

September 13, 2013

VIA E-MAIL

Ms. Melissa Jurgens
Office of the Secretariat
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, N.W.
Washington, D.C. 20581

**Re: CFTC Regulation 40.2(a) Certification: Notification of New Product Listing of Eight (8) Western Electricity Futures Contracts on CME Globex and the NYMEX Trading Floor and for Clearing Through CME ClearPort
NYMEX Submission No. 13-393**

Dear Ms. Jurgens:

The New York Mercantile Exchange, Inc. (“NYMEX” or “Exchange”) is notifying the Commodity Futures Trading Commission (“CFTC” or “Commission”) that it is self-certifying the listing of eight (8) western electricity futures contracts for trading on the NYMEX trading floor and CME Globex and for submission for clearing through CME ClearPort beginning at 6:00 p.m. on Sunday September 29, 2013, for trade date Monday, September 30, 2013. Specifically, the contracts to be launched are the Mid-Columbia Day-Ahead Peak Calendar-Month 5 MW Futures, Mid-Columbia Day-Ahead Peak Calendar-Day 5 MW Futures, Mid-Columbia Day-Ahead Off-Peak Calendar-Month 5 MW Futures, Mid-Columbia Day-Ahead Off-Peak Calendar-Day 5 MW Futures, Palo Verde Day-Ahead Peak Calendar-Month 5 MW Futures, Palo Verde Day-Ahead Peak Calendar-Day 5 MW Futures, Palo Verde Day-Ahead Off-Peak Calendar-Month 5 MW Futures, and Palo Verde Day-Ahead Off-Peak Calendar-Day 5 MW Futures.

Pursuant to Commission Regulation 40.6(a), NYMEX is separately self-certifying block trading minimum thresholds for the subject futures contracts in NYMEX/COMEX Submission No. 13-382. Block transactions are governed by Rule 526.

The contract specifications are as follows:

Contract Name	Mid-Columbia Day-Ahead Peak Calendar-Month 5 MW Futures
Commodity Code	MDC
Chapter	935
Contract Size	80 MWh
Last Trading Day	Trading shall cease on the last business day of the contract month.
Minimum Price Fluctuation	The minimum fluctuation shall be \$0.01 per MWh.
First Listed Month	October 2013
Listing Schedule	<u>CME Globex</u> : 36 consecutive calendar months. <u>CME ClearPort and Open Outcry</u> : All months in the current calendar year and the subsequent five calendar years.

Trading Hours	Open Outcry: Monday – Friday 9:00 a.m. – 2:30 p.m. (8:00 a.m. – 1:30 p.m. Central Time/CT) CME Globex and CME ClearPort: Sunday – Friday 6:00 p.m. – 5:15 p.m. (5:00 p.m. – 4:15 p.m. CT) with a 45-minute break each day beginning at 5:15 p.m. (4:15 p.m. CT).
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Contract Name	Mid-Columbia Day-Ahead Peak Calendar-Day 5 MW Futures
Commodity Code	MDA
Chapter	936
Contract Size	80 MWh
Last Trading Day	Trading shall cease on the last business day prior to the contract day.
Minimum Price Fluctuation	The minimum fluctuation shall be \$0.01 per MWh.
First Listed Day	October 1, 2013
Listing Schedule	<u>CME Globex, CME ClearPort, and Open Outcry</u> : All peak calendar days in the current month and the subsequent calendar month.
Trading Hours	Open Outcry: Monday – Friday 9:00 a.m. – 2:30 p.m. (8:00 a.m. – 1:30 p.m. Central Time/CT) CME Globex and CME ClearPort: Sunday – Friday 6:00 p.m. – 5:15 p.m. (5:00 p.m. – 4:15 p.m. CT) with a 45-minute break each day beginning at 5:15 p.m. (4:15 p.m. CT).

Contract Name	Mid-Columbia Day-Ahead Off-Peak Calendar-Month 5 MW Futures
Commodity Code	OMC
Chapter	937
Contract Size	5 MWh
Last Trading Day	Trading shall cease on the last business day of the contract month.
Minimum Price Fluctuation	The minimum fluctuation shall be \$0.01 per MWh.
First Listed Month	October 2013
Listing Schedule	<u>CME Globex</u> : 36 consecutive calendar months. <u>CME ClearPort and Open Outcry</u> : All months in the current calendar year and the subsequent five calendar years.
Trading Hours	Open Outcry: Monday – Friday 9:00 a.m. – 2:30 p.m. (8:00 a.m. – 1:30 p.m. Central Time/CT) CME Globex and CME ClearPort: Sunday – Friday 6:00 p.m. – 5:15 p.m. (5:00 p.m. – 4:15 p.m. CT) with a 45-minute break each day beginning at 5:15 p.m. (4:15 p.m. CT).

Contract Name	Mid-Columbia Day-Ahead Off-Peak Calendar-Day 5 MW Futures
Commodity Code	MXO

Chapter	938
Contract Size	5 MWh
Last Trading Day	Trading shall cease on the last business day prior to the contract day.
Minimum Price Fluctuation	The minimum fluctuation shall be \$0.01 per MWh.
First Listed Day	October 1, 2013
Listing Schedule	<u>CME Globex, CME ClearPort, and Open Outcry</u> : All days in the current month and the subsequent calendar month.
Trading Hours	Open Outcry: Monday – Friday 9:00 a.m. – 2:30 p.m. (8:00 a.m. – 1:30 p.m. Central Time/CT) CME Globex and CME ClearPort: Sunday – Friday 6:00 p.m. – 5:15 p.m. (5:00 p.m. – 4:15 p.m. CT) with a 45-minute break each day beginning at 5:15 p.m. (4:15 p.m. CT).

Contract Name	Palo Verde Day-Ahead Peak Calendar-Month 5 MW Futures
Commodity Code	PVD
Chapter	939
Contract Size	80 MWh
Last Trading Day	Trading shall cease on the last business day of the contract month.
Minimum Price Fluctuation	The minimum fluctuation shall be \$0.01 per MWh.
First Listed Month	October 2013
Listing Schedule	<u>CME Globex</u> : 36 consecutive calendar months. <u>CME ClearPort and Open Outcry</u> : All months in the current calendar year and the subsequent five calendar years.
Trading Hours	Open Outcry: Monday – Friday 9:00 a.m. – 2:30 p.m. (8:00 a.m. – 1:30 p.m. Central Time/CT) CME Globex and CME ClearPort: Sunday – Friday 6:00 p.m. – 5:15 p.m. (5:00 p.m. – 4:15 p.m. CT) with a 45-minute break each day beginning at 5:15 p.m. (4:15 p.m. CT).

Contract Name	Palo Verde Day-Ahead Peak Calendar-Day 5 MW Futures
Commodity Code	VDP
Chapter	940
Contract Size	80 MWh
Last Trading Day	Trading shall cease on the last business day prior to the contract day.
Minimum Price Fluctuation	The minimum fluctuation shall be \$0.01 per MWh.
First Listed Day	October 1, 2013
Listing Schedule	<u>CME Globex, CME ClearPort, and Open Outcry</u> : All peak calendar days in the current month and the subsequent calendar month.

Trading Hours	Open Outcry: Monday – Friday 9:00 a.m. – 2:30 p.m. (8:00 a.m. – 1:30 p.m. Central Time/CT) CME Globex and CME ClearPort: Sunday – Friday 6:00 p.m. – 5:15 p.m. (5:00 p.m. – 4:15 p.m. CT) with a 45-minute break each day beginning at 5:15 p.m. (4:15 p.m. CT).
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Contract Name	Palo Verde Day-Ahead Off-Peak Calendar-Month 5 MW Futures
Commodity Code	OVD
Chapter	941
Contract Size	5 MWh
Last Trading Day	Trading shall cease on the last business day of the contract month.
Minimum Price Fluctuation	The minimum fluctuation shall be \$0.01 per MWh.
First Listed Month	October 2013
Listing Schedule	<u>CME Globex</u> : 36 consecutive calendar months. <u>CME ClearPort and Open Outcry</u> : All months in the current calendar year and the subsequent five calendar years.
Trading Hours	Open Outcry: Monday – Friday 9:00 a.m. – 2:30 p.m. (8:00 a.m. – 1:30 p.m. Central Time/CT) CME Globex and CME ClearPort: Sunday – Friday 6:00 p.m. – 5:15 p.m. (5:00 p.m. – 4:15 p.m. CT) with a 45-minute break each day beginning at 5:15 p.m. (4:15 p.m. CT).

Contract Name	Palo Verde Day-Ahead Off-Peak Calendar-Day 5 MW Futures
Commodity Code	QVD
Chapter	942
Contract Size	5 MWh
Last Trading Day	Trading shall cease on the last business day prior to the contract day.
Minimum Price Fluctuation	The minimum fluctuation shall be \$0.01 per MWh.
First Listed Day	October 1, 2013
Listing Schedule	<u>CME Globex, CME ClearPort, and Open Outcry</u> : All days in the current month and the subsequent calendar month.
Trading Hours	Open Outcry: Monday – Friday 9:00 a.m. – 2:30 p.m. (8:00 a.m. – 1:30 p.m. Central Time/CT) CME Globex and CME ClearPort: Sunday – Friday 6:00 p.m. – 5:15 p.m. (5:00 p.m. – 4:15 p.m. CT) with a 45-minute break each day beginning at 5:15 p.m. (4:15 p.m. CT).

Trading and Clearing Fees:

Peak and Off-Peak Monthly Western Power Futures

Exchange Fees					
	Member Day	Member	Cross Division	Non-Member	IIP
Pit	0.35	0.35	0.37	0.40	
Globex	0.35	0.35	0.37	0.40	0.37
ClearPort		0.35		0.40	

Other Processing Fees		
	Member	Non-Member
Cash Settlement	0.105	0.12

Additional Fees and Surcharges	
EFS Surcharge	0.00
Block Surcharge	0.00
Facilitation Desk Fee	0.02

Peak and Off-Peak Daily Western Power Futures

Exchange Fees					
	Member Day	Member	Cross Division	Non-Member	IIP
Pit	0.0263	0.0263	0.0281	0.03	
Globex	0.0263	0.0263	0.0281	0.03	0.0281
ClearPort		0.0263		0.03	

Other Processing Fees		
	Member	Non-Member
Cash Settlement	0.0079	0.0090

Additional Fees and Surcharges	
EFS Surcharge	0.00
Block Surcharge	0.00
Facilitation Desk Fee	0.0015

The Exchange is also notifying the CFTC that it is self-certifying the insertion of the terms and conditions for the contracts into the Position Limit, Position Accountability and Reportable Level Table of Chapter 5 of the NYMEX Rulebook in relation to the listing of the new contracts, as set forth in Appendix B. The terms and conditions establish the all month/any one month accountability levels, diminishing balances, expiration month position limits, reportable levels and aggregation allocations for the new contracts. In

addition, the Exchange is self-certifying the insertion of the non-reviewable ranges (“NRR”) for the futures contracts into Rule 588.H, as set forth in Appendix C.

