.75	40.15	1.45	325	1300	3975	125	25%
Aug12	38.25	38.75	38.25	38.35	0.55	54	648	4104	108	8%
Sep12	35	35	34.55	35	0.05	144	312	5184	120	46%
Oct12	33.25	33.25	33.25	33.4	0.3	81	108	4374	297	75%
Nov12				32.75	0.3	75	75	4025	200	100%
Dec12				33.85	0.3	75	75	4275	250	100%
Jan13				40.3	0.1	52	52	2522	78	100%
Feb13				39.95	0.2	48	48	2328	72	100%
Mar13				39.6	0.1	52	52	2522	78	100%
Apr13				37.8	0.1	0	0	1898	0	0
May13				37.8	0.1	0	0	1898	0	0
Jun13				37.8	0.1	0	0	1825	0	0
Jul13				50.45	0	52	52	2132	130	100%
Aug13				50.45	0	54	54	2214	135	100%
Sep13				50.45	0	48	48	1968	120	100%
Oct13				44.7	0	27	28	1539	0	96%
Nov13				44.7	0	25	26	1425	0	96%
Dec13				44.7	0	25	26	1425	0	96%

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Jan14				46.85	0	0	0	1040	0
Feb14				46.85	0	0	0	960	0
Mar14				46.85	0	0	0	1040	0
Apr14				42.05	0	0	0	988	0
May14				42.05	0	0	0	988	0
Jun14				42.05	0	0	0	950	0
Jul14				55.5	0	0	0	1118	0
Aug14				55.5	0	0	0	1118	0
Sep14				55.5	0	0	0	1075	0
Oct14				49.95	0	0	0	918	0
Nov14				49.95	0	0	0	816	0
Dec14				49.95	0	0	0	884	0
Jan15				49.2	0	0	0	572	0
Feb15				49.2	0	0	0	528	0
Mar15				49.2	0	0	0	572	0
Apr15				44.25	0	0	0	598	0
May15				44.25	0	0	0	575	0
Jun15				44.25	0	0	0	598	0
Jul15				58.9	0	0	0	598	0
Aug15				58.9	0	0	0	598	0
Sep15				58.9	0	0	0	575	0
Oct15				54.2	0	0	0	648	0
Nov15				54.2	0	0	0	576	0
Dec15				54.2	0	0	0	624	0

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Jan16				51.3	0	0	0	300	0
Feb16				51.3	0	0	0	300	0
Mar16				51.3	0	0	0	324	0
Apr16				47.35	0	0	0	338	0
May16				47.35	0	0	0	325	0
Jun16				47.35	0	0	0	338	0
Jul16				62.5	0	0	0	300	0
Aug16				62.5	0	0	0	324	0
Sep16				62.5	0	0	0	300	0
Oct16				57.45	0	0	0	312	0
Nov16				57.45	0	0	0	300	0
Dec16				57.45	0	0	0	312	0
Jan17				54.55	0	0	0	250	0
Feb17				54.55	0	0	0	240	0
Mar17				54.55	0	0	0	270	0
Apr17				50.1	0	0	0	250	0
May17				50.1	0	0	0	260	0
Jun17				50.1	0	0	0	260	0
Jul17				66.5	0	0	0	250	0
Aug17				66.5	0	0	0	270	0
Sep17				66.5	0	0	0	250	0
Oct17				60.8	0	0	0	260	0
Nov17				60.8	0	0	0	250	0
Dec17				60.8	0	0	0	250	0

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Jan18				58.5	0	0	0	26	0
Feb18				58.5	0	0	0	24	0
Mar18				58.5	0	0	0	27	0
Apr18				53.55	0	0	0	25	0
May18				53.55	0	0	0	26	0
Jun18				53.55	0	0	0	26	0
Jul18				70.65	0	0	0	25	0
Aug18				70.65	0	0	0	27	0
Sep18				70.65	0	0	0	24	0
Oct18				65.2	0	0	0	27	0
Nov18				65.2	0	0	0	25	0
Dec18				65.2	0	0	0	25	0
Jan19				61.55	0	0	0	0	0
Feb19				61.55	0	0	0	0	0
Mar19				61.55	0	0	0	0	0
Apr19				56.65	0	0	0	0	0
May19				56.65	0	0	0	0	0
Jun19				56.65	0	0	0	0	0
Jul19				74.7	0	0	0	0	0
Aug19				74.7	0	0	0	0	0
Sep19				74.7	0	0	0	0	0
Oct19				69	0	0	0	0	0
Nov19				69	0	0	0	0	0
Dec19				69	0	0	0	0	0

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Jan20				68.15	0	0	0	0	0
Feb20				68.15	0	0	0	0	0
Mar20				68.15	0	0	0	0	0
Apr20				61.85	0	0	0	0	0
May20				61.85	0	0	0	0	0
Jun20				61.85	0	0	0	0	0
Jul20				80.5	0	0	0	0	0
Aug20				80.5	0	0	0	0	0
Sep20				80.5	0	0	0	0	0
Oct20				72.35	0	0	0	0	0
Nov20				72.35	0	0	0	0	0
Dec20				72.35	0	0	0	0	0
Summary:						1709	4100	91928	2493

ICE

SP-15 Financial Day-Ahead LMP Off-Peak Settlement Report

10-May-2012

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
May12				18.26	-0.15	0	0	73472	0
Jun12				18.9	0.3	0	0	59888	3952
Jul12				24.65	1	0	0	46096	2408
Aug12				23.6	0.15	0	0	41496	2184
Sep12				23.2	-0.35	0	0	44352	2352
Oct12				23.65	0.3	0	0	17160	0
Nov12				24.65	0.3	0	0	17655	0
Dec12				26.2	0.3	0	0	18920	0 100%
Jan13				30.4	0.1	1312	1312	11152	0 100%
Feb13				30.05	0.2	1152	1152	9792	0 100%
Mar13				29.7	0.1	1308	1308	11118	0 100%
Apr13				23.25	0.1	1216	1216	12160	0 100%
May13				23.25	0.1	1312	1312	13120	0 100%
Jun13				23.25	0.1	1280	1280	12800	0 100%
Jul13				31.8	0	1312	1312	11480	0 100%
Aug13				31.8	0	1248	1248	10920	0 100%
Sep13				31.8	0	1344	1344	11760	0 100%
Oct13				33	0	1248	1248	10296	0 100%
Nov13				33	0	1284	1284	10593	0 100%
Dec13				33	0	1376	1376	11352	0 100%

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Jan14				34.45	0	0	0	3936	0
Feb14				34.45	0	0	0	3456	0
Mar14				34.45	0	0	0	3924	0
Apr14				24.65	0	0	0	4256	0
May14				24.65	0	0	0	4592	0
Jun14				24.65	0	0	0	4480	0
Jul14				35.95	0	0	0	4592	0
Aug14				35.95	0	0	0	4592	0
Sep14				35.95	0	0	0	4480	0
Oct14				37.95	0	0	0	4368	0
Nov14				37.95	0	0	0	4718	0
Dec14				37.95	0	0	0	4592	0
Jan15				34.8	0	0	0	4920	0
Feb15				34.8	0	0	0	4320	0
Mar15				34.8	0	0	0	4905	0
Apr15				25.8	0	0	0	4560	0
May15				25.8	0	0	0	5160	0
Jun15				25.8	0	0	0	4560	0
Jul15				36.75	0	0	0	4920	0
Aug15				36.75	0	0	0	4920	0
Sep15				36.75	0	0	0	4800	0
Oct15				37.65	0	0	0	4680	0
Nov15				37.65	0	0	0	5055	0
Dec15				37.65	0	0	0	4920	0

