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03/05/10 Crude Options Trading Summary

Volume Traded Source: NYMEX TMS	NYMEX LO Open Outcry Volume:		RBOB OB Floor Volume	
	LO Globex Volume:			
	LO PNT Volume:		OB PNT Volume:	
	LC Open Outcry Volume:		Heating Oil OH Floor Volume:	
	LC Globex Volume:			
	LC PNT Volume:		OH PNT Volume:	
April Open Interest	LC Calls: 16,132 (0) LC Puts: 18,165 (0)	June Open Interest	LC Calls: 36,051 (0) LC Puts: 23,102 (0)	
	LO Calls: 26,453 (-931) LO Puts: 219,668 (+2,098)		LO Calls: 460,461 (+2,836) LO Puts: 545,639 (+3,172)	
May Open Interest	LC Calls: 2,953 (+700) LC Puts: 15,588 (0)	July Open Interest	LC Calls: 404 (0) LC Puts: 7,904 (0)	
	LO Calls: 158,962 (+1,280) LO Puts: 129,463 (+2,468)		LO Calls: 69,390 (+3,269) LO Puts: 67,078 (+1,508)	

Trades of the Day

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| <ul style="list-style-type: none"> 1) K 82 Straddle trades 680 2) J 81.5 Straddle trades 360 3) K 90/95 1 x 2 cs trades 17 4) K 75/80 ps vs 81.70 trades 149 5) M 70/75 1 x 1.5 ps vs 82.20 trades 50 6) M 70/75 1 x 1.5 ps vs 82.20 trades 51 now 7) N 50 p trades 6 8) J 75 p trades 23 9) K 75/82/89 Iron fly trades 468 and 470 10) K 75/82/89 Iron fly trades 470 again | <ul style="list-style-type: none"> 11) Q 50 p trades 11 12) K 65 p trades 13 now 13) J 68/75 ps trades 17 14) J 81/82.5 cs vs 81.70 trades 75 15) J 83/88 1 x 2 cs vs 82.00 trades 85 16) Z12 110 calls trade 630 17) J 85 vs K 95 cs trades 30 18) J 84/85 cs live trades 26 19) J 70/75 ps trades 17 20) M 65/71.5 ps vs 82.50 trades 72 21) J 81.5 Straddle trades 350 light |
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Source: NYMEX

		Straddle	
	STRIKE	BID	OFFER
CL J0	80.5	375	385
CL K0	80.5	670	690
CL M0	81	900	920
CL N0	81.5	1070	1100
CL O0	82	1205	1235
CL U0	82	1340	1370
CL V0	82.5	1460	1490
CL X0	82.5	1570	1600
CL Z0	83	1665	1695
CL M1	84	2060	2090

03/05/10 Crude Futures Trading Summary			Source: NYMEX
NYMEX CL Open Outcry Volume		CL Open Interest	1,321,953
NYMEX CL Globex Volume		Change in Open Interest	+14,951
NYMEX CL PNT Volume (Includes ClearPort, EFP, and Block Volumes)		April Open Interest (CL)	249,894 (-3,438)
		May Open Interest (CL)	178,670 (+5,679)
		June Open Interest (CL)	176,168 (91,565)
		July Open Interest (CL)	62,452 (+2,239)
NYMEX Brent Last Day (BZ)		BZ Open Interest	3,185 (+1)
Brent-Dubai Swap (DB)		DB Open Interest	35,305 (+175)
WTI Cal. Swap (CS)		CS Open Interest	31,459 (0)
WTI Financial (WS)		WS Open Interest	215,110 (+2,181)
Yesterday's Brent ICE Volume		April Brent Open Interest	
		May Brent Open Interest	
		June Brent Open Interest	
Yesterday's WTI ICE Volume		April ICE WTI Open Int	
		May ICE WTI Open Int	
		June ICE WTI Open Int	
Products Trading Summary			
RBOB Open Outcry Volume		RB Open Interest	286,791
RBOB Globex Volume		Open Interest Change	+8,214
RB PNT Volume			
Heating Oil Open Outcry Volume:		Heating Oil Open Interest	311,945
HO Globex Volume:		Open Interest Change	+3,314
HO PNT Volume:			