Exchange business staff responsible for the new products and the Exchange Legal Department collectively reviewed the designated contract market core principles (“Core Principles”) as set forth in the Commodity Exchange Act (the “Act” or “CEA”). During the review, Exchange staff identified that the new products may have some bearing on the following Core Principles:

Compliance with Rules: Trading in the contracts will be subject to the rules in Rulebook Chapter 4 which includes prohibitions against fraudulent, noncompetitive, unfair and abusive practices. Additionally, trading in these futures contracts will also be subject to the full panoply of trade practice rules, the majority of which are contained in Chapter 5 and Chapter 8 of the Rulebook. As with all products listed for trading on one of CME Group’s designated contract markets, activity in the new products will be subject to extensive monitoring and surveillance by CME Group’s Market Regulation Department. The Market Regulation Department has the authority to exercise its investigatory and enforcement power where potential rule violations are identified.

Contracts not Readily Susceptible to Manipulation: ICE adheres to a published methodology that is intended maintain the integrity of its price indexes. Furthermore, ICE’s policies, practices, and controls to ensure the quality, consistency, and availability of its indexes are outlined in an annual report that is the result of an independent audit. Lastly, the Federal Energy Regulatory Commission (FERC) has indicated that ICE’s indexes comply with FERC’s guidelines for how electricity price indexes and may be used in jurisdictional tariffs.

Prevention of Market Disruption: Trading in these contracts will be subject to the Rules of NYMEX which include prohibitions on manipulation, price distortion and disruptions of the delivery or cash-settlement process. As with all products listed for trading on one of CME Group’s designated contract markets, activity in the new product will be subject to extensive monitoring and surveillance by CME Group’s Market Regulation Department.

Position Limitations or Accountability: The spot-month speculative position limits for the contracts are set at less than the threshold of 25% of the deliverable supply in the respective underlying market.

Availability of General Information: The Exchange will publish information on the contracts’ specifications on its website, together with daily trading volume, open interest, and price information.

Daily Publication of Trading Information: Trading volume, open interest, and price information will be published daily on the Exchange’s website and via quote vendors.

Financial Integrity of Contracts: These contracts will be cleared by the CME Clearing House which is a registered derivatives clearing organization with the Commission and is subject to all Commission regulations related thereto.

Execution of Transactions: The new contracts will be listed for trading on CME Globex and the NYMEX trading floor and for clearing through the CME ClearPort platform. The CME ClearPort platform provides a competitive, open and efficient mechanism for novating transactions that are competitively executed by brokers. The CME Globex electronic trading platform provides for a competitive and open execution of transactions due to its advanced functionality, high reliability and global connectivity. Establishing non-reviewable trading ranges for Globex trades in the products facilitate price discovery in the products by encouraging narrow bid/ask spreads. In addition, the NYMEX trading floor continues to be available as a trading venue and provide for competitive and open execution of transactions.

Trade Information: All required trade information is included in the audit trail and is sufficient for the Market Regulation Department to monitor for market abuse.

Protection of Market Participants: Rulebook Chapters 4 and 5 contain multiple prohibitions precluding intermediaries from disadvantaging their customers. These rules apply to trading on all of the Exchange’s competitive trading venues and will be applicable to transactions in the subject contracts.

Disciplinary Procedures: Chapter 4 of the Rulebook contains provisions that allow the Exchange to discipline, suspend or expel members or market participants that violate the Rulebook. Trading in the subject contracts will be subject to Chapter 4, and the Market Regulation Department has the authority to exercise its enforcement power in the event rule violations in this contract are identified.

Dispute Resolution: Disputes with respect to trading in the subject contracts will be subject to the arbitration provisions set forth in Chapter 6 of the Rulebook. Chapter 6 allows all nonmembers to submit a claim for financial losses resulting from transactions on the Exchange to arbitration. A member named as a respondent in a claim submitted by a nonmember is required to participate in the arbitration pursuant to Chapter 6. Additionally, the Exchange requires that members resolve all disputes concerning transactions on the Exchange via arbitration.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.2, the Exchange hereby certifies that the subject contracts comply with the Act, including regulations under the Act. There were no substantive opposing views to this proposal. A description of the underlying cash markets and deliverable supply analysis for the new products is attached hereto as Appendix D.

The exchange certifies that this submission has been concurrently posted on the Exchange's website at <http://www.cmegroup.com/market-regulation/rule-filings.html>.

Should you have any questions concerning the above, please contact the undersigned at (212) 299-2200 or Christopher.Bowen@cmegroup.com.

Sincerely,

/s/Christopher Bowen
Managing Director and Chief Regulatory Counsel

Attachments:

Appendix A – Rule Chapters

Appendix B – Position Limit, Position Accountability, and Reportable Level Table in Chapter 5 of the NYMEX Rulebook (attached under separate cover)

Appendix C – Rule 588.H - Globex Non-Reviewable Range Table

Appendix D – Cash Market Overview and Analysis of Deliverable Supply

Chapter 935
Mid-Columbia Day-Ahead Peak Calendar-Month 5 MW Futures

935100. SCOPE OF CHAPTER

The provisions of these rules shall apply to all futures contracts bought or sold on the Exchange for cash settlement based on the Floating Price. The procedures for trading, clearing and cash settlement of this contract, and any other matters not specifically covered herein shall be governed by the general rules of the Exchange.

935101. CONTRACT SPECIFICATIONS

The Floating Price for each contract month shall be equal to the arithmetic average of the next-day, average, peak-hour electricity price indexes for the Mid-Columbia pricing point, as reported by the IntercontinentalExchange, Inc. ("ICE"). The daily average price indexes are published by ICE at www.theice.com under the headings "Market Data: Indices: Market: ICE OTC: Report: North American Power: Hub: Mid C Peak." The Floating Price will utilize the price indexes listed under the "Average" column that specify flow dates within the contract month. For the purpose of calculating the Floating Price, an average price index associated with a multi-day flow period will be interpreted as the average price index applying to each day in the associated flow period.

935102. TRADING SPECIFICATIONS

The number of months open for trading at a given time shall be determined by the Exchange.

935102.A. Trading Schedule

The hours of trading for this contract shall be determined by the Exchange.

935102.B. Trading Unit

The contract quantity shall be 80 Megawatt hours (MWh) based on a flow rate of 5 Megawatts (MW) per peak hour on peak days. Each futures contract shall be valued as the contract quantity multiplied by the settlement price.

935102.C. Peak Days and Peak Hours

Peak day shall mean Monday through Saturday, excluding North American Electric Reliability Corporation (NERC) holidays.

Peak hour shall mean from Hour Ending (HE) 0700-2200 Prevailing Pacific Time (PPT) on peak days.

935102.D. Price Increments

Prices shall be quoted in U.S. dollars and cents per MWh. The minimum price fluctuation shall be \$0.01 per MWh.

935102.E. Position Limits, Exemptions, Position Accountability and Reportable Levels

The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.

A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.

Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.

935102.F. Termination of Trading

Trading shall cease on the last business day of the contract month.

935102.G. Payment Date

Payment Date shall be three (3) business days following termination of trading.

935103.

FINAL SETTLEMENT

Final settlement under the contract shall be by cash settlement. Final settlement, following the termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for the contract month. Revisions to the final settlement price will be considered within three (3) business days following the termination of trading if ICE revises one or more of its next-day price indexes that are used to compute the final settlement price. Revisions to the final settlement price will not be considered after the tenth business day following the termination of trading.

Chapter 936

Mid-Columbia Day-Ahead Peak Calendar-Day 5 MW Futures

936100. SCOPE OF CHAPTER

The provisions of these rules shall apply to all futures contracts bought or sold on the Exchange for cash settlement based on the Floating Price. The procedures for trading, clearing and cash settlement of this contract, and any other matters not specifically covered herein shall be governed by the general rules of the Exchange.

936101. CONTRACT SPECIFICATIONS

The Floating Price for each contract day shall be equal to the next-day, average, peak-hour electricity price index for the Mid-Columbia pricing point on the flow date that is contract day, as reported by the IntercontinentalExchange, Inc. ("ICE"). The daily average price index is published by ICE at www.theice.com under the headings "Market Data: Indices: Market: ICE OTC: Report: North American Power: Hub: Mid C Peak." The Floating Price will utilize the price index listed under the "Average" column that specifies the flow date that is the contract day. For the purpose of calculating the Floating Price, an average price index associated with a multi-day flow period will be interpreted as the average price index applying to each day in the associated flow period.

936102. TRADING SPECIFICATIONS

The number of days open for trading at a given time shall be determined by the Exchange.

936102.A. Trading Schedule

The hours of trading for this contract shall be determined by the Exchange.

936102.B. Trading Unit

The contract quantity shall be 80 Megawatt hours (MWh) based on a flow rate of 5 Megawatts (MW) per peak hour on the specified peak day. Each futures contract shall be valued as the contract quantity multiplied by the settlement price.

936102.C. Peak Days and Peak Hours

Peak day shall mean Monday through Saturday, excluding North American Electric Reliability Corporation (NERC) holidays.

Peak hour shall mean from Hour Ending (HE) 0700-2200 Prevailing Pacific Time (PPT) on peak days.

936102.D. Price Increments

Prices shall be quoted in U.S. dollars and cents per MWh. The minimum price fluctuation shall be \$0.01 per MWh.

936102.E. Position Limits, Exemptions, Position Accountability and Reportable Levels

The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.

A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.

Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.

936102.F. Termination of Trading

Trading shall cease on the last business day prior to the contract day.

936102.G. Payment Date

Payment Date shall be three (3) business days following termination of trading.