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Jan16				37.2	0	0	0	2752	0
Feb16				37.2	0	0	0	2368	0
Mar16				37.2	0	0	0	2488	0
Apr16				27.8	0	0	0	2432	0
May16				27.8	0	0	0	2752	0
Jun16				27.8	0	0	0	2432	0
Jul16				38	0	0	0	2752	0
Aug16				38	0	0	0	2496	0
Sep16				38	0	0	0	2560	0
Oct16				39.25	0	0	0	2624	0
Nov16				39.25	0	0	0	2568	0
Dec16				39.25	0	0	0	2624	0
Jan17				37.3	0	0	0	1720	0
Feb17				37.3	0	0	0	1440	0
Mar17				37.3	0	0	0	1555	0
Apr17				27.9	0	0	0	1600	0
May17				27.9	0	0	0	1640	0
Jun17				27.9	0	0	0	1520	0
Jul17				39.1	0	0	0	1720	0
Aug17				39.1	0	0	0	1560	0
Sep17				39.1	0	0	0	1600	0
Oct17				41	0	0	0	1640	0
Nov17				41	0	0	0	1605	0
Dec17				41	0	0	0	1720	0

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Jan18				43.05	0	0	0	328	0
Feb18				43.05	0	0	0	288	0
Mar18				43.05	0	0	0	311	0
Apr18				30.85	0	0	0	320	0
May18				30.85	0	0	0	328	0
Jun18				30.85	0	0	0	304	0
Jul18				44.65	0	0	0	344	0
Aug18				44.65	0	0	0	312	0
Sep18				44.65	0	0	0	336	0
Oct18				46.8	0	0	0	312	0
Nov18				46.8	0	0	0	321	0
Dec18				46.8	0	0	0	344	0
Jan19				46.15	0	0	0	0	0
Feb19				46.15	0	0	0	0	0
Mar19				46.15	0	0	0	0	0
Apr19				31.3	0	0	0	0	0
May19				31.3	0	0	0	0	0
Jun19				31.3	0	0	0	0	0
Jul19				46.65	0	0	0	0	0
Aug19				46.65	0	0	0	0	0
Sep19				46.65	0	0	0	0	0
Oct19				51.4	0	0	0	0	0
Nov19				51.4	0	0	0	0	0
Dec19				51.4	0	0	0	0	0

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Summary:						15392	15392	619304	10896

ICE

Mid C Peak Settlement Report

10-May-2012

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol	
May12				13.8	0.59	0	0	5148	0	0
Jun12	16.75	17.5	16.75	17.25	0.45	208	806	5122	1300	26%
Jul12	24.5	24.5	24.5	24.5	0.2	100	200	3825	100	50%
Aug12	27.5	27.5	27.5	27.5	0.3	27	162	2835	135	17%
Sep12				26.9	0.05	0	0	2208	72	
Oct12				24.95	-0.05	0	0	3186	783	
Nov12				29.55	0.3	0	0	2425	525	
Dec12				34.25	0.45	0	0	2875	550	
Jan13				33.25	0.1	0	0	2392	0	
Feb13				32.05	0.2	0	0	2136	0	
Mar13				28.8	0.1	0	0	2314	0	
Apr13				23.2	0.1	0	0	1898	0	
May13				21.7	0.1	0	0	1950	0	
Jun13				18.7	0.1	0	0	1850	0	
Jul13				38.75	0	0	0	1144	0	
Aug13				38.75	0	0	0	1188	0	
Sep13				38.75	0	0	0	1152	0	
Oct13				34.05	0	0	0	1350	0	
Nov13				38.05	0	0	0	1250	0	
Dec13				42.05	0	0	0	1250	0	

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Jan14				38.3	0	0	0	806	0
Feb14				38.3	0	0	0	744	0
Mar14				38.3	0	0	0	806	0
Apr14				26.35	0	0	0	832	0
May14				26.35	0	0	0	832	0
Jun14				26.35	0	0	0	800	0
Jul14				43.25	0	0	0	806	0
Aug14				43.25	0	0	0	806	0
Sep14				43.25	0	0	0	775	0
Oct14				42.5	0	0	0	864	0
Nov14				42.5	0	0	0	768	0
Dec14				42.5	0	0	0	832	0
Jan15				39.45	0	0	0	546	0
Feb15				39.45	0	0	0	504	0
Mar15				39.45	0	0	0	546	0
Apr15				27.1	0	0	0	546	0
May15				27.1	0	0	0	525	0
Jun15				27.1	0	0	0	546	0
Jul15				46.5	0	0	0	546	0
Aug15				46.5	0	0	0	546	0
Sep15				46.5	0	0	0	525	0
Oct15				45.95	0	0	0	567	0
Nov15				45.95	0	0	0	504	0
Dec15				45.95	0	0	0	546	0

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Jan16				42.4	0	0	0	300	0
Feb16				42.4	0	0	0	300	0
Mar16				42.4	0	0	0	324	0
Apr16				30.25	0	0	0	312	0
May16				30.25	0	0	0	300	0
Jun16				30.25	0	0	0	312	0
Jul16				48.05	0	0	0	300	0
Aug16				48.05	0	0	0	324	0
Sep16				48.05	0	0	0	300	0
Oct16				48.55	0	0	0	312	0
Nov16				48.55	0	0	0	300	0
Dec16				48.55	0	0	0	312	0
Jan17				45.6	0	0	0	100	0
Feb17				45.6	0	0	0	96	0
Mar17				45.6	0	0	0	108	0
Apr17				33.05	0	0	0	100	0
May17				33.05	0	0	0	104	0
Jun17				33.05	0	0	0	104	0
Jul17				51.6	0	0	0	100	0
Aug17				51.6	0	0	0	108	0
Sep17				51.6	0	0	0	100	0
Oct17				51.9	0	0	0	104	0
Nov17				51.9	0	0	0	100	0
Dec17				51.9	0	0	0	100	0

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Jan18				49.35	0	0	0	52	0
Feb18				49.35	0	0	0	48	0
Mar18				49.35	0	0	0	54	0
Apr18				36.1	0	0	0	50	0
May18				36.1	0	0	0	52	0
Jun18				36.1	0	0	0	52	0
Jul18				55.25	0	0	0	50	0
Aug18				55.25	0	0	0	54	0
Sep18				55.25	0	0	0	48	0
Oct18				56.05	0	0	0	54	0
Nov18				56.05	0	0	0	50	0
Dec18				56.05	0	0	0	50	0
Jan19				52.65	0	0	0	0	0
Feb19				52.65	0	0	0	0	0
Mar19				52.65	0	0	0	0	0
Apr19				39.05	0	0	0	0	0
May19				39.05	0	0	0	0	0
Jun19				39.05	0	0	0	0	0
Jul19				59.1	0	0	0	0	0
Aug19				59.1	0	0	0	0	0
Sep19				59.1	0	0	0	0	0
Oct19				59.75	0	0	0	0	0
Nov19				59.75	0	0	0	0	0
Dec19				59.75	0	0	0	0	0

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Jan20				56.6	0	0	0	0	0
Feb20				56.6	0	0	0	0	0
Mar20				56.6	0	0	0	0	0
Apr20				42.05	0	0	0	0	0
May20				42.05	0	0	0	0	0
Jun20				42.05	0	0	0	0	0
Jul20				62.8	0	0	0	0	0
Aug20				62.8	0	0	0	0	0
Sep20				62.8	0	0	0	0	0
Oct20				63.85	0	0	0	0	0
Nov20				63.85	0	0	0	0	0
Dec20				63.85	0	0	0	0	0
Summary:						335	1168	69150	3465