EIA Weekly Inventory Data (Released March 3, 2010)		Source: US Dept. of Energy
Location	Stocks (Million Barrels)	Change From Prev. Week (Million Barrels)
Crude Oil (USA)	341.571	+4.034
East Coast (PADD I)	11.822	-0.436
Midwest (PADD II)	81.427	+0.532
Cushing, Oklahoma	29.969	+0.067
Gulf Coast (PADD III)	181.824	+1.754
Rocky Mountains (PADD IV)	15.292	-0.125
West Coast (PADD V)	51.206	+2.309
Strategic Petroleum Reserve	726.610	-0.002
Refinery Utilization	81.87%	+0.70%
Gasoline Stocks	231.943	+0.773
Distillate Stocks	151.821	-0.843

Brent Settlement Data

J0	K0	M0	N0	Q0	U0	V0	X0	Z0	F1	G1	H1	J1	K1	M1
	-28	-72	-118	-162	-202	-240	-274	-308	-338	-366	-394	-421	-446	-469
	K0	-44	-90	-134	-174	-212	-246	-280	-310	-338	-366	-393	-418	-441
	M0	-46	-90	-130	-168	-202	-236	-266	-294	-322	-349	-374	-397	
	N0	-44	-84	-122	-156	-190	-220	-248	-276	-303	-328	-351		
	Q0	-40	-78	-112	-146	-176	-204	-232	-259	-284	-307			
	U0	-38	-72	-106	-136	-164	-192	-219	-244	-267				
	V0	-34	-68	-98	-126	-154	-181	-206	-229					
	X0	-34	-64	-92	-120	-147	-172	-195						
	Z0	-30	-58	-86	-113	-138	-161							
	F1	-28	-56	-83	-108	-131								
	G1	-28	-55	-80	-103									
	H1	-28	-52	-75										
	J1	-28	-25	-48										
	K1	-28	-23											
H1	-28													
J1	-27													
K1	-27													

Spot-Red	Red-Blue
J -421	J -195
K -418	K -182
M -397	M -171
N -370	N -164
Q -344	Q -158
U -319	U -155
V -296	V -153
X -277	X -151
Z -258	Z -149
F -241	F -144
G -226	G -139
H -210	H -135

Brent Spreads						Brent Calendar Averages				
Z0/Z1	-258	M0/Z0	-236	M4/Z4	-72		2011	2012	2013	2014
Z1/Z2	-149	Z0/M1	-161	Z4/M5	-84	Today	8456	8635	8761	8887
Z2/Z3	-110	M1/Z1	-97	M5/Z5	-90	Last	8333	8515	8642	8772
Z3/Z4	-138	Z1/M2	-74	Z5/M6	-91	Diff.	123	120	118	115
Z4/Z5	-174	M2/Z2	-75	M6/Z6	-91					
Z5/Z6	-182	Z2/M3	-50	Z6/M7	-96					
Z6/Z7	-192	M3/Z3	-60	M7/Z7	-96					
		Z3/M4	-66							

Arb Values	
JJ	161
KK	175
MM	176
NN	175
QQ	141
UU	158
VV	148
XX	143
ZZ	140
FF	129
GG	121

WTI/Brent Box Settle		
J/K	-14	
K/M	-1	
M/N	1	
N/Q	8	
Q/U	9	
U/V	10	

	Apr	May	Jun	Jul
HI	8053	8081	8125	8164
LO	7880	7918	7967	8017
ST	7989	8017	8061	8107

		Q1 11	8355	Q1 12	8581	Q1 13	8720	Q1 14	8836	Q1 15	8980
Q2 10	8022	Q2 11	8434	Q2 12	8617	Q2 13	8745	Q2 14	8869	Q2 15	9022
Q3 10	8150	Q3 11	8494	Q3 12	8653	Q3 13	8774	Q3 14	8904	Q3 15	9066
Q4 10	8263	Q4 11	8540	Q4 12	8691	Q4 13	8804	Q4 14	8940	Q4 15	9111