936103. FINAL SETTLEMENT

Final settlement under the contract shall be by cash settlement. Final settlement, following the termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for the contract month. Revisions to the final settlement

price will be considered within three (3) business days following the termination of trading if ICE revises the referenced next-day price index. Revisions to the final settlement price will not be considered after the tenth business day following the termination of trading.

Chapter 937

Mid-Columbia Day-Ahead Off-Peak Calendar-Month 5 MW Futures

937100. SCOPE OF CHAPTER

The provisions of these rules shall apply to all futures contracts bought or sold on the Exchange for cash settlement based on the Floating Price. The procedures for trading, clearing and cash settlement of this contract, and any other matters not specifically covered herein shall be governed by the general rules of the Exchange.

937101. CONTRACT SPECIFICATIONS

The Floating Price for each contract month shall be equal to the weighted average of the next-day, average, off-peak electricity price indexes for the Mid-Columbia pricing point, as reported by the IntercontinentalExchange, Inc. ("ICE"). Off-peak price indexes from peak days are weighted by eight (8) hours, while off-peak prices indexes from Sundays and North American Electric Reliability Corporation (NERC) holidays are weighted by 24 hours. The daily average price indexes are published by ICE at www.theice.com under the headings "Market Data: Indices: Market: ICE OTC: Report: North American Power: Hub: Mid C Off-Peak." The Floating Price will utilize the price indexes listed under the "Average" column that specify flow dates within the contract month. For the purpose of calculating the Floating Price, an average price index associated with a multi-day flow period will be interpreted as the average price index applying to each day in the associated flow period.

937102. TRADING SPECIFICATIONS

The number of months open for trading at a given time shall be determined by the Exchange.

937102.A. Trading Schedule

The hours of trading for this contract shall be determined by the Exchange.

937102.B. Trading Unit

The contract quantity shall be 5 Megawatt hours (MWh). Each futures contract shall be valued as the contract quantity multiplied by the settlement price.

937102.C. Off-Peak Days and Off-Peak Hours

Peak day shall mean Monday through Saturday, excluding NERC holidays. Off-peak day shall mean Sundays and NERC holidays.

Off-peak hour shall mean from Hour Ending (HE) 2300-0600 Prevailing Pacific Time (PPT) on peak days, as well as HE 0100-2400 PPT on off-peak days.

937102.D. Price Increments

Prices shall be quoted in U.S. dollars and cents per MWh. The minimum price fluctuation shall be \$0.01 per MWh.

937102.E. Position Limits, Exemptions, Position Accountability and Reportable Levels

The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.

A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.

Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.

937102.F. Termination of Trading

Trading shall cease on the last business day of the contract month.

937102.G. Payment Date

Payment Date shall be three (3) business days following termination of trading.

937103. FINAL SETTLEMENT

Final settlement under the contract shall be by cash settlement. Final settlement, following the termination of trading for a contract month, will be based on the Floating Price. The final settlement

price will be the Floating Price calculated for the contract month. Revisions to the final settlement price will be considered within three (3) business days following the termination of trading if ICE revises one or more of its next-day price indexes that are used to compute the final settlement price. Revisions to the final settlement price will not be considered after the tenth business day following the termination of trading.

Chapter 938

Mid-Columbia Day-Ahead Off-Peak Calendar-Day 5 MW Futures

938100. SCOPE OF CHAPTER

The provisions of these rules shall apply to all futures contracts bought or sold on the Exchange for cash settlement based on the Floating Price. The procedures for trading, clearing and cash settlement of this contract, and any other matters not specifically covered herein shall be governed by the general rules of the Exchange.

938101. CONTRACT SPECIFICATIONS

The Floating Price for each contract day shall be equal to the next-day, average, off-peak hour electricity price index for the Mid-Columbia pricing point on the flow date that is contract day, as reported by the IntercontinentalExchange, Inc. ("ICE"). The daily average price index is published by ICE at www.theice.com under the headings "Market Data: Indices: Market: ICE OTC: Report: North American Power: Hub: Mid C Off-Peak." The Floating Price will utilize the price index listed under the "Average" column that specifies the flow date that is the contract day. For the purpose of calculating the Floating Price, an average price index associated with a multi-day flow period will be interpreted as the average price index applying to each day in the associated flow period.

938102. TRADING SPECIFICATIONS

The number of days open for trading at a given time shall be determined by the Exchange.

938102.A. Trading Schedule

The hours of trading for this contract shall be determined by the Exchange.

938102.B. Trading Unit

The contract quantity shall be 5 Megawatt hours (MWh). Each futures contract shall be valued as the contract quantity multiplied by the settlement price.

938102.C. Off-Peak Days and Off-Peak Hours

Peak day shall mean Monday through Saturday, excluding North American Electric Reliability Corporation (NERC) holidays. Off-peak days shall mean Sundays and NERC holidays.

Off-peak hour shall mean from Hour Ending (HE) 2300-0600 Prevailing Pacific Time (PPT) on peak days, as well as HE 0100-2400 PPT on off-peak days.

938102.D. Price Increments

Prices shall be quoted in U.S. dollars and cents per MWh. The minimum price fluctuation shall be \$0.01 per MWh.

938102.E. Position Limits, Exemptions, Position Accountability and Reportable Levels

The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.

A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.

Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.

938102.F. Termination of Trading

Trading shall cease on the last business day prior to the contract day.

938102.G. Payment Date

Payment Date shall be three (3) business days following termination of trading.

938103. FINAL SETTLEMENT

Final settlement under the contract shall be by cash settlement. Final settlement, following the termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for the contract month. Revisions to the final settlement price will be considered within three (3) business days following the termination of trading if ICE

revises the referenced next-day price index. Revisions to the final settlement price will not be considered after the tenth business day following the termination of trading.

Chapter 939

Palo Verde Day-Ahead Peak Calendar-Month 5 MW Futures

939100. SCOPE OF CHAPTER

The provisions of these rules shall apply to all futures contracts bought or sold on the Exchange for cash settlement based on the Floating Price. The procedures for trading, clearing and cash settlement of this contract, and any other matters not specifically covered herein shall be governed by the general rules of the Exchange.

939101. CONTRACT SPECIFICATIONS

The Floating Price for each contract month shall be equal to the arithmetic average of the next-day, average, peak-hour electricity price indexes for the Palo Verde pricing point, as reported by the IntercontinentalExchange, Inc. ("ICE"). The daily average price indexes are published by ICE at www.theice.com under the headings "Market Data: Indices: Market: ICE OTC: Report: North American Power: Hub: Palo Verde Peak." The Floating Price will utilize the price indexes listed under the "Average" column that specify flow dates within the contract month. For the purpose of calculating the Floating Price, an average price index associated with a multi-day flow period will be interpreted as the average price index applying to each day in the associated flow period.

939102. TRADING SPECIFICATIONS

The number of months open for trading at a given time shall be determined by the Exchange.

939102.A. Trading Schedule

The hours of trading for this contract shall be determined by the Exchange.

939102.B. Trading Unit

The contract quantity shall be 80 Megawatt hours (MWh) based on a flow rate of 5 Megawatts (MW) per peak hour on peak days. Each futures contract shall be valued as the contract quantity multiplied by the settlement price.

939102.C. Peak Days and Peak Hours

Peak day shall mean Monday through Saturday, excluding North American Electric Reliability Corporation (NERC) holidays.

Peak hour shall mean from Hour Ending (HE) 0700-2200 Prevailing Pacific Time (PPT) on peak days.

939102.D. Price Increments

Prices shall be quoted in U.S. dollars and cents per MWh. The minimum price fluctuation shall be \$0.01 per MWh.

939102.E. Position Limits, Exemptions, Position Accountability and Reportable Levels

The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.

A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.

Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.

939102.F. Termination of Trading

Trading shall cease on the last business day of the contract month.

939102.G. Payment Date

Payment Date shall be three (3) business days following termination of trading.

939103. FINAL SETTLEMENT

Final settlement under the contract shall be by cash settlement. Final settlement, following the termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for the contract month. Revisions to the final settlement price will be considered within three (3) business days following the termination of trading if ICE

revises one or more of its next-day price indexes that are used to compute the final settlement price. Revisions to the final settlement price will not be considered after the tenth business day following the termination of trading.

Chapter 940

Palo Verde Day-Ahead Peak Calendar-Day 5 MW Futures

940100. SCOPE OF CHAPTER

The provisions of these rules shall apply to all futures contracts bought or sold on the Exchange for cash settlement based on the Floating Price. The procedures for trading, clearing and cash settlement of this contract, and any other matters not specifically covered herein shall be governed by the general rules of the Exchange.

940101. CONTRACT SPECIFICATIONS

The Floating Price for each contract day shall be equal to the next-day, average, peak-hour electricity price index for the Palo Verde pricing point on the flow date that is contract day, as reported by the IntercontinentalExchange, Inc. ("ICE"). The daily average price index is published by ICE at www.theice.com under the headings "Market Data: Indices: Market: ICE OTC: Report: North American Power: Hub: Palo Verde Peak." The Floating Price will utilize the price index listed under the "Average" column that specifies the flow date that is the contract day. For the purpose of calculating the Floating Price, an average price index associated with a multi-day flow period will be interpreted as the average price index applying to each day in the associated flow period.

940102. TRADING SPECIFICATIONS

The number of days open for trading at a given time shall be determined by the Exchange.

940102.A. Trading Schedule

The hours of trading for this contract shall be determined by the Exchange.

940102.B. Trading Unit

The contract quantity shall be 80 Megawatt hours (MWh) based on a flow rate of 5 Megawatts (MW) per peak hour on the specified peak day. Each futures contract shall be valued as the contract quantity multiplied by the settlement price.

940102.C. Peak Days and Peak Hours

Peak day shall mean Monday through Saturday, excluding North American Electric Reliability Corporation (NERC) holidays.

Peak hour shall mean from Hour Ending (HE) 0700-2200 Prevailing Pacific Time (PPT) on peak days.

940102.D. Price Increments

Prices shall be quoted in U.S. dollars and cents per MWh. The minimum price fluctuation shall be \$0.01 per MWh.

940102.E. Position Limits, Exemptions, Position Accountability and Reportable Levels

The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.

A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.

Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.

940102.F. Termination of Trading

Trading shall cease on the last business day prior to the contract day.

940102.G. Payment Date

Payment Date shall be three (3) business days following termination of trading.

940103. FINAL SETTLEMENT

Final settlement under the contract shall be by cash settlement. Final settlement, following the termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for the contract month. Revisions to the final settlement price will be considered within three (3) business days following the termination of trading if ICE

revises the referenced next-day price index. Revisions to the final settlement price will not be considered after the tenth business day following the termination of trading.