ICE

Mid C Off Peak Settlement Report

10-May-2012

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol	
May12				1.57	-0.14	0	0	66912	0	0
Jun12	4.25	4.25	4	4.3	-0.1	3344	4256	60496	6080	79%
Jul12	13.75	13.75	13.75	13.8	-0.05	344	1376	59512	3440	25%
Aug12	18.75	18.75	18.5	18.55	0.05	0	936	39312	0	0
Sep12				21	0.05	0	0	32256	0	
Oct12				21.8	-0.05	0	0	26520	1560	
Nov12				25.6	0.3	0	0	25680	1605	
Dec12				30.15	0.45	0	0	29584	1720	
Jan13				29.8	0.1	0	0	15088	0	
Feb13				28.5	0.2	0	0	12672	0	
Mar13				22.5	0.1	0	0	14388	0	
Apr13				15.85	0.1	0	0	11248	304	
May13				9.3	0.1	0	0	12136	328	
Jun13				5.9	0.1	0	0	11520	320	
Jul13				28.2	0	656	656	8528	0	100%
Aug13				28.2	0	624	624	8112	0	100%
Sep13				28.2	0	672	672	8736	0	100%
Oct13				29.8	0	0	0	11856	0	
Nov13				32.8	0	0	0	12198	0	
Dec13				36	0	0	0	13072	0	

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Jan14				32.9	0	0	0	8856	328
Feb14				32.9	0	0	0	7776	288
Mar14				32.9	0	0	0	8829	327
Apr14				15.5	0	0	0	8512	304
May14				15.5	0	0	0	9184	328
Jun14				15.5	0	0	0	8960	320
Jul14				29.8	-0.15	328	328	8856	328 100%
Aug14				29.8	-0.15	328	328	8856	328 100%
Sep14				29.8	-0.15	320	320	8640	320 100%
Oct14				35.6	0	0	0	8112	312
Nov14				35.6	0	0	0	8762	337
Dec14				35.6	0	0	0	8528	328
Jan15				33.6	0	0	0	4592	0
Feb15				33.6	0	0	0	4032	0
Mar15				33.6	0	0	0	4578	0
Apr15				16.65	0	0	0	4256	0
May15				16.65	0	0	0	4816	0
Jun15				16.65	0	0	0	4256	0
Jul15				30.8	0	0	0	4920	0
Aug15				30.8	0	0	0	4920	0
Sep15				30.8	0	0	0	4800	0
Oct15				38.7	0	0	0	4368	0
Nov15				38.7	0	0	0	4718	0
Dec15				38.7	0	0	0	4592	0

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Jan16				35	0	0	0	3784	0
Feb16				35	0	0	0	3256	0
Mar16				35	0	0	0	3421	0
Apr16				17.15	0	0	0	3344	0
May16				17.15	0	0	0	3784	0
Jun16				17.15	0	0	0	3344	0
Jul16				32.25	0	0	0	3784	0
Aug16				32.25	0	0	0	3432	0
Sep16				32.25	0	0	0	3520	0
Oct16				39.05	0	0	0	3608	0
Nov16				39.05	0	0	0	3531	0
Dec16				39.05	0	0	0	3608	0
Jan17				35.65	0	0	0	1376	0
Feb17				35.65	0	0	0	1152	0
Mar17				35.65	0	0	0	1244	0
Apr17				17.95	0	0	0	1280	0
May17				17.95	0	0	0	1312	0
Jun17				17.95	0	0	0	1216	0
Jul17				33.8	0	0	0	1376	0
Aug17				33.8	0	0	0	1248	0
Sep17				33.8	0	0	0	1280	0
Oct17				40.3	0	0	0	1312	0
Nov17				40.3	0	0	0	1284	0
Dec17				40.3	0	0	0	1376	0

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Jan18				37.5	0	0	0	0	0
Feb18				37.5	0	0	0	0	0
Mar18				37.5	0	0	0	0	0
Apr18				19.25	0	0	0	0	0
May18				19.25	0	0	0	0	0
Jun18				19.25	0	0	0	0	0
Jul18				35.85	0	0	0	0	0
Aug18				35.85	0	0	0	0	0
Sep18				35.85	0	0	0	0	0
Oct18				42.65	0	0	0	0	0
Nov18				42.65	0	0	0	0	0
Dec18				42.65	0	0	0	0	0
Jan19				38.75	0	0	0	0	0
Feb19				38.75	0	0	0	0	0
Mar19				38.75	0	0	0	0	0
Apr19				21.15	0	0	0	0	0
May19				21.15	0	0	0	0	0
Jun19				21.15	0	0	0	0	0
Jul19				38	0	0	0	0	0
Aug19				38	0	0	0	0	0
Sep19				38	0	0	0	0	0
Oct19				44.15	0	0	0	0	0
Nov19				44.15	0	0	0	0	0
Dec19				44.15	0	0	0	0	0

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Jan20				40.8	0	0	0	0	0
Feb20				40.8	0	0	0	0	0
Mar20				40.8	0	0	0	0	0
Apr20				22.5	0	0	0	0	0
May20				22.5	0	0	0	0	0
Jun20				22.5	0	0	0	0	0
Jul20				40.05	0	0	0	0	0
Aug20				40.05	0	0	0	0	0
Sep20				40.05	0	0	0	0	0
Oct20				47.45	0	0	0	0	0
Nov20				47.45	0	0	0	0	0
Dec20				47.45	0	0	0	0	0
Summary:						6616	9496	696417	19205

APPENDIX B

SAMPLE END OF DAY SETTLEMENT REPORTS FOR THE NATURAL GAS SWAP CONTRACTS FROM THE ICE OTC MARKET

ICE

PG&E Citygate Basis Swap Settlement Report

10-May-2012

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Jun12	0.285	0.3	0.275	0.2875	0.0175	810	2130	11961	720 38%
Jul12	0.26	0.275	0.2575	0.265	0.01	465	1829	15104	1705 25%
Aug12				0.2675	0.0075	589	713	17485	880 83%
Sep12	0.24	0.24	0.24	0.25	0.005	270	540	13871	852 50%
Oct12	0.25	0.25	0.25	0.235	-0.005	124	124	12031	1829 100%
Nov12				0.355	-0.005	0	0	7321	180
Dec12				0.325	-0.015	0	0	12245	62
Jan13				0.23	0.015	93	775	11219	186 12%
Feb13				0.22	-0.0025	0	0	8526	112
Mar13				0.22	0.0025	0	0	9514	62
Apr13				0.2225	0	0	0	3878	0
May13				0.2425	0	0	0	3626	0
Jun13				0.25	0	0	0	3727	0
Jul13				0.2775	0	0	0	5673	0
Aug13				0.2875	0	0	0	5673	0
Sep13				0.2825	0	0	0	4837	0
Oct13				0.2825	0	0	0	4400	0
Nov13				0.33	0	0	0	3287	0
Dec13				0.3	0	0	0	3475	0
Jan14				0.21	0	0	0	2111	0

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Feb14				0.21	0	0	0	1906	0
Mar14				0.21	0	0	0	2110	0
Apr14				0.28	0	0	0	450	0
May14				0.28	0	0	0	465	0
Jun14				0.28	0	0	0	450	0
Jul14				0.28	0	0	0	465	0
Aug14				0.28	0	0	0	465	0
Sep14				0.28	0	0	0	450	0
Oct14				0.28	0	0	0	465	0
Nov14				0.26	0	0	0	330	0
Dec14				0.26	0	0	0	341	0
Jan15				0.26	0	0	0	360	0
Feb15				0.26	0	0	0	336	0
Mar15				0.26	0	0	0	360	0
Apr15				0.3	0	0	0	412	0
May15				0.3	0	0	0	422	0
Jun15				0.3	0	0	0	412	0
Jul15				0.3	0	0	0	422	0
Aug15				0.3	0	0	0	422	0
Sep15				0.3	0	0	0	412	0
Oct15				0.3	0	0	0	422	0
Nov15				0.26	0	0	0	292	0
Dec15				0.26	0	0	0	298	0
Jan16				0.26	0	0	0	0	0

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Feb16				0.26	0	0	0	0	0
Mar16				0.26	0	0	0	0	0
Apr16				0.3	0	0	0	360	0
May16				0.3	0	0	0	372	0
Jun16				0.3	0	0	0	360	0
Jul16				0.3	0	0	0	372	0
Aug16				0.3	0	0	0	372	0
Sep16				0.3	0	0	0	360	0
Oct16				0.3	0	0	0	372	0
Nov16				0.26	0	0	0	0	0
Dec16				0.26	0	0	0	0	0
Summary:						2351	6111	174999	6588