[North Sea Maritime Weather](#) (From the United Kingdom Office of Meteorology)

Brent Settlement Data

News Stories of the Day

API Weekly Supply Data (Released March 2, 2010)			Source: API
Location	Week Ended 2/26/10	Week Ended 2/19/10	Change in Week
Crude Oil (USA)	337.090	334.425	+2.665
PADD 1	12.486	11.389	+1.097
PADD 2	81.377	80.517	+0.860
Cushing, OK	29.088	28.091	+0.997
PADD 3	177.777	177.378	0.399
PADD 4	15.075	15.296	-0.221
PADD 5	50.375	49.845	0.53
Refinery Runs	13.832	13.800	+0.032
Crude Imports	9.801	9.192	+0.609
Gasoline Stocks (USA)	232.924	232.015	+0.909
Distillate Stocks	154.639	158.713	-4.074
Jet Fuel Stocks	4.155	43.745	-0.590

WTI Crude Oil NYMEX Futures Positions As Of February 23 (via CFTC Weekly Report)

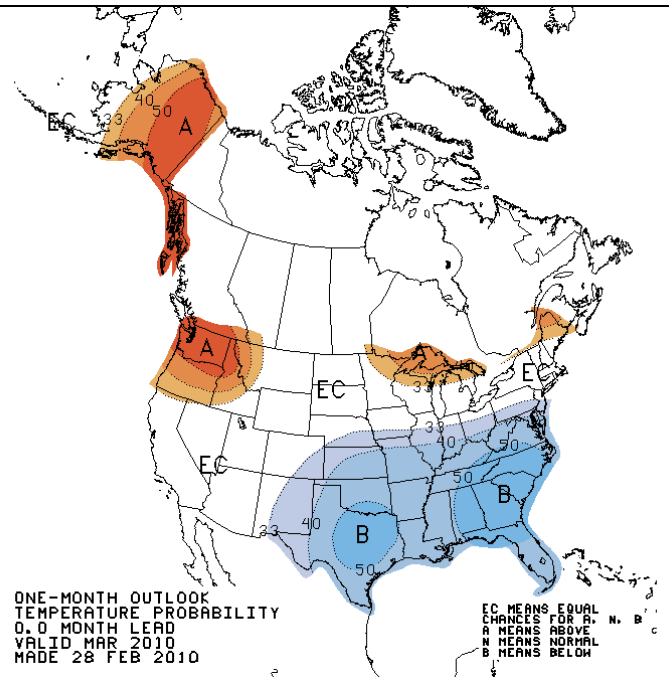
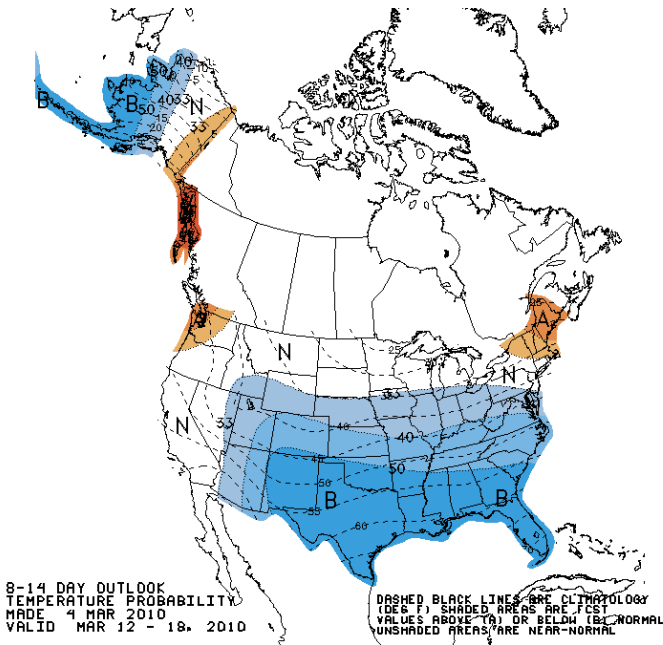
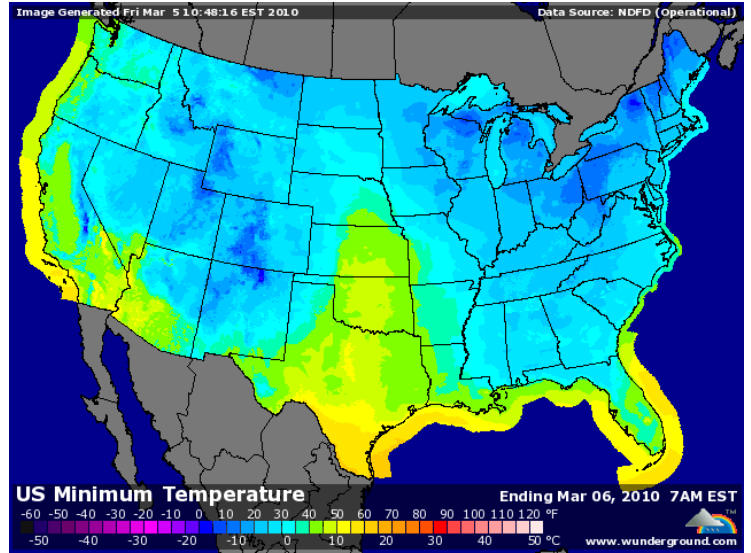
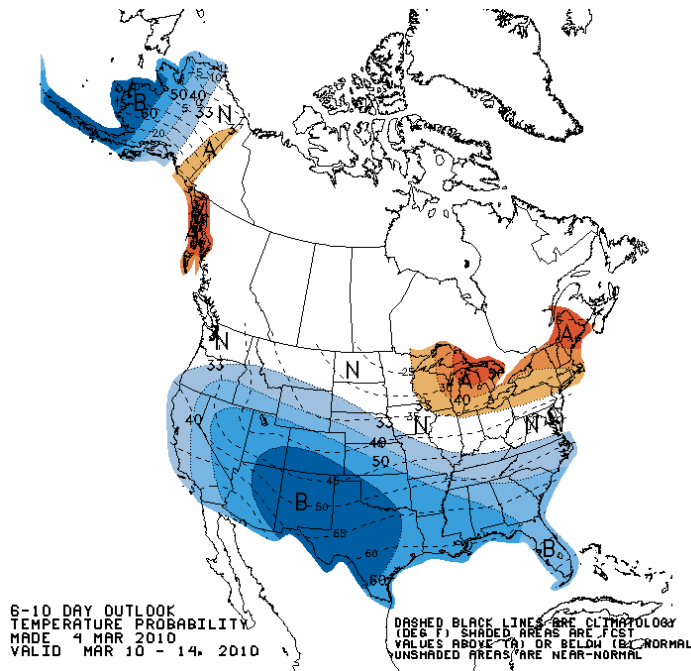
	Non-Commercial			Commercial		Total		Non-Reportable Positions	
	Long	Short	Spreads	Long	Short	Long	Short	Long	Short
Contracts	247,723	162,371	300,021	648,842	741,710	1,196,586	1,204,102	83,649	76,133
Net Long/Short	Long 85,352			Short 92,868					
% of Open Interest	19.3	12.7	23.4	50.7	57.9	93.5	94.1	6.5	5.9
# Traders in Each Category	108	89	135	85	91	275	246		

WTI Crude Oil ICE EUROPE FUTURES Positions As Of February 16 (via CFTC Weekly Report)

	Non-Commercial			Commercial		Total		Non-Reportable Positions	
	Long	Short	Spreads	Long	Short	Long	Short	Long	Short
Contracts	44,435	26,124	101,560	331,616	346,843	477,611	474,527	16,616	19,700
Net Long/Short	Long 18,311			Short 15,227					
% of Open Interest	9.0	5.3	20.5	67.1	70.2	96.6	96.0	3.4	4.0
# Traders in Each Category	27	13	35	53	59	96	96		

NOAA: [90 Day Outlooks](#)

Weather Underground: [Severe Weather Map](#)