Chapter 941

Palo Verde Day-Ahead Off-Peak Calendar-Month 5 MW Futures

941100. SCOPE OF CHAPTER

The provisions of these rules shall apply to all futures contracts bought or sold on the Exchange for cash settlement based on the Floating Price. The procedures for trading, clearing and cash settlement of this contract, and any other matters not specifically covered herein shall be governed by the general rules of the Exchange.

941101. CONTRACT SPECIFICATIONS

The Floating Price for each contract month shall be equal to the weighted average of the next-day, average, off-peak electricity price indexes for the Palo Verde pricing point, as reported by the IntercontinentalExchange, Inc. ("ICE"). Off-peak price indexes from peak days are weighted by eight (8) hours, while off-peak price indexes from Sundays and North American Electric Reliability Corporation (NERC) holidays are weighted by 24 hours. The daily average price indexes are published by ICE at www.theice.com under the headings "Market Data: Indices: Market: ICE OTC: Report: North American Power: Hub: Palo Verde Off-Peak." The Floating Price will utilize the price indexes listed under the "Average" column that specify flow dates within the contract month. For the purpose of calculating the Floating Price, an average price index associated with a multi-day flow period will be interpreted as the average price index applying to each day in the associated flow period.

941102. TRADING SPECIFICATIONS

The number of months open for trading at a given time shall be determined by the Exchange.

941102.A. Trading Schedule

The hours of trading for this contract shall be determined by the Exchange.

941102.B. Trading Unit

The contract quantity shall be 5 Megawatt hours (MWh). Each futures contract shall be valued as the contract quantity multiplied by the settlement price.

941102.C. Off-Peak Days and Off-Peak Hours

Peak day shall mean Monday through Saturday, excluding NERC holidays. Off-peak day shall mean Sundays and NERC holidays.

Off-peak hour shall mean from Hour Ending (HE) 2300-0600 Prevailing Pacific Time (PPT) on peak days, as well as HE 0100-2400 PPT on off-peak days.

941102.D. Price Increments

Prices shall be quoted in U.S. dollars and cents per MWh. The minimum price fluctuation shall be \$0.01 per MWh.

941102.E. Position Limits, Exemptions, Position Accountability and Reportable Levels

The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.

A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.

Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.

941102.F. Termination of Trading

Trading shall cease on the last business day of the contract month.

941102.G. Payment Date

Payment Date shall be three (3) business days following termination of trading.

941103. FINAL SETTLEMENT

Final settlement under the contract shall be by cash settlement. Final settlement, following the termination of trading for a contract month, will be based on the Floating Price. The final settlement

price will be the Floating Price calculated for the contract month. Revisions to the final settlement price will be considered within three (3) business days following the termination of trading if ICE revises one or more of its next-day price indexes that are used to compute the final settlement price. Revisions to the final settlement price will not be considered after the tenth business day following the termination of trading.

Chapter 942

Palo Verde Day-Ahead Off-Peak Calendar-Day 5 MW Futures

942100. SCOPE OF CHAPTER

The provisions of these rules shall apply to all futures contracts bought or sold on the Exchange for cash settlement based on the Floating Price. The procedures for trading, clearing and cash settlement of this contract, and any other matters not specifically covered herein shall be governed by the general rules of the Exchange.

942101. CONTRACT SPECIFICATIONS

The Floating Price for each contract day shall be equal to the next-day, average, off-peak hour electricity price index for the Palo Verde pricing point on the flow date that is contract day, as reported by the IntercontinentalExchange Inc. ("ICE"). The daily average price index is published by ICE at www.theice.com under the headings "Market Data: Indices: Market: ICE OTC: Report: North American Power: Hub: Palo Verde Off-Peak." The Floating Price will utilize the price index listed under the "Average" column that specifies the flow date that is the contract day. For the purpose of calculating the Floating Price, an average price index associated with a multi-day flow period will be interpreted as the average price index applying to each day in the associated flow period.

942102. TRADING SPECIFICATIONS

The number of days open for trading at a given time shall be determined by the Exchange.

942102.A. Trading Schedule

The hours of trading for this contract shall be determined by the Exchange.

942102.B. Trading Unit

The contract quantity shall be 5 Megawatt hours (MWh). Each futures contract shall be valued as the contract quantity multiplied by the settlement price.

942102.C. Off-Peak Days and Off-Peak Hours

Peak day shall mean Monday through Saturday, excluding North American Electric Reliability Corporation (NERC) holidays. Off-peak day shall mean Sundays and NERC holidays.

Off-peak hour shall mean from Hour Ending (HE) 2300-0600 Prevailing Pacific Time (PPT) on peak days, as well as HE 0100-2400 PPT on off-peak days.

942102.D. Price Increments

Prices shall be quoted in U.S. dollars and cents per MWh. The minimum price fluctuation shall be \$0.01 per MWh.

942102.E. Position Limits, Exemptions, Position Accountability and Reportable Levels

The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.

A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.

Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.

942102.F. Termination of Trading

Trading shall cease on the last business day prior to the contract day.

942102.G. Payment Date

Payment Date shall be three (3) business days following termination of trading.

942103. FINAL SETTLEMENT

Final settlement under the contract shall be by cash settlement. Final settlement, following the termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for the contract month. Revisions to the final settlement price will be considered within three (3) business days following the termination of trading if ICE

revises the referenced next-day price index. Revisions to the final settlement price will not be considered after the tenth business day following the termination of trading.

APPENDIX B

Position Limit, Position Accountability, and Reportable Level Table in
Chapter 5 of the NYMEX Rulebook
(attached under separate cover)

APPENDIX C

Amendment to NYMEX Rule 588.H. Globex Non-Reviewable Trading Ranges (additions underlined)

Instrument	Non-Reviewable Range (NRR) in Globex format	NRR including Unit of Measure	NRR Ticks
<u>Mid-Columbia Day-Ahead Peak Calendar-Month 5 MW Futures</u>	<u>200</u>	<u>\$2.00 per MWh</u>	<u>200</u>
<u>Mid-Columbia Day-Ahead Peak Calendar-Day 5 MW Futures</u>	<u>200</u>	<u>\$2.00 per MWh</u>	<u>200</u>
<u>Mid-Columbia Day-Ahead Off-Peak Calendar-Month 5 MW Futures</u>	<u>200</u>	<u>\$2.00 per MWh</u>	<u>200</u>
<u>Mid-Columbia Day-Ahead Off-Peak Calendar-Day 5 MW Futures</u>	<u>200</u>	<u>\$2.00 per MWh</u>	<u>200</u>
<u>Palo Verde Day-Ahead Peak Calendar-Month 5 MW Futures</u>	<u>200</u>	<u>\$2.00 per MWh</u>	<u>200</u>
<u>Palo Verde Day-Ahead Peak Calendar-Day 5 MW Futures</u>	<u>200</u>	<u>\$2.00 per MWh</u>	<u>200</u>
<u>Palo Verde Day-Ahead Off-Peak Calendar-Month 5 MW Futures</u>	<u>200</u>	<u>\$2.00 per MWh</u>	<u>200</u>
<u>Palo Verde Day-Ahead Off-Peak Calendar-Day 5 MW Futures</u>	<u>200</u>	<u>\$2.00 per MWh</u>	<u>200</u>

APPENDIX D

Palo Verde Electricity Trading Point

The Palo Verde electricity trading point is unlike other hubs or utility zones that serve as underlying cash markets for many of the currently listed NYMEX electricity futures contracts. In this regard, Palo Verde is not a hub or load zone as defined by an independent system operator (ISO) or regional transmission organization (RTO), such as PJM or the Electric Reliability Council of Texas (ERCOT). Instead, the Palo Verde trading point refers to a group of three independent nuclear generating stations located in Wintersburg, Arizona, approximately 50 miles west of Phoenix, Arizona.¹ The three entities are the Palo Verde Nuclear Generating Station, Unit 1; Palo Verde Nuclear Generating Station, Unit 2; and Palo Verde Nuclear Generating Station, Unit 3.² These stations are operated by Arizona Public Service Company (APS) and owned by APS (29.1%), Salt River Project (17.5%), El Paso Electric (15.8%), Southern California Edison (15.8%), PNM Resources (10.2%), Southern California Public Power Authority (5.9%), and Los Angeles Department of Water & Power (5.7%).³

Table 1 indicates each Palo Verde nuclear generation unit's 2012 net generation in megawatt hours (MWh). Net electricity generation is defined as gross generation less the amount of electrical energy consumed at the generating station(s) for station service or auxiliaries.

Table 1. Unit-Level Net Generation at Palo Verde, 2012

Palo Verde Nuclear Unit	Average 2012 Net Generation per Month (MWh)	2012 Annual Net Generation (MWh)⁴
Unit 1	956,848	11,482,174
Unit 2	863,173	10,358,074
Unit 3	841,139	10,093,668
Total	2,661,160	31,933,916

¹ <http://www.nrc.gov/info-finder/reactor/index.html>

² <http://www.nrc.gov/info-finder/reactor/palo1.html>; <http://www.nrc.gov/info-finder/reactor/palo2.html>; and <http://www.nrc.gov/info-finder/reactor/palo3.html>

³ <http://www.pnm.com/systems/pv.htm>

⁴ <http://www.eia.gov/electricity/data/eia923/>. See the file with the descriptor "2012M: EIA-923 through December." The average monthly generation at each unit was calculated by dividing the appropriate annual value by 12.

Mid-Columbia Electricity Trading Point

Similar to the Palo Verde trading point, the Mid-Columbia (Mid-C) electricity trading point is not a hub or load zone as defined by an ISO or RTO. The Mid-C refers to 118 miles of the Columbia River in central Washington State where five hydroelectric projects are located. These projects are owned and operated by Chelan County Public Utility District (PUD), Grant County PUD, and Douglas County PUD.⁵ Chelan County PUD operates the Rocky Reach and Rock Island Hydro projects. Grant County PUD controls the Wanapum and Priest Rapids Hydro projects, and Douglas County PUD operates the Wells Dam.⁶

Because the source of electricity at the Mid-C is hydro-based, the best way to estimate deliverable supply is to quantify generation at each hydro project and then sum those values together. Table 2 is a listing each hydro project's generator nameplate capacity.