ICE

Waha Basis Swap Settlement Report

10-May-2012

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Jun12	-0.06	-0.0575	-0.065	-0.06	0	634	8044	22476	840 8%
Jul12	-0.04	-0.04	-0.04	-0.04	-0.0025	1554	2019	20343	1178 77%
Aug12				-0.0275	-0.0025	1554	1895	20436	1178 82%
Sep12	-0.06	-0.06	-0.06	-0.0525	-0.0025	964	1324	18136	1140 73%
Oct12				-0.095	0	252	252	20252	0 100%
Nov12				-0.1175	0	724	724	12960	0 100%
Dec12				-0.09	0	748	748	12170	0 100%
Jan13				-0.12	0	764	764	13564	0 100%
Feb13				-0.1025	0	692	692	12196	0 100%
Mar13				-0.1	0	764	764	13350	0 100%
Apr13				-0.09	-0.0025	20	20	1880	120 100%
May13				-0.0825	-0.0025	20	20	1942	124 100%
Jun13				-0.085	-0.0025	20	20	2120	120 100%
Jul13				-0.0875	-0.0025	20	20	1942	124 100%
Aug13				-0.1	-0.0025	20	20	1942	124 100%
Sep13				-0.1	-0.0025	20	20	1880	120 100%
Oct13				-0.1025	-0.0025	20	20	1942	124 100%
Nov13				-0.1225	0	20	20	1670	0 100%
Dec13				-0.1025	0	20	20	1601	0 100%
Jan14				-0.0925	0	0	0	454	0 0

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Feb14				-0.11	0	0	0	412	0
Mar14				-0.1	0	0	0	454	0
Apr14				-0.1	0	0	0	860	0
May14				-0.1	0	0	0	888	0
Jun14				-0.1	0	0	0	860	0
Jul14				-0.1	0	0	0	888	0
Aug14				-0.1	0	0	0	888	0
Sep14				-0.1	0	0	0	860	0
Oct14				-0.1	0	0	0	888	0
Nov14				-0.115	0	0	0	410	0
Dec14				-0.085	0	0	0	423	0
Jan15				-0.105	0	0	0	124	0
Feb15				-0.095	0	0	0	112	0
Mar15				-0.105	0	0	0	124	0
Apr15				-0.11	0	0	0	330	0
May15				-0.11	0	0	0	341	0
Jun15				-0.11	0	0	0	330	0
Jul15				-0.11	0	0	0	341	0
Aug15				-0.11	0	0	0	341	0
Sep15				-0.11	0	0	0	330	0
Oct15				-0.11	0	0	0	341	0
Nov15				-0.1525	0	0	0	120	0
Dec15				-0.1025	0	0	0	124	0
Jan16				-0.1175	0	0	0	0	0

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Feb16				-0.1175	0	0	0	0	0
Mar16				-0.1075	0	0	0	0	0
Apr16				-0.1275	0	0	0	0	0
May16				-0.1275	0	0	0	0	0
Jun16				-0.1275	0	0	0	0	0
Jul16				-0.1275	0	0	0	0	0
Aug16				-0.1275	0	0	0	0	0
Sep16				-0.1275	0	0	0	0	0
Oct16				-0.1275	0	0	0	0	0
Nov16				-0.1625	0	0	0	0	0
Dec16				-0.1125	0	0	0	0	0
Jan17				-0.115	0	0	0	0	0
Feb17				-0.1175	0	0	0	0	0
Mar17				-0.11	0	0	0	0	0
Apr17				-0.135	0	0	0	0	0
May17				-0.135	0	0	0	0	0
Jun17				-0.135	0	0	0	0	0
Jul17				-0.135	0	0	0	0	0
Aug17				-0.135	0	0	0	0	0
Sep17				-0.135	0	0	0	0	0
Oct17				-0.135	0	0	0	0	0
Nov17				-0.165	0	0	0	0	0
Dec17				-0.115	0	0	0	0	0
Summary:						8830	17406	194045	5192

ICE

Social Basis Swap Settlement Report

10-May-2012

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol	
Jun12	0.07	0.1	0.07	0.0875	0.0175	1140	4710	27381	4710	24%
Jul12	0.17	0.175	0.155	0.1675	0.0075	1922	4247	24584	7068	45%
Aug12	0.195	0.2	0.195	0.2	0.005	434	1457	20324	5580	30%
Sep12				0.14	0.005	360	1080	21743	5190	33%
Oct12	0.085	0.085	0.085	0.08	0.005	279	682	19496	3627	41%
Nov12				0.1125	0	450	750	9424	390	60%
Dec12				0.1725	0	465	713	8532	403	65%
Jan13				0.095	0	279	1085	9375	1178	26%
Feb13				0.0975	0	252	364	5925	728	69%
Mar13				0.095	0	279	403	5909	806	69%
Apr13				0.085	-0.0025	90	90	6603	390	100%
May13				0.08	-0.005	93	93	6713	403	100%
Jun13				0.08	-0.005	90	90	6483	390	100%
Jul13				0.0825	-0.005	93	93	6316	403	100%
Aug13				0.1425	-0.0025	93	93	6316	403	100%
Sep13				0.1375	-0.0025	90	90	6101	390	100%
Oct13				0.11	0	93	93	6878	899	100%
Nov13				0.0875	0	30	30	4260	480	100%
Dec13				0.1475	0	31	31	4374	496	100%
Jan14				0.065	0	124	124	2699	155	100%

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol	
Feb14				0.075	0	112	112	2450	140	100%
Mar14				0.0775	0	124	124	2699	155	100%
Apr14				0.03	-0.0125	120	150	3414	150	80%
May14				0.0625	-0.0125	124	155	3514	155	80%
Jun14				0.065	-0.0125	120	150	3414	150	80%
Jul14				0.2825	-0.0125	124	155	3402	155	80%
Aug14				0.2625	-0.0125	124	155	3402	155	80%
Sep14				0.1025	-0.0125	120	150	3306	150	80%
Oct14				0.03	-0.0075	124	155	3483	155	80%
Nov14				0.085	-0.005	120	120	2584	150	100%
Dec14				0.1275	-0.005	124	124	2666	155	100%
Jan15				0.0975	-0.005	0	0	2231	186	
Feb15				0.1	-0.005	0	0	2012	168	
Mar15				0.09	-0.005	0	0	2231	186	
Apr15				0.04	-0.0075	0	0	3627	180	
May15				0.0675	-0.0025	0	0	3743	186	
Jun15				0.075	-0.0075	0	0	3621	180	
Jul15				0.295	-0.0075	0	0	3743	186	
Aug15				0.2825	-0.0075	0	0	3743	186	
Sep15				0.1	-0.0075	0	0	3621	180	
Oct15				0.035	-0.0075	0	0	3743	186	
Nov15				0.12	-0.005	0	0	1972	180	
Dec15				0.15	-0.005	0	0	2039	186	
Jan16				0.11	-0.005	0	0	1492	0	

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Feb16				0.11	-0.005	0	0	1412	0
Mar16				0.1	-0.005	0	0	1492	0
Apr16				0.0475	0	0	0	1683	0
May16				0.0725	0	0	0	1731	0
Jun16				0.085	0	0	0	1683	0
Jul16				0.3025	0	0	0	1731	0
Aug16				0.2925	0	0	0	1731	0
Sep16				0.1125	0	0	0	1683	0
Oct16				0.0675	0	0	0	1731	0
Nov16				0.1075	0	0	0	1442	0
Dec16				0.115	0	0	0	1482	0
Jan17				0.14	0	0	0	831	0
Feb17				0.115	0	0	0	774	0
Mar17				0.135	0	0	0	831	0
Apr17				0.0325	0	0	0	812	0
May17				0.08	0	0	0	831	0
Jun17				0.0925	0	0	0	824	0
Jul17				0.31	0	0	0	843	0
Aug17				0.28	0	0	0	843	0
Sep17				0.1175	0	0	0	812	0
Oct17				0.055	0	0	0	831	0
Nov17				0.0975	0	0	0	812	0
Dec17				0.105	0	0	0	831	0
Jan18				0.135	0	0	0	368	0