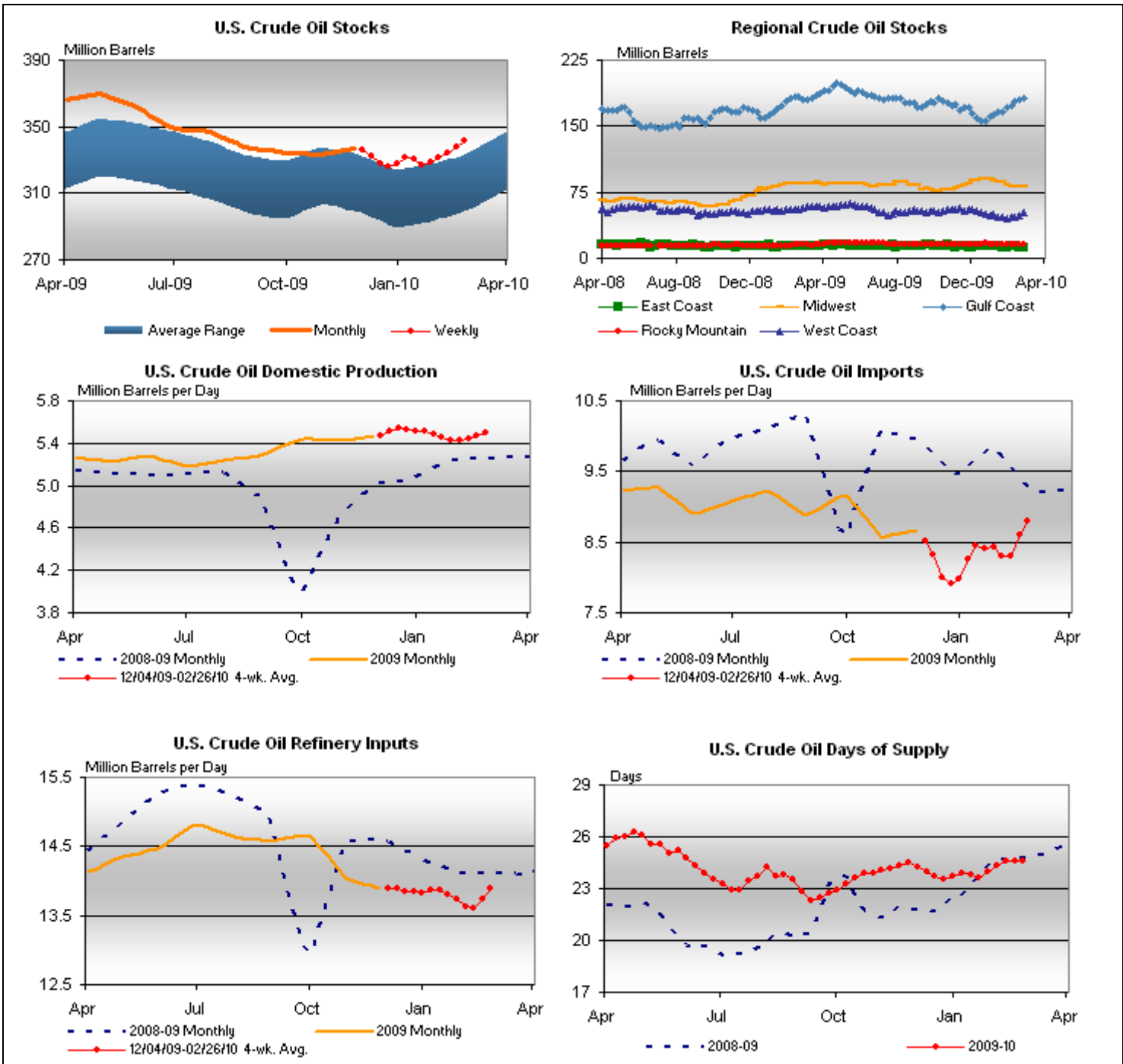
Government Data

Source: Dept. of Energy

Department of Energy: [Crude Oil Supply Data](#)

Department of Energy: [This Week In Petroleum](#)

Department of Energy: [Weekly Petroleum Status Report Highlights](#) (.PDF file)



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