Table 2. Hydro Capacity at the Mid-C

Hydro Project	Generator Nameplate Capacity (MW)	Estimated Maximum Annual Output (MWh) ⁷
Rocky Reach ⁸	1,300	11,388,000
Rock Island ⁹	624	5,466,240
Wanapun ¹⁰	1,038	9,092,880
Priest Rapids ⁹	955	8,365,800
Wells ¹¹	774	6,780,240
Total	4,661	40,830,360

Hydro generators typically do not operate at full capacity all day long. Therefore, assuming the maximum output likely would lead to an exaggerated estimate of deliverable supply. It is reported that Rocky Reach Dam has a net average annual generation of 5.8 million MWh.¹² In addition, according to a Kittitas County (Washington State) document, the Wanapum Dam generates over four million megawatt

⁵ <http://www.chelanpud.org/mid-c-services.html>

⁶ <http://www.wpuda.org/publications/connections/hydro/River%20Riders.pdf>

⁷ The annual values were estimated by multiplying the hourly nameplate capacity by 24 hours in one day and then by 365 days in a calendar year.

⁸ <http://www.chelanpud.org/rocky-reach-hydro-project.html>

⁹ <http://www.chelanpud.org/rock-island-hydro-project.html>

¹⁰ <http://www.grantpud.org/component/content/article/10-your-pud/96-power-generation>

¹¹ http://relicensing.douglaspud.org/background/wells_project.htm

¹² http://www.newsdata.com/rr/project_rocky_reach.html

hours (MWh) per year.¹³ Electricity output values appear to be approximately half of the maximum annual generation for the respective dams. Thus, it is reasonable to assume that the actual generation at the Mid-C is 20,415,180 MWh annually, or 1,701,265 MWh per month.

Peak vs. Off-Peak

The subject contracts can generally be defined as peak contracts or off-peak contracts. Monthly and daily peak and off-peak futures contracts are being created for both the Palo Verde and Mid-C locations. The term "peak days" refers to Monday through Saturday, excluding North American Electric Reliability Corporation (NERC) holidays. The term "peak hours" shall mean the hours ending (HE) 0700-2200, Prevailing Pacific Time (PPT), on peak days. The term "off-peak hours" indicates HE 2300-0600 PPT on peak days, as well as HE 0100-2400 on Sundays and NERC holidays.

Market Oversight

The most immediate organization that coordinates the Palo Verde and Mid-C markets is the Western Electricity Coordinating Council (WECC).¹⁴ WECC is responsible for overseeing and promoting bulk electric system reliability in the Western Interconnection. In addition, WECC is one of eight regional entities that has Delegation Agreements with NERC, a not-for-profit entity whose mission is to ensure the reliability of the bulk power system in North America. NERC develops and enforces reliability standards; annually assesses seasonal and long-term reliability; monitors bulk power systems through system awareness; and educates, trains, and certifies industry personnel. NERC is subject to oversight by the Federal Energy Regulatory Commission (FERC). The operator of the Palo Verde nuclear generation units, APS, is a WECC member.

The Palo Verde and Mid-C markets are regulated by FERC through its oversight of WECC. FERC is the independent Federal agency that regulates various energy markets.¹⁵ As part of that responsibility, FERC regulates the transmission and wholesale sale of electricity in interstate commerce. FERC reviews certain mergers and acquisitions and corporate transactions by electricity companies.¹⁶ It also assesses siting application for electric transmission projects under limited circumstances. The agency licenses and inspects private, municipal, and state hydroelectric projects, as well as oversees environmental matters related to those projects. FERC's duties include protecting the reliability of the high voltage interstate transmission system through mandatory reliability standards. Lastly, FERC monitors and investigates energy markets with respect to manipulation, and it enforces regulatory requirements

¹³ http://www.co.kittitas.wa.us/cds/smp/reports/CH6_ColumbiaRiver_June2012_DRAFT.pdf

¹⁴ <http://www.wecc.biz/About/Pages/default.aspx>

¹⁵ As a note, FERC regulates the interstate power that is produced by Palo Verde, but not the nuclear generation units themselves.

¹⁶ <http://ferc.gov/about/ferc-does.asp>

through imposition of civil penalties and other means.¹⁷ Specifically, the Office of Enforcement within FERC ensures compliance with FERC statutes, rules, and orders. In this regard, the enforcement office monitors energy markets and gathers relevant data to prohibit market manipulation, fraud, and violations of electric reliability standards. It also takes remedial measures when these cases happen and imposes penalty on the parties involved.¹⁸

Since Palo Verde is a nuclear facility, the individual units themselves are regulated by the Nuclear Regulatory Commission (NRC). For operating facilities, NRC regulates plants by conducting safety inspections, assessing plant performance, issuing sanctions, and investigating problems and allegations of misconduct. NRC also participates in the licensing and certification of new plants as well as the decommissioning of existing units. On-site inspections are the most important aspect of NRC's duties.¹⁹

ICE Price Index Description

The "floating prices" used to cash-settle the subject contracts rely on daily electricity price indexes reported by the IntercontinentalExchange, Inc. (ICE). Specifically, ICE publishes cash market price indexes for various electricity markets to reflect the price of power at those locations that is generally delivered over the following business day.²⁰ The flow date for peak and off-peak markets is the business day following the trading day, with the exception of Thursday, when the flow days are Friday and Saturday; and Friday, when the flow days are Sunday and Monday.²¹ The transaction data underlying the indexes come from actual transactions executed on ICE's trading platform.

Generally, the peak (off-peak) price index for a given trading point is calculated as the volume-weighted average price for all qualified trades that specify peak (off-peak) hours and are transacted on the ICE trading platform between 6 AM to 11 AM Central Standard Time. For ICE to publish an index for a given location, that market should display a minimum of one trade per day and an average of three trades per day over the past three months. When considering next-day transactions over a three-year period (August 1, 2010 through July 31, 2013), both the Palo Verde and Mid-C markets meet these minimum thresholds for price index reporting. The summary statistics below show the minimum, maximum, and average volume of electricity traded; number of deals; and number of counterparties for each market (i.e., Palo Verde peak monthly, Palo Verde peak daily, Palo Verde off-peak monthly, Palo Verde off-peak daily, Mid-C peak monthly, Mid-C peak daily, Mid-C off-peak monthly, and Mid-C off-peak daily). Detailed tables that depict daily and monthly average index prices, total volume of electricity traded,

¹⁷ FERC does not regulate retail electricity and natural gas sales to consumers nor approve the physical construction of electric generation facilities.

¹⁸ <http://www.ferc.gov/enforcement/enforcement.asp>

¹⁹ <http://www.nrc.gov/about-nrc/regulatory.html>

²⁰ <https://www.theice.com/marketdata/reports/ReportCenter.shtml?reportId=77#report/54>

²¹ In certain instances, the traded power flow covers a three-day period. This usually occurs around NERC holidays. When this happens, the holiday is considered an off-peak day even when the other days are considered peak days. When a trade covers more than one flow date, the price associated with that trade is applied to each flow day.

and number of trades and counterparties for each market can be found in Table A (for the Palo Verde market) and TableB (for the Mid-C market).

Palo Verde Peak Daily Market

Measure	Volume (MWh)	Number of Deals	Number of Counterparties
Minimum	400	1	2
Maximum	107,200	112	26
Average	16,680	31	15

Palo Verde Peak Monthly Market

Measure	Volume (MWh)	Number of Deals	Number of Counterparties
Minimum	111,200	215	191
Maximum	818,400	1,412	460
Average	343,322	644	307

Palo Verde Off-Peak Daily Market

Measure	Volume (MWh)	Number of Deals	Number of Counterparties
Minimum	200	1	2
Maximum	71,200	68	22
Average	8,338	19	11

Palo Verde Off-Peak Monthly Market

Measure	Volume (MWh)	Number of Deals	Number of Counterparties
Minimum	80,800	201	140
Maximum	391,400	806	347
Average	173,235	401	236

Mid-C Peak Daily Market

	Volume (MWh)	Number of Deals	Number of Counterparties
Minimum	22,400	56	18
Maximum	275,200	315	35
Average	82,044	156	26

Mid-C Peak Monthly Market

	Volume (MWh)	Number of Deals	Number of Counterparties
Minimum	989,200	2,024	441
Maximum	2,428,800	4,762	642
Average	1,688,744	3,211	540

Mid-C Off-Peak Daily Market

	Volume (MWh)	Number of Deals	Number of Counterparties
Minimum	7,400	23	12
Maximum	270,400	269	33
Average	47,750	117	23

Mid-C Off-Peak Monthly Market

	Volume (MWh)	Number of Deals	Number of Counterparties
Minimum	396,000	1,042	356
Maximum	1,738,600	4,273	598
Average	992,137	2,440	485

The floating price for a peak-hour monthly futures contract is calculated as the simple average of the daily peak-hour index values that are reported for that particular market (i.e., Palo Verde or Mid-C) for the flow dates occur within the delivery month. In contrast, the floating price for an off-peak hour monthly futures contract is calculated as the weighted average of the daily off-peak hour index values that are reporting for the specified market. Off-peak price indexes from peak days (Monday through Saturday) are weighted by 8 hours, while off-peak price indexes from Sundays and holidays are weighted by 24 hours. (The sum of the weighted prices in a given month is divided by the total off-peak hours in that month to obtain the weighted average off-peak price index.) The daily futures contracts cash settle based on the actual index value reported for the specified flow day.

To safeguard its price indexes from manipulation, ICE employs price filters in the trading platform in accordance with the company's Fair Trading initiative. In addition, ICE excludes "non-qualifying trades" when computing the various price indexes. Non-qualifying trades include deals done between two companies that are owned by the same parent company, price basis spread legs (i.e., spread trades executed on a trading platform that are subsequently converted into two outright prices for trade reporting purposes), deals that have been consummated but later altered or cancelled before confirmation, trades where counterparties reverse a trade within two minutes of the previous transaction, and option trades deals that fall outside of the given time period for each index. For transparency, ICE publishes on a daily basis the high, low and weighted-average price; volume of electricity traded, number of trades, and number of counterparties. ICE's policies, practices, and

controls to ensure the quality, consistency, and availability of its indexes are outlined in the annual *Report of Management on the Effectiveness of Controls over Intercontinental Exchange*, which is undertaken by PwC (PricewaterhouseCoopers LLP).²²

FERC has made an effort to increase transparency in third-party price indexes for natural gas and electricity. To encourage improvement in the accuracy, reliability, and transparency of wholesale price indexes, FERC held technical conferences; hosted issue-specific workshops; issued its *Policy Statement on Natural Gas and Electricity Price Indices* (Docket No. PI03-3-000); conducted two surveys of industry practices in price reporting; issued behavior rules requiring those who report transaction data do so in accordance with FERC's Policy Statement; and directed staff to issue a report on price index issues, particularly as they relate to the use of price indexes in jurisdictional tariffs. While FERC staff continues to monitor transparency in natural gas and electricity price indexes, FERC has found so far that there has been significant improvement in voluntary price reporting since the issuance of the Policy Statement, particularly in the amount of transactions data being reported, the process by which market participants provide data to index developers, the amount and quality of information provided by indexes, and confidence market participants have in the price indexes.