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Feb18				0.1125	0	0	0	350	0
Mar18				0.13	0	0	0	368	0
Apr18				0.0525	0	0	0	362	0
May18				0.0675	0	0	0	368	0
Jun18				0.09	0	0	0	374	0
Jul18				0.3075	0	0	0	392	0
Aug18				0.2975	0	0	0	392	0
Sep18				0.115	0	0	0	362	0
Oct18				0.0275	0	0	0	368	0
Nov18				0.09	0	0	0	362	0
Dec18				0.09	0	0	0	368	0
Jan19				0.125	0	0	0	370	0
Feb19				0.1075	0	0	0	340	0
Mar19				0.1275	0	0	0	370	0
Apr19				0.055	0	0	0	360	0
May19				0.0875	0	0	0	370	0
Jun19				0.0925	0	0	0	360	0
Jul19				0.31	0	0	0	382	0
Aug19				0.3	0	0	0	382	0
Sep19				0.1175	0	0	0	360	0
Oct19				0.015	0	0	0	370	0
Nov19				0.0825	0	0	0	360	0
Dec19				0.13	0	0	0	370	0
Jan20				0.095	0	0	0	186	0

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Feb20				0.0825	0	0	0	174	0
Mar20				0.0975	0	0	0	186	0
Apr20				0.03	0	0	0	180	0
May20				0.1225	0	0	0	186	0
Jun20				0.1275	0	0	0	180	0
Jul20				0.285	0	0	0	198	0
Aug20				0.275	0	0	0	198	0
Sep20				0.0925	0	0	0	180	0
Oct20				0.005	0	0	0	186	0
Nov20				0.065	0	0	0	180	0
Dec20				0.1	0	0	0	186	0
Jan21				0.1125	0	0	0	0	0
Feb21				0.0975	0	0	0	0	0
Mar21				0.115	0	0	0	0	0
Apr21				0.0475	0	0	0	0	0
May21				0.08	0	0	0	0	0
Jun21				0.085	0	0	0	0	0
Jul21				0.3025	0	0	0	0	0
Aug21				0.2925	0	0	0	0	0
Sep21				0.11	0	0	0	0	0
Oct21				0.0075	0	0	0	0	0
Nov21				0.06	0	0	0	0	0
Dec21				0.09	0	0	0	0	0
Summary:						8023	17868	320312	37949

ICE

NWP Rockies Basis Swap Settlement Report

10-May-2012

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Jun12	-0.175	-0.165	-0.175	-0.175	0	240	1260	24854	2550 19%
Jul12				-0.14	0	0	372	17991	1364 0
Aug12				-0.12	0	31	403	17153	1178 8%
Sep12				-0.135	0.0025	0	360	16600	1140 0
Oct12				-0.15	0	0	0	16402	62 0
Nov12				-0.09	0	360	390	14873	0 92%
Dec12				-0.065	0	372	403	15235	0 92%
Jan13				-0.0775	0	372	403	9467	0 92%
Feb13				-0.075	0	336	364	7805	0 92%
Mar13				-0.0925	0	372	403	8841	0 92%
Apr13				-0.1425	-0.005	210	210	6208	30 100%
May13				-0.1575	-0.005	217	217	6643	31 100%
Jun13				-0.1475	-0.005	210	210	6157	30 100%
Jul13				-0.1475	-0.005	217	217	6420	31 100%
Aug13				-0.135	-0.005	217	217	6420	31 100%
Sep13				-0.13	-0.005	210	210	6216	30 100%
Oct13				-0.155	-0.005	217	217	6358	31 100%
Nov13				-0.13	0	0	0	3000	0 0
Dec13				-0.0625	0	0	0	3100	0 0
Jan14				-0.055	0	0	0	3658	93 0

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Feb14				-0.0775	0	0	0	3416	84
Mar14				-0.1125	0	0	0	3782	93
Apr14				-0.145	-0.005	0	0	1650	90
May14				-0.145	-0.005	0	0	1705	93
Jun14				-0.145	-0.005	0	0	1650	90
Jul14				-0.145	-0.005	0	0	1705	93
Aug14				-0.145	-0.005	0	0	1705	93
Sep14				-0.145	-0.005	0	0	1650	90
Oct14				-0.145	-0.005	0	0	1705	93
Nov14				-0.1425	0	0	0	1650	90
Dec14				-0.07	0	0	0	1705	93
Jan15				-0.0425	0	0	0	2449	0
Feb15				-0.0725	0	0	0	2212	0
Mar15				-0.11	0	0	0	2449	0
Apr15				-0.15	-0.005	0	0	3030	0
May15				-0.15	-0.005	0	0	3131	0
Jun15				-0.15	-0.005	0	0	3030	0
Jul15				-0.15	-0.005	0	0	3131	0
Aug15				-0.15	-0.005	0	0	3131	0
Sep15				-0.15	-0.005	0	0	3030	0
Oct15				-0.15	-0.005	0	0	3131	0
Nov15				-0.155	0	0	0	2070	0
Dec15				-0.0925	0	0	0	2139	0
Jan16				-0.105	0	0	0	515	0

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Feb16				-0.105	0	0	0	481	0
Mar16				-0.13	0	0	0	515	0
Apr16				-0.16	-0.005	0	0	468	0
May16				-0.16	-0.005	0	0	484	0
Jun16				-0.16	-0.005	0	0	468	0
Jul16				-0.16	-0.005	0	0	484	0
Aug16				-0.16	-0.005	0	0	484	0
Sep16				-0.16	-0.005	0	0	468	0
Oct16				-0.16	-0.005	0	0	484	0
Nov16				-0.12	0	0	0	360	0
Dec16				-0.12	0	0	0	372	0
Jan17				-0.12	0	0	0	186	0
Feb17				-0.12	0	0	0	168	0
Mar17				-0.12	0	0	0	186	0
Apr17				-0.16	0	0	0	180	0
May17				-0.16	0	0	0	186	0
Jun17				-0.16	0	0	0	180	0
Jul17				-0.16	0	0	0	186	0
Aug17				-0.16	0	0	0	186	0
Sep17				-0.16	0	0	0	180	0
Oct17				-0.16	0	0	0	186	0
Nov17				-0.12	0	0	0	180	0
Dec17				-0.12	0	0	0	186	0
Jan18				-0.12	0	0	0	31	0

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Feb18				-0.12	0	0	0	28	0
Mar18				-0.12	0	0	0	31	0
Apr18				-0.1675	0	0	0	30	0
May18				-0.1675	0	0	0	31	0
Jun18				-0.1675	0	0	0	30	0
Jul18				-0.1675	0	0	0	31	0
Aug18				-0.1675	0	0	0	31	0
Sep18				-0.1675	0	0	0	30	0
Oct18				-0.1675	0	0	0	31	0
Nov18				-0.125	0	0	0	30	0
Dec18				-0.125	0	0	0	31	0
Jan19				-0.125	0	0	0	0	0
Feb19				-0.125	0	0	0	0	0
Mar19				-0.125	0	0	0	0	0
Apr19				-0.18	0	0	0	0	0
May19				-0.18	0	0	0	0	0
Jun19				-0.18	0	0	0	0	0
Jul19				-0.18	0	0	0	0	0
Aug19				-0.18	0	0	0	0	0
Sep19				-0.18	0	0	0	0	0
Oct19				-0.18	0	0	0	0	0
Nov19				-0.125	0	0	0	0	0
Dec19				-0.125	0	0	0	0	0
Jan20				-0.125	0	0	0	0	0