In order to determine which price indexes meet the Policy Statement standards, price index developers were encouraged to file statements discussing their response to the standards.²³ FERC staff evaluated the price index developers that filed statements regarding their operations. Additional comments were subsequently filed by some index developers. ICE was one of the ten index providers reviewed by FERC. FERC staff concluded that six of the developers—Argus Media, Energy Intelligence Group, Intelligence Press/NGI, ICE, Io Energy, and Platts—were in substantial compliance with the Policy Statement. To qualify for use in jurisdictional tariffs, the FERC staff recommended that the price indexes should (1) provide the volume and transaction number data on which the index value is based (or clearly indicate when no such data are available) and (2) confirm that the Commission can have access to relevant data in the event of an investigation of possible false price reporting or manipulation. ICE complies with both of those requests.²⁴

²² See <https://www.theice.com/marketdata/reports/ReportCenter.shtml?reportId=77#report/54> for the ICE next-day index methodology. Click the “open methodology” to the upper-right corner of the table to view the full text of methodology.

²³ The standards cover the use of a written code of conduct and the maintenance of confidentiality for transaction information; completeness of the data collected and disseminated, including measures of liquidity (complete information for individual transactions should include (a) the price, (b) volume, (c) a buy/sell indicator, (d) delivery/receipt location, (e) transaction date/time, and (f) term (next day or month). For published prices, an index developer should provide, for each pricing location for the day-ahead or month-ahead market, (a) the total volume, (b) the number of transactions, (c) the number of transaction entities, (d) the range of prices (high/low), and (e) the volume-weighted average price.); data verification, error correction, and monitoring; verification of processes and index calculation methods at least annually, and accessibility to price reports on a timely basis (including allowing FERC to investigate bad faith price reporting and/or potential market manipulation).

²⁴ <http://www.ferc.gov/EventCalendar/Files/20040624105559-PL03-3-005.pdf>

ANALYSIS OF DELIVERABLE SUPPLY

As noted above, there are two basic types of daily and monthly futures contracts proposed under this submission: peak and off-peak. For each contract, the underlying power flow rate is 5 MW per hour. The size of a peak-hour contract is 80 MWh, as it is designed to cover the 16 peak hours during a peak day. Monthly peak contracts must be traded in multiples of the number of peak days in the month. The size of an off-peak hour contract is 5 MWh, as it is designed to cover one off-peak hour during a day. Off-peak daily contracts must be traded in the number of off-peak hours in the contract day. Off-peak monthly contracts must be traded in the number of off-peak hours in the contract month.

The Palo Verde average monthly net generation is 2,661,160 MWh. In order to estimate the deliverable supply on monthly basis, it is assumed that a given month has 30 days, there are 26 peak days in a month, and each peak day has 16 peak hours. Thus, the monthly peak-hour deliverable supply is 1,545,247 MWh. On a contract-equivalent basis, the monthly peak-hour deliverable supply for Palo Verde is 19,315 contracts. The monthly off-peak deliverable supply is 1,115,913 MWh. On a contract-equivalent basis, the monthly off-peak deliverable supply for Palo Verde is 223,182 contracts. Daily net generation at Palo Verde can be estimated as one-thirtieth of the monthly value (i.e., 88,705 MWh). The peak-hour deliverable supply for a daily Palo Verde contract is 59,432 MW (assuming 16 peak hours out of 24 peak hours) or 742 contracts. The off-peak hour deliverable supply for a daily Palo Verde contract is a minimum of 29,273 MW (assuming 8 off-peak hours out of 24 hours) or 5,854 contracts.

The Mid-C monthly average net generation is 1,701,265 MWh. Using the same assumption of 26 peak days in a 30-day month and 16 peak hours in a peak day, the monthly peak-hour deliverable supply is 987,868 MWh. On a contract-equivalent basis, the monthly peak-hour deliverable supply for the Mid-C is 12,348 contracts. The monthly off-peak hour deliverable supply is the remainder, which is 713,397 MWh. On a contract-equivalent basis, the monthly off-peak hour deliverable supply for the Mid-C is 142,679 contracts. Daily electricity production at Mid-C can be estimated as one-thirtieth of the monthly value (i.e., 56,708 MWh). The peak-hour deliverable supply for a daily Mid-C contract is 37,994 MW (assuming 16 peak hours out of 24 peak hours) or 474 contracts. The off-peak hour deliverable supply for a daily Mid-C contract is a minimum of 18,714 MW (assuming 8 off-peak hours out of 24 hours) or 3,742 contracts.

Since the speculative position cannot be greater than 25% of the deliverable supply, the proposed spot-month speculative position limit for the Palo Verde peak monthly contract is 4,800 contracts (25% of deliverable supply). For the Palo Verde off-peak monthly contract, the proposed spot-month speculative position limit is 55,700 contracts (25% of deliverable supply). The proposed spot-month speculative position limit for Mid-C peak monthly contract is 3,050 contracts (25% of deliverable supply). For the Mid-C off-peak monthly contract, the proposed spot-month speculative position limit is 35,600 contracts (25% of deliverable supply).

For position limit calculation purposes, the Palo Verde and Mid-C daily futures contracts aggregate into the appropriate monthly futures contracts. For example, positions in the Mid-C peak daily futures contract aggregate into the Mid-C peak monthly futures. Thus, the daily contracts assume the spot-month speculative position limits established for the corresponding monthly contracts. The position limit for the Mid-C peak daily contract would be 3,050 contracts.

Table A

Palo Verde Peak Daily Market²⁵

Flow Date	Average Price	Volume (MWh)	No. of Deals	Counterparties
8/2/2010	\$ 44.34	25,200	56	20
8/3/2010	\$ 42.96	23,200	52	20
8/4/2010	\$ 41.46	15,200	37	21
8/5/2010	\$ 43.98	20,800	48	21
8/6/2010	\$ 39.47	39,200	49	23
8/7/2010	\$ 39.47			
8/9/2010	\$ 38.78	16,400	38	21
8/10/2010	\$ 38.53	13,200	29	16
8/11/2010	\$ 39.40	20,400	49	20
8/12/2010	\$ 41.58	23,600	57	19
8/13/2010	\$ 40.95	30,400	34	18
8/14/2010	\$ 40.95			
8/16/2010	\$ 47.04	18,800	42	20
8/17/2010	\$ 40.00	20,000	43	19
8/18/2010	\$ 37.17	17,600	41	20
8/19/2010	\$ 37.48	23,200	55	21
8/20/2010	\$ 38.86	40,000	45	19
8/21/2010	\$ 38.86			
8/23/2010	\$ 43.76	17,600	43	16
8/24/2010	\$ 59.39	17,600	41	18
8/25/2010	\$ 55.45	16,400	37	19
8/26/2010	\$ 50.91	17,200	41	20
8/27/2010	\$ 35.09	29,600	35	16
8/28/2010	\$ 35.09			
8/30/2010	\$ 33.55	30,000	63	20
8/31/2010	\$ 31.76	25,600	57	20
9/1/2010	\$ 35.19	100,800	104	23
9/2/2010	\$ 35.19			
9/3/2010	\$ 33.01	81,600	91	21
9/4/2010	\$ 33.01			
9/7/2010	\$ 32.72	38,800	84	21
9/8/2010	\$ 33.26	40,000	70	20
9/9/2010	\$ 32.83	35,600	81	19
9/10/2010	\$ 31.71	80,000	88	19
9/11/2010	\$ 31.71			
9/13/2010	\$ 34.41	27,600	64	21
9/14/2010	\$ 37.03	29,200	70	23
9/15/2010	\$ 38.29	24,800	58	22
9/16/2010	\$ 38.65	30,000	74	20

²⁵ A blank row indicates that the day is a flow day but not a trade day. The price associated with a trade is attributable to each day in the range of flow dates. Flow days on Sundays and NERC holidays were removed, as they are considered off-peak days.

9/17/2010	\$ 38.20	48,800	51	19
9/18/2010	\$ 38.20			
9/20/2010	\$ 37.46	23,200	49	20
9/21/2010	\$ 37.79	41,600	90	23
9/22/2010	\$ 35.74	30,800	63	19
9/23/2010	\$ 36.27	29,200	61	18
9/24/2010	\$ 38.40	39,200	43	19
9/25/2010	\$ 38.40			
9/27/2010	\$ 42.75	32,000	75	21
9/28/2010	\$ 40.89	27,200	65	19
9/29/2010	\$ 40.89	28,000	65	19
9/30/2010	\$ 38.18	30,000	66	19
10/1/2010	\$ 37.50	107,200	112	24
10/2/2010	\$ 37.50			
10/4/2010	\$ 36.16	46,000	91	24
10/5/2010	\$ 34.94	30,400	66	23
10/6/2010	\$ 32.98	24,000	55	21
10/7/2010	\$ 33.14	36,800	89	23
10/8/2010	\$ 33.67	67,200	74	24
10/9/2010	\$ 33.67			
10/11/2010	\$ 34.87	28,800	51	22
10/12/2010	\$ 35.12	29,200	72	23
10/13/2010	\$ 34.70	32,400	70	24
10/14/2010	\$ 35.59	44,000	99	25
10/15/2010	\$ 35.03	68,800	73	22
10/16/2010	\$ 35.03			
10/18/2010	\$ 33.32	21,600	51	24
10/19/2010	\$ 32.68	17,200	35	19
10/20/2010	\$ 32.74	27,200	62	24
10/21/2010	\$ 33.36	25,200	57	22
10/22/2010	\$ 33.80	46,400	52	20
10/23/2010	\$ 33.80			
10/25/2010	\$ 31.16	17,200	40	20
10/26/2010	\$ 30.70	30,000	62	26
10/27/2010	\$ 33.27	48,000	58	25
10/28/2010	\$ 33.27			
10/29/2010	\$ 33.10	38,400	46	25
10/30/2010	\$ 33.10			
11/1/2010	\$ 33.27	22,800	53	23
11/2/2010	\$ 32.11	24,400	57	22
11/3/2010	\$ 31.36	27,600	65	20
11/4/2010	\$ 31.48	21,600	47	23
11/5/2010	\$ 31.89	40,800	47	21
11/6/2010	\$ 31.89			
11/8/2010	\$ 31.50	18,800	43	22
11/9/2010	\$ 32.40	17,200	43	21
11/10/2010	\$ 35.52	40,000	46	20
11/11/2010	\$ 35.52			

11/12/2010	\$ 36.38	37,600	44	20
11/13/2010	\$ 36.38			
11/15/2010	\$ 32.75	23,600	53	19
11/16/2010	\$ 30.59	24,400	59	22
11/17/2010	\$ 29.87	23,200	56	22
11/18/2010	\$ 30.79	27,200	66	22
11/19/2010	\$ 32.33	36,800	45	14
11/20/2010	\$ 32.33			
11/22/2010	\$ 36.04	24,400	55	20
11/23/2010	\$ 39.32	61,600	77	20
11/24/2010	\$ 39.32			
11/26/2010	\$ 34.67	36,800	39	17
11/27/2010	\$ 34.67			
11/29/2010	\$ 37.29	15,600	35	16
11/30/2010	\$ 40.70	20,000	46	19
12/1/2010	\$ 40.85	23,200	52	19
12/2/2010	\$ 40.18	27,200	59	17
12/3/2010	\$ 35.31	56,000	68	20
12/4/2010	\$ 35.31			
12/6/2010	\$ 33.63	19,600	44	16
12/7/2010	\$ 32.97	23,200	57	20
12/8/2010	\$ 36.13	30,000	75	16
12/9/2010	\$ 36.69	38,400	67	18
12/10/2010	\$ 35.63	50,400	60	18
12/11/2010	\$ 35.63			
12/13/2010	\$ 35.72	26,800	63	21
12/14/2010	\$ 37.56	18,000	43	16
12/15/2010	\$ 36.86	14,400	32	16
12/16/2010	\$ 36.15	14,000	35	16
12/17/2010	\$ 35.87	34,400	40	15
12/18/2010	\$ 35.87			
12/20/2010	\$ 33.02	14,000	32	14
12/21/2010	\$ 33.37	12,000	30	16
12/22/2010	\$ 32.84	40,000	47	17
12/23/2010	\$ 32.84			
12/24/2010	\$ 30.28	12,800	31	14
12/27/2010	\$ 32.54	11,600	28	14
12/28/2010	\$ 33.62	10,400	13	10
12/29/2010	\$ 33.62			
12/30/2010	\$ 35.62	18,400	23	15
12/31/2010	\$ 35.62			
1/3/2011	\$ 36.26	12,800	30	15
1/4/2011	\$ 40.14	23,200	56	17
1/5/2011	\$ 40.35	23,200	55	20
1/6/2011	\$ 37.06	10,000	25	15
1/7/2011	\$ 34.51	24,800	26	15
1/8/2011	\$ 34.51			
1/10/2011	\$ 39.29	12,800	29	14

1/11/2011	\$ 38.71	11,200	26	15
1/12/2011	\$ 35.81	31,200	34	13
1/13/2011	\$ 35.81			
1/14/2011	\$ 34.95	50,400	55	16
1/15/2011	\$ 34.95			
1/17/2011	\$ 34.92	12,800	32	17
1/18/2011	\$ 33.95	10,400	26	14
1/19/2011	\$ 33.61	7,600	19	12
1/20/2011	\$ 33.13	12,000	30	16
1/21/2011	\$ 31.98	21,600	27	16
1/22/2011	\$ 31.98			
1/24/2011	\$ 30.63	19,200	47	17
1/25/2011	\$ 30.28	13,600	34	14
1/26/2011	\$ 31.23	20,800	52	16
1/27/2011	\$ 32.16	16,000	39	15
1/28/2011	\$ 29.71	26,400	33	14
1/29/2011	\$ 29.71			
1/31/2011	\$ 32.55	15,600	39	17
2/1/2011	\$ 37.54	15,200	38	17
2/2/2011	\$ 40.73	21,200	46	15
2/3/2011	\$ 54.90	20,800	41	18
2/4/2011	\$ 49.08	36,000	42	17
2/5/2011	\$ 49.08			
2/7/2011	\$ 42.29	11,600	28	13
2/8/2011	\$ 37.15	17,600	37	14
2/9/2011	\$ 34.50	18,000	45	16
2/10/2011	\$ 35.12	18,000	42	16
2/11/2011	\$ 32.41	36,800	44	17
2/12/2011	\$ 32.41			
2/14/2011	\$ 29.92	26,800	66	18
2/15/2011	\$ 27.56	22,800	56	19
2/16/2011	\$ 26.40	40,000	50	17
2/17/2011	\$ 26.40			
2/18/2011	\$ 27.76	30,400	37	16
2/19/2011	\$ 27.76			
2/21/2011	\$ 30.99	11,600	29	16
2/22/2011	\$ 31.59	11,600	26	13
2/23/2011	\$ 33.55	12,000	30	16
2/24/2011	\$ 32.70	11,600	29	14
2/25/2011	\$ 30.35	19,200	24	14
2/26/2011	\$ 30.35			
2/28/2011	\$ 32.47	6,000	15	12
3/1/2011	\$ 33.37	21,200	48	17
3/2/2011	\$ 32.37	24,800	56	15
3/3/2011	\$ 29.09	12,800	32	14
3/4/2011	\$ 24.38	24,800	31	16
3/5/2011	\$ 24.38			
3/7/2011	\$ 28.62	19,200	45	11

3/8/2011	\$ 25.51	18,000	44	17
3/9/2011	\$ 25.68	24,000	58	17
3/10/2011	\$ 27.58	18,400	37	14
3/11/2011	\$ 28.80	53,600	56	16
3/12/2011	\$ 28.80			
3/14/2011	\$ 28.28	15,600	37	14
3/15/2011	\$ 28.79	24,000	53	16
3/16/2011	\$ 29.88	15,200	38	15
3/17/2011	\$ 30.25	13,200	33	15
3/18/2011	\$ 29.70	37,600	46	18
3/19/2011	\$ 29.70			
3/21/2011	\$ 29.94	12,800	30	14
3/22/2011	\$ 25.99	20,400	48	19
3/23/2011	\$ 27.68	27,200	53	18
3/24/2011	\$ 27.93	18,000	40	19
3/25/2011	\$ 28.23	44,800	43	17
3/26/2011	\$ 28.23			
3/28/2011	\$ 27.96	20,800	51	19
3/29/2011	\$ 28.62	17,200	38	16
3/30/2011	\$ 26.78	16,000	37	15
3/31/2011	\$ 30.77	12,800	31	14
4/1/2011	\$ 32.17	41,600	52	14
4/2/2011	\$ 32.17			
4/4/2011	\$ 36.49	12,000	28	15
4/5/2011	\$ 31.07	14,400	36	14
4/6/2011	\$ 33.92	12,000	30	14
4/7/2011	\$ 35.74	16,000	40	18
4/8/2011	\$ 30.87	32,000	39	16
4/9/2011	\$ 30.87			
4/11/2011	\$ 35.46	13,600	32	16
4/12/2011	\$ 36.51	17,600	42	18
4/13/2011	\$ 35.71	16,000	39	20
4/14/2011	\$ 35.28	17,200	41	19
4/15/2011	\$ 35.11	12,800	16	10
4/16/2011	\$ 35.11			
4/18/2011	\$ 41.74	13,600	34	15
4/19/2011	\$ 39.58	9,200	23	16
4/20/2011	\$ 38.68	27,200	31	19
4/21/2011	\$ 38.68			
4/22/2011	\$ 34.65	21,600	27	14
4/23/2011	\$ 34.65			
4/25/2011	\$ 33.31	12,000	28	13
4/26/2011	\$ 31.96	10,400	26	14
4/27/2011	\$ 36.70	10,800	27	15
4/28/2011	\$ 37.78	8,800	21	16
4/29/2011	\$ 31.13	12,000	15	9
4/30/2011	\$ 31.13			
5/2/2011	\$ 39.77	12,400	30	20

5/3/2011	\$ 44.20	15,600	38	15
5/4/2011	\$ 45.02	21,200	48	21
5/5/2011	\$ 42.49	16,800	38	20
5/6/2011	\$ 37.12	33,600	41	18
5/7/2011	\$ 37.12			
5/9/2011	\$ 35.58	9,200	20	16
5/10/2011	\$ 36.12	19,200	48	23
5/11/2011	\$ 34.32	16,800	42	22
5/12/2011	\$ 35.79	15,200	38	23
5/13/2011	\$ 34.82	28,800	36	20
5/14/2011	\$ 34.82			
5/16/2011	\$ 34.37	14,400	35	20
5/17/2011	\$ 28.94	11,600	29	17
5/18/2011	\$ 28.09	8,800	20	13
5/19/2011	\$ 31.29	12,400	30	17
5/20/2011	\$ 31.38	16,800	21	14
5/21/2011	\$ 31.38			
5/23/2011	\$ 33.79	12,000	27	18
5/24/2011	\$ 32.86	15,600	39	18
5/25/2011	\$ 37.03	21,600	27	15
5/26/2011	\$ 37.03			
5/27/2011	\$ 33.98	24,000	30	18
5/28/2011	\$ 33.98			
5/31/2011	\$ 34.88	12,000	28	18
6/1/2011	\$ 34.78	8,800	22	12
6/2/2011	\$ 34.23	10,400	23	15
6/3/2011	\$ 31.43	17,600	21	13
6/4/2011	\$ 31.43			
6/6/2011	\$ 36.13	10,400	26	15
6/7/2011	\$ 36.02	9,600	24	17
6/8/2011	\$ 36.05	8,000	17	11
6/9/2011	\$ 38.83	13,200	31	16
6/10/2011	\$ 36.26	17,600	22	15
6/11/2011	\$ 36.26			
6/13/2011	\$ 40.94	7,600	19	17
6/14/2011	\$ 41.70	12,800	32	17
6/15/2011	\$ 42.96	11,200	24	16
6/16/2011	\$ 39.51	8,800	21	12
6/17/2011	\$ 34.56	18,400	22	14
6/18/2011	\$ 34.56			
6/20/2011	\$ 39.19	8,000	19	12
6/21/2011	\$ 45.26	9,200	23	15
6/22/2011	\$ 45.09	20,000	48	20
6/23/2011	\$ 40.80	14,000	33	16
6/24/2011	\$ 36.65	21,600	26	16
6/25/2011	\$ 36.65			
6/27/2011	\$ 41.43	10,800	25	16
6/28/2011	\$ 44.05	13,600	31	16