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Feb20				-0.125	0	0	0	0	0
Mar20				-0.125	0	0	0	0	0
Apr20				-0.18	0	0	0	0	0
May20				-0.18	0	0	0	0	0
Jun20				-0.18	0	0	0	0	0
Jul20				-0.18	0	0	0	0	0
Aug20				-0.18	0	0	0	0	0
Sep20				-0.18	0	0	0	0	0
Oct20				-0.18	0	0	0	0	0
Nov20				-0.125	0	0	0	0	0
Dec20				-0.125	0	0	0	0	0
Summary:						3581	5856	266795	7603

ICE

HSC Basis Swap Settlement Report

10-May-2012

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol	
Jun12	-0.04	-0.035	-0.04	-0.035	0.0075	1680	8010	25888	1830	21%
Jul12	-0.015	-0.015	-0.015	-0.02	-0.0025	713	930	25987	1364	77%
Aug12	-0.015	-0.015	-0.015	-0.015	0.0025	651	713	26328	1426	91%
Sep12	-0.0375	-0.0375	-0.0375	-0.0375	0	630	960	23750	1440	66%
Oct12				-0.0575	0	155	155	28950	310	100%
Nov12				-0.0775	0	2544	2604	23228	300	98%
Dec12				-0.08	0	2119	2181	25259	310	97%
Jan13	-0.08	-0.08	-0.08	-0.0825	0	1736	1860	23701	310	93%
Feb13				-0.08	0	1568	1624	18544	280	97%
Mar13				-0.0675	0	1736	1798	20644	465	97%
Apr13				-0.0725	0	0	0	8614	120	
May13				-0.065	0	0	0	8648	124	
Jun13				-0.06	0	0	0	8554	120	
Jul13				-0.0475	0	0	0	8989	124	
Aug13				-0.0475	0	0	0	8989	124	
Sep13				-0.0575	0	240	240	8494	120	100%
Oct13				-0.07	0	0	0	8839	124	
Nov13				-0.085	0	84	84	5024	0	100%
Dec13				-0.0875	0	2343	2343	8033	0	100%
Jan14				-0.085	0	23	23	3557	0	100%

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Feb14				-0.085	0	23	23	3215	0 100%
Mar14				-0.075	0	23	23	4078	0 100%
Apr14				-0.065	0	23	23	3003	0 100%
May14				-0.065	0	23	23	2683	0 100%
Jun14				-0.065	0	23	23	2603	0 100%
Jul14				-0.065	0	23	23	2776	0 100%
Aug14				-0.065	0	23	23	2776	0 100%
Sep14				-0.065	0	23	23	2693	0 100%
Oct14				-0.065	0	23	23	2776	0 100%
Nov14				-0.0875	0	23	23	2751	0 100%
Dec14				-0.0875	0	23	23	2689	0 100%
Jan15				-0.0775	0	0	0	1780	0
Feb15				-0.0775	0	0	0	1636	0
Mar15				-0.0775	0	0	0	2580	0
Apr15				-0.0725	0	0	0	720	0
May15				-0.0725	0	0	0	744	0
Jun15				-0.0725	0	0	0	720	0
Jul15				-0.0725	0	0	0	744	0
Aug15				-0.0725	0	0	0	744	0
Sep15				-0.0725	0	0	0	720	0
Oct15				-0.0725	0	0	0	744	0
Nov15				-0.1275	0	0	0	420	0
Dec15				-0.1075	0	0	0	434	0
Jan16				-0.095	0	0	0	124	0

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Feb16				-0.075	0	0	0	116	0
Mar16				-0.025	0	0	0	124	0
Apr16				-0.095	0	0	0	60	0
May16				-0.095	0	0	0	62	0
Jun16				-0.095	0	0	0	60	0
Jul16				-0.095	0	0	0	62	0
Aug16				-0.095	0	0	0	62	0
Sep16				-0.095	0	0	0	60	0
Oct16				-0.095	0	0	0	62	0
Nov16				-0.1275	0	0	0	0	0
Dec16				-0.1175	0	0	0	0	0
Jan17				-0.0925	0	0	0	0	0
Feb17				-0.0825	0	0	0	0	0
Mar17				-0.0325	0	0	0	0	0
Apr17				-0.1025	0	0	0	0	0
May17				-0.1025	0	0	0	0	0
Jun17				-0.1025	0	0	0	0	0
Jul17				-0.1025	0	0	0	0	0
Aug17				-0.1025	0	0	0	0	0
Sep17				-0.1025	0	0	0	0	0
Oct17				-0.1025	0	0	0	0	0
Nov17				-0.13	0	0	0	0	0
Dec17				-0.12	0	0	0	0	0
Jan18				-0.1	0	0	0	0	0

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Feb18				-0.085	0	0	0	0	0
Mar18				-0.035	0	0	0	0	0
Apr18				-0.1025	0	0	0	0	0
May18				-0.1025	0	0	0	0	0
Jun18				-0.1025	0	0	0	0	0
Jul18				-0.1025	0	0	0	0	0
Aug18				-0.1025	0	0	0	0	0
Sep18				-0.1025	0	0	0	0	0
Oct18				-0.1025	0	0	0	0	0
Nov18				-0.135	0	0	0	0	0
Dec18				-0.125	0	0	0	0	0
Summary:						16475	23778	364841	8891

ICE

Chicago Basis Swap Settlement Report

10-May-2012

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Jun12	0.045	0.045	0.0425	0.0425	-0.005	0	120	15106	450
Jul12				0.05	0	0	0	15950	0
Aug12				0.045	0	0	0	15975	0
Sep12				0.035	0	120	120	14416	90 100%
Oct12				0.09	0	0	0	15975	248 0
Nov12				0.135	-0.0025	930	960	7868	120 97%
Dec12				0.15	-0.0025	775	806	8983	124 96%
Jan13				0.1325	-0.0025	775	806	9117	124 96%
Feb13				0.135	-0.0025	700	728	7880	112 96%
Mar13				0.11	-0.0025	744	775	8368	124 96%
Apr13				0.06	0	150	150	6398	120 100%
May13				0.04	0	155	155	6983	124 100%
Jun13				0.0425	0	150	150	6368	120 100%
Jul13				0.0425	0	155	155	6549	124 100%
Aug13				0.0425	0	155	155	6549	124 100%
Sep13				0.0425	0	150	150	6338	120 100%
Oct13				0.045	0	155	155	6549	124 100%
Nov13				0.1025	0	180	180	3124	0 100%
Dec13				0.1025	0	186	186	3228	0 100%
Jan14				0.1025	0	186	186	3257	0 100%

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol	
Feb14				0.1025	0	168	168	2942	0	100%
Mar14				0.1025	0	186	186	3257	0	100%
Apr14				0.04	0	0	0	2220	0	
May14				0.04	0	0	0	2294	0	
Jun14				0.04	0	0	0	2220	0	
Jul14				0.04	0	0	0	2294	0	
Aug14				0.04	0	0	0	2294	0	
Sep14				0.04	0	0	0	2220	0	
Oct14				0.04	0	0	0	2294	0	
Nov14				0.09	0	0	0	1560	0	
Dec14				0.09	0	0	0	1612	0	
Jan15				0.09	0	0	0	1736	0	
Feb15				0.09	0	0	0	1568	0	
Mar15				0.09	0	0	0	1736	0	
Apr15				0.035	0	0	0	1920	0	
May15				0.035	0	0	0	1984	0	
Jun15				0.035	0	0	0	1920	0	
Jul15				0.035	0	0	0	1984	0	
Aug15				0.035	0	0	0	1984	0	
Sep15				0.035	0	0	0	1920	0	
Oct15				0.035	0	0	0	1984	0	
Nov15				0.0925	0	0	0	1440	0	
Dec15				0.0925	0	0	0	1488	0	
Jan16				0.0925	0	0	0	558	0	

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Feb16				0.0925	0	0	0	522	0
Mar16				0.0925	0	0	0	558	0
Apr16				0.03	0	0	0	300	0
May16				0.03	0	0	0	310	0
Jun16				0.03	0	0	0	300	0
Jul16				0.03	0	0	0	310	0
Aug16				0.03	0	0	0	310	0
Sep16				0.03	0	0	0	300	0
Oct16				0.03	0	0	0	310	0
Nov16				0.095	0	0	0	300	0
Dec16				0.095	0	0	0	310	0
Jan17				0.095	0	0	0	0	0
Feb17				0.095	0	0	0	0	0
Mar17				0.095	0	0	0	0	0
Apr17				0.03	0	0	0	0	0
May17				0.03	0	0	0	0	0
Jun17				0.03	0	0	0	0	0
Jul17				0.03	0	0	0	0	0
Aug17				0.03	0	0	0	0	0
Sep17				0.03	0	0	0	0	0
Oct17				0.03	0	0	0	0	0
Nov17				0.095	0	0	0	0	0
Dec17				0.095	0	0	0	0	0
Summary:						6020	6291	226240	2248

ICE

AECO Basis Swap Settlement Report

10-May-2012

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Jun12	-0.465	-0.455	-0.4825	-0.4725	-0.0125	0	450	40211	3060
Jul12	-0.45	-0.44	-0.46	-0.4525	-0.0125	434	4712	50697	6510 9%
Aug12	-0.425	-0.415	-0.4325	-0.43	-0.0075	682	6603	54973	8091 10%
Sep12	-0.39	-0.3825	-0.4	-0.395	-0.0025	3600	10380	63501	8910 35%
Oct12	-0.36	-0.35	-0.3675	-0.36	0.0025	4092	8277	68554	4805 49%
Nov12	-0.285	-0.285	-0.3	-0.295	-0.005	150	960	43246	3870 16%
Dec12	-0.32	-0.32	-0.32	-0.33	-0.0075	31	217	54497	2015 14%
Jan13	-0.365	-0.365	-0.365	-0.3625	-0.0025	31	217	32202	1612 14%
Feb13				-0.37	-0.0025	28	140	23551	980 20%
Mar13	-0.39	-0.39	-0.39	-0.35	-0.0025	31	186	23401	1023 17%
Apr13				-0.37	-0.015	150	210	17324	1440 71%
May13				-0.3675	-0.015	155	217	16630	1488 71%
Jun13				-0.4275	-0.015	60	120	16108	1440 50%
Jul13				-0.4275	-0.015	62	124	16522	1488 50%
Aug13				-0.4575	-0.015	62	124	16553	1488 50%
Sep13				-0.4175	-0.015	60	120	15962	1440 50%
Oct13				-0.3675	-0.015	62	124	16597	1488 50%
Nov13				-0.3325	-0.0025	90	90	10505	600 100%
Dec13				-0.3675	-0.0025	93	93	12958	620 100%
Jan14				-0.425	-0.0025	93	93	11253	372 100%

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Feb14				-0.435	-0.0025	84	84	10164	336 100%
Mar14				-0.4325	-0.0025	93	93	11253	372 100%
Apr14				-0.295	0	60	60	5796	360 100%
May14				-0.3325	0	62	62	6173	372 100%
Jun14				-0.365	0	60	60	5946	360 100%
Jul14				-0.3875	0	62	62	6080	372 100%
Aug14				-0.4025	0	62	62	6080	372 100%
Sep14				-0.36	0	60	60	5886	360 100%
Oct14				-0.36	0	62	62	6080	372 100%
Nov14				-0.3175	0	0	0	4770	240
Dec14				-0.3375	0	0	0	4929	248
Jan15				-0.3775	0	0	0	4746	155
Feb15				-0.39	0	0	0	4290	140
Mar15				-0.37	0	0	0	4746	155
Apr15				-0.2375	0.01	0	0	5044	210
May15				-0.3075	0.01	0	0	5211	217
Jun15				-0.3425	0.01	0	0	5044	210
Jul15				-0.3625	0.01	0	0	5211	217
Aug15				-0.3725	0.01	0	0	5211	217
Sep15				-0.3425	0.01	0	0	5044	210
Oct15				-0.3425	0.01	0	0	5211	217
Nov15				-0.25	0.0125	0	0	3904	150
Dec15				-0.3025	0.0125	0	0	4033	155
Jan16				-0.3675	0.0125	0	31	1822	31

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Feb16				-0.3775	0.0125	0	29	1706	29
Mar16				-0.3775	0.0125	0	31	1822	31
Apr16				-0.2075	0.0175	0	30	852	90
May16				-0.2575	0.0175	0	31	878	93
Jun16				-0.2925	0.0175	0	30	852	90
Jul16				-0.3125	0.0175	0	31	878	93
Aug16				-0.3325	0.0375	0	31	878	93
Sep16				-0.2925	0.0175	0	30	852	90
Oct16				-0.295	0.0175	0	31	878	93
Nov16				-0.2925	0.015	0	30	474	30
Dec16				-0.2875	0.015	0	31	489	31
Jan17				-0.32	0.0125	0	0	279	0
Feb17				-0.31	0.0125	0	0	252	0
Mar17				-0.285	0.0125	0	0	279	0
Apr17				-0.195	0.01	0	0	240	0
May17				-0.245	0.01	0	0	248	0
Jun17				-0.2475	0.01	0	0	240	0
Jul17				-0.2975	0.01	0	0	248	0
Aug17				-0.31	0.01	0	0	248	0
Sep17				-0.28	0.01	0	0	240	0
Oct17				-0.28	0.01	0	0	248	0
Nov17				-0.26	0.01	0	0	210	0
Dec17				-0.315	0.01	0	0	217	0
Jan18				-0.325	0.01	0	0	124	0

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Feb18				-0.315	0.01	0	0	112	0
Mar18				-0.295	0.01	0	0	124	0
Apr18				-0.19	0.01	0	0	120	0
May18				-0.24	0.01	0	0	124	0
Jun18				-0.275	0.01	0	0	120	0
Jul18				-0.295	0.01	0	0	124	0
Aug18				-0.305	0.01	0	0	124	0
Sep18				-0.275	0.01	0	0	120	0
Oct18				-0.275	0.01	0	0	124	0
Nov18				-0.2625	0.01	0	0	120	0
Dec18				-0.3175	0.01	0	0	124	0
Jan19				-0.33	0.01	0	0	0	0
Feb19				-0.32	0.01	0	0	0	0
Mar19				-0.3	0.01	0	0	0	0
Apr19				-0.1975	0.01	0	0	0	0
May19				-0.2525	0.01	0	0	0	0
Jun19				-0.2875	0.01	0	0	0	0
Jul19				-0.3075	0.01	0	0	0	0
Aug19				-0.3175	0.01	0	0	0	0
Sep19				-0.2875	0.01	0	0	0	0
Oct19				-0.29	0.01	0	0	0	0
Nov19				-0.27	0.01	0	0	0	0
Dec19				-0.325	0.01	0	0	0	0
Jan20				-0.3375	0.01	0	0	0	0

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Feb20				-0.3275	0.01	0	0	0	0
Mar20				-0.3075	0.01	0	0	0	0
Apr20				-0.19	0.01	0	0	0	0
May20				-0.25	0.01	0	0	0	0
Jun20				-0.285	0.01	0	0	0	0
Jul20				-0.305	0.01	0	0	0	0
Aug20				-0.345	0.01	0	0	0	0
Sep20				-0.285	0.01	0	0	0	0
Oct20				-0.2875	0.01	0	0	0	0
Nov20				-0.285	0.01	0	0	0	0
Dec20				-0.33	0.01	0	0	0	0
Summary:						10571	34428	752887	59551

ICE

Henry Hub Settlement Report

10-May-2012

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol	
Jun12	2.463	2.519	2.405	2.487	0.022	6864	368750	455206	343855	2%
Jul12	2.565	2.603	2.497	2.569	0.019	2964	74516	319082	84962	4%
Aug12	2.626	2.66	2.561	2.628	0.018	1000	53856	286665	59506	2%
Sep12	2.671	2.697	2.603	2.667	0.013	1332	41521	278911	46102	3%
Oct12	2.742	2.782	2.695	2.757	0.012	1116	82544	508407	124828	1%
Nov12	3.037	3.05	2.976	3.033	0.016	4366	32313	211126	40332	14%
Dec12	3.368	3.387	3.318	3.374	0.023	558	29102	229921	29402	2%
Jan13	3.498	3.538	3.47	3.525	0.019	6034	59125	362348	69934	10%
Feb13	3.53	3.546	3.482	3.538	0.018	1188	12275	111500	11908	10%
Mar13	3.513	3.533	3.475	3.52	0.016	1651	21531	195721	21190	8%
Apr13	3.49	3.51	3.445	3.5	0.014	1740	30433	232656	41344	6%
May13	3.528	3.535	3.481	3.536	0.012	248	9096	98707	8842	3%
Jun13	3.561	3.581	3.528	3.584	0.011	240	8326	72543	8995	3%
Jul13	3.608	3.629	3.605	3.632	0.01	1448	8154	93691	6322	18%
Aug13	3.626	3.644	3.595	3.65	0.009	248	5818	79013	6109	4%
Sep13	3.64	3.65	3.61	3.653	0.009	240	5622	74100	6483	4%
Oct13	3.674	3.681	3.64	3.691	0.009	348	18554	149438	22938	2%
Nov13	3.781	3.791	3.78	3.803	0.007	249	6828	86431	7921	4%
Dec13	3.987	3.992	3.951	4.005	0.004	1501	7337	86887	5437	20%
Jan14	4.12	4.12	4.065	4.117	0.002	1295	8007	120299	10017	16%

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol	
Feb14				4.089	-0.001	436	2356	36776	3545	19%
Mar14	4.01	4.01	4.01	4.022	-0.003	434	4852	86450	4699	9%
Apr14	3.83	3.845	3.818	3.841	-0.008	2516	8052	99084	5356	31%
May14	3.845	3.845	3.845	3.86	-0.009	554	2554	34667	1162	22%
Jun14				3.892	-0.01	540	2416	34034	1126	22%
Jul14				3.932	-0.01	554	2492	36933	1162	22%
Aug14				3.951	-0.01	554	2492	34213	1162	22%
Sep14				3.953	-0.01	540	2416	32352	1126	22%
Oct14				3.989	-0.01	2562	6825	66404	2526	38%
Nov14				4.081	-0.01	648	2554	34296	1396	25%
Dec14				4.269	-0.01	922	2860	35071	1410	32%
Jan15				4.366	-0.01	219	1428	39050	1612	15%
Feb15				4.333	-0.01	198	702	22685	680	28%
Mar15				4.25	-0.01	579	2315	54255	1245	25%
Apr15				4.015	-0.012	212	1622	32361	1956	13%
May15				4.03	-0.012	219	746	22923	687	29%
Jun15				4.055	-0.012	212	722	24634	666	29%
Jul15				4.091	-0.012	217	744	23113	683	29%
Aug15				4.109	-0.012	217	744	22960	683	29%
Sep15				4.113	-0.012	1214	1724	22820	662	70%
Oct15				4.149	-0.012	2021	2548	24232	1582	79%
Nov15				4.239	-0.012	214	724	21706	662	30%
Dec15	4.43	4.43	4.43	4.427	-0.012	221	779	24341	683	28%
Jan16				4.52	-0.012	190	500	13184	274	38%

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Feb16				4.487	-0.012	174	464	12118	258 38%
Mar16				4.404	-0.012	589	961	18910	1122 61%
Apr16				4.174	-0.012	183	543	17211	1106 38%
May16				4.188	-0.012	189	499	12775	274 38%
Jun16				4.213	-0.012	183	483	12426	266 38%
Jul16				4.248	-0.012	186	496	13158	274 38%
Aug16				4.267	-0.012	186	496	12748	274 38%
Sep16				4.271	-0.012	184	484	12480	266 38%
Oct16				4.307	-0.012	190	500	13091	274 38%
Nov16				4.397	-0.012	184	484	11952	266 38%
Dec16				4.585	-0.012	190	500	12688	274 38%
Jan17				4.679	-0.012	1	373	5852	148
Feb17				4.647	-0.012	1	337	5523	136
Mar17				4.565	-0.012	1	435	8532	148
Apr17				4.335	-0.012	1	421	9601	144
May17				4.347	-0.012	1	373	6223	148
Jun17				4.372	-0.012	1	361	6015	120
Jul17				4.407	-0.012	0	372	6031	124
Aug17				4.429	-0.012	0	372	6026	124
Sep17				4.433	-0.012	0	360	5801	120
Oct17				4.469	-0.012	0	372	5954	124
Nov17				4.559	-0.012	0	360	5860	120
Dec17				4.749	-0.012	0	372	6009	124
Jan18				4.843	-0.012	0	0	589	0

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Feb18				4.812	-0.013	0	0	524	0
Mar18				4.731	-0.014	0	0	581	0
Apr18				4.511	-0.014	0	0	592	0
May18				4.521	-0.014	0	0	611	0
Jun18				4.546	-0.014	0	0	603	0
Jul18				4.581	-0.014	0	0	635	0
Aug18				4.606	-0.014	0	0	634	0
Sep18				4.613	-0.014	0	0	590	0
Oct18				4.651	-0.014	0	0	610	0
Nov18				4.746	-0.014	0	0	589	0
Dec18				4.941	-0.014	0	0	609	0
Jan19				5.041	-0.014	0	0	567	0
Feb19				5.012	-0.015	0	0	516	0
Mar19				4.934	-0.015	0	0	567	0
Apr19				4.704	-0.015	0	0	550	0
May19				4.714	-0.015	0	0	567	0
Jun19				4.739	-0.015	0	0	550	0
Jul19				4.774	-0.015	0	0	579	0
Aug19				4.799	-0.015	0	0	579	0
Sep19				4.809	-0.015	0	0	550	0
Oct19				4.854	-0.015	0	0	567	0
Nov19				4.956	-0.015	0	0	546	0
Dec19				5.154	-0.015	0	0	563	0
Jan20				5.261	-0.015	0	0	827	0

Month	Open	High	Low	Settlement	Change	Block Vol	Volume	Open Int	Prev Day Vol
Feb20				5.234	-0.015	0	0	775	0
Mar20				5.156	-0.015	0	0	827	0
Apr20				4.926	-0.015	0	0	801	0
May20				4.936	-0.015	0	0	827	0
Jun20				4.961	-0.015	0	0	801	0
Jul20				4.996	-0.015	0	0	839	0
Aug20				5.023	-0.015	0	0	839	0
Sep20				5.033	-0.015	0	0	801	0
Oct20				5.081	-0.015	0	0	827	0
Nov20				5.193	-0.015	0	0	801	0
Dec20				5.399	-0.015	0	0	827	0
Jan21				5.514	-0.015	0	0	93	0
Feb21				5.487	-0.015	0	0	84	0
Mar21				5.409	-0.015	0	0	93	0
Apr21				5.154	-0.015	0	0	90	0
May21				5.164	-0.015	0	0	93	0
Jun21				5.189	-0.015	0	0	90	0
Jul21				5.224	-0.015	0	0	93	0
Aug21				5.256	-0.015	0	0	93	0
Sep21				5.266	-0.015	0	0	90	0
Oct21				5.318	-0.015	0	0	93	0
Nov21				5.438	-0.015	0	0	90	0
Dec21				5.653	-0.015	0	0	93	0
Summary:						53267	949293	5182935	999406