6/29/2011	\$ 44.17	24,800	29	14
6/30/2011	\$ 44.17			
7/1/2011	\$ 45.34	19,200	24	14
7/2/2011	\$ 45.34			
7/5/2011	\$ 56.32	14,800	31	15
7/6/2011	\$ 51.14	20,800	49	17
7/7/2011	\$ 49.58	14,000	28	12
7/8/2011	\$ 46.66	32,000	37	16
7/9/2011	\$ 46.66			
7/11/2011	\$ 44.77	17,600	41	17
7/12/2011	\$ 44.03	16,800	34	18
7/13/2011	\$ 42.36	14,000	34	16
7/14/2011	\$ 41.44	19,200	48	14
7/15/2011	\$ 40.84	32,000	40	16
7/16/2011	\$ 40.84			
7/18/2011	\$ 44.45	13,600	33	15
7/19/2011	\$ 43.76	13,600	33	16
7/20/2011	\$ 44.18	14,400	31	18
7/21/2011	\$ 44.07	11,200	28	11
7/22/2011	\$ 43.84	24,800	30	13
7/23/2011	\$ 43.84			
7/25/2011	\$ 44.26	11,600	29	11
7/26/2011	\$ 44.14	6,400	16	7
7/27/2011	\$ 45.78	21,600	27	13
7/28/2011	\$ 45.78			
7/29/2011	\$ 46.34	8,800	9	7
7/30/2011	\$ 46.34			
8/1/2011	\$ 45.31	16,000	40	16
8/2/2011	\$ 44.33	8,800	22	15
8/3/2011	\$ 46.20	13,600	34	17
8/4/2011	\$ 45.57	15,200	38	14
8/5/2011	\$ 41.46	10,400	12	12
8/6/2011	\$ 41.46			
8/8/2011	\$ 40.80	6,000	15	13
8/9/2011	\$ 41.23	11,600	26	15
8/10/2011	\$ 39.54	8,400	19	14
8/11/2011	\$ 38.95	3,600	9	10
8/12/2011	\$ 39.02	22,400	27	15
8/13/2011	\$ 39.02			
8/15/2011	\$ 40.45	8,800	22	14
8/16/2011	\$ 40.75	8,000	20	12
8/17/2011	\$ 40.37	12,000	29	15
8/18/2011	\$ 41.31	8,800	22	13
8/19/2011	\$ 40.83	19,200	23	15
8/20/2011	\$ 40.83			
8/22/2011	\$ 39.79	7,600	17	11
8/23/2011	\$ 43.45	14,400	36	19
8/24/2011	\$ 44.81	6,400	16	10

8/25/2011	\$ 47.90	8,800	21	12
8/26/2011	\$ 46.60	14,400	17	14
8/27/2011	\$ 46.60			
8/29/2011	\$ 46.34	6,400	16	12
8/30/2011	\$ 42.25	14,000	34	19
8/31/2011	\$ 39.70	8,400	20	13
9/1/2011	\$ 42.51	10,800	24	16
9/2/2011	\$ 43.11	18,400	22	17
9/3/2011	\$ 43.11			
9/6/2011	\$ 45.17	6,000	15	11
9/7/2011	\$ 44.17	10,400	25	17
9/8/2011	\$ 44.29	14,800	34	16
9/9/2011	\$ 41.49	25,600	32	14
9/10/2011	\$ 41.49			
9/12/2011	\$ 41.51	10,800	26	18
9/13/2011	\$ 39.00	400	1	2
9/14/2011	\$ 39.47	13,200	28	18
9/15/2011	\$ 38.81	12,800	25	18
9/16/2011	\$ 35.55	12,800	16	10
9/17/2011	\$ 35.55			
9/19/2011	\$ 38.25	6,800	17	12
9/20/2011	\$ 39.92	9,600	24	16
9/21/2011	\$ 40.78	13,600	34	19
9/22/2011	\$ 40.74	8,800	22	17
9/23/2011	\$ 39.07	17,600	22	12
9/24/2011	\$ 39.07			
9/26/2011	\$ 34.82	12,400	30	12
9/27/2011	\$ 37.72	8,000	16	13
9/28/2011	\$ 37.83	9,600	11	8
9/29/2011	\$ 37.83			
9/30/2011	\$ 37.64	5,600	13	12
10/1/2011	\$ 36.29	10,800	27	13
10/3/2011	\$ 36.56	7,200	18	11
10/4/2011	\$ 34.76	12,000	29	18
10/5/2011	\$ 32.31	10,400	23	15
10/6/2011	\$ 31.32	9,200	21	14
10/7/2011	\$ 31.45	28,800	30	14
10/8/2011	\$ 31.45			
10/10/2011	\$ 33.29	14,000	33	20
10/11/2011	\$ 33.70	14,400	36	16
10/12/2011	\$ 37.25	13,200	32	16
10/13/2011	\$ 38.60	14,400	35	13
10/14/2011	\$ 35.29	35,200	39	17
10/15/2011	\$ 35.29			
10/17/2011	\$ 35.74	12,000	26	15
10/18/2011	\$ 39.65	16,800	41	19
10/19/2011	\$ 39.25	14,000	35	14
10/20/2011	\$ 35.30	12,800	32	16

10/21/2011	\$ 33.20	30,400	37	14
10/22/2011	\$ 33.20			
10/24/2011	\$ 33.46	7,200	18	13
10/25/2011	\$ 34.75	13,600	33	14
10/26/2011	\$ 35.95	11,200	25	13
10/27/2011	\$ 34.34	9,600	23	14
10/28/2011	\$ 33.86	24,800	28	15
10/29/2011	\$ 33.86			
10/31/2011	\$ 33.85	14,800	36	12
11/1/2011	\$ 34.79	17,600	43	17
11/2/2011	\$ 34.88	13,200	33	14
11/3/2011	\$ 37.69	25,600	61	19
11/4/2011	\$ 34.67	39,200	48	16
11/5/2011	\$ 34.67			
11/7/2011	\$ 35.99	18,400	44	14
11/8/2011	\$ 36.09	23,600	47	16
11/9/2011	\$ 36.74	39,200	46	17
11/10/2011	\$ 36.74			
11/11/2011	\$ 33.89	22,400	24	13
11/12/2011	\$ 33.89			
11/14/2011	\$ 33.78	12,400	28	12
11/15/2011	\$ 32.32	14,800	36	15
11/16/2011	\$ 31.74	16,800	40	16
11/17/2011	\$ 31.61	10,800	27	14
11/18/2011	\$ 32.70	26,400	32	14
11/19/2011	\$ 32.70			
11/21/2011	\$ 31.33	14,800	35	15
11/22/2011	\$ 30.16	24,800	27	13
11/23/2011	\$ 30.16			
11/25/2011	\$ 28.38	23,200	27	15
11/26/2011	\$ 28.38			
11/28/2011	\$ 28.77	19,200	46	17
11/29/2011	\$ 30.03	14,800	33	16
11/30/2011	\$ 30.48	15,600	36	14
12/1/2011	\$ 31.66	16,800	38	14
12/2/2011	\$ 32.34	27,200	30	13
12/3/2011	\$ 32.34			
12/5/2011	\$ 35.04	16,400	41	14
12/6/2011	\$ 35.66	17,600	41	19
12/7/2011	\$ 35.50	17,600	41	21
12/8/2011	\$ 35.41	21,600	54	22
12/9/2011	\$ 32.73	36,000	40	19
12/10/2011	\$ 32.73			
12/12/2011	\$ 33.71	16,800	41	18
12/13/2011	\$ 33.94	18,000	36	18
12/14/2011	\$ 32.99	18,400	44	19
12/15/2011	\$ 32.26	18,400	35	16
12/16/2011	\$ 30.55	29,600	31	12

12/17/2011	\$ 30.55			
12/19/2011	\$ 31.85	19,200	37	13
12/20/2011	\$ 29.30	16,000	31	14
12/21/2011	\$ 30.65	28,800	29	15
12/22/2011	\$ 30.65			
12/23/2011	\$ 30.07	29,600	21	12
12/24/2011	\$ 30.07			
12/27/2011	\$ 30.87	10,000	20	11
12/28/2011	\$ 31.00	27,200	21	13
12/29/2011	\$ 31.00			
12/30/2011	\$ 29.30	35,200	37	13
12/31/2011	\$ 29.30			
1/3/2012	\$ 27.78	7,600	19	12
1/4/2012	\$ 27.80	7,600	18	13
1/5/2012	\$ 27.52	6,400	15	15
1/6/2012	\$ 26.87	26,400	28	16
1/7/2012	\$ 26.87			
1/9/2012	\$ 27.31	11,600	25	16
1/10/2012	\$ 29.00	17,200	37	17
1/11/2012	\$ 29.85	17,200	41	17
1/12/2012	\$ 28.65	28,000	34	15
1/13/2012	\$ 28.65			
1/14/2012	\$ 26.70	15,600	35	18
1/16/2012	\$ 27.68	24,800	30	17
1/17/2012	\$ 27.68			
1/18/2012	\$ 27.45	10,800	25	16
1/19/2012	\$ 27.64	9,200	23	16
1/20/2012	\$ 25.80	16,800	20	13
1/21/2012	\$ 25.80			
1/23/2012	\$ 25.01	9,200	23	19
1/24/2012	\$ 27.36	8,400	20	15
1/25/2012	\$ 25.19	8,400	20	16
1/26/2012	\$ 24.97	9,200	22	15
1/27/2012	\$ 24.78	12,000	15	12
1/28/2012	\$ 24.78			
1/30/2012	\$ 25.82	6,000	15	13
1/31/2012	\$ 26.38	5,600	14	10
2/1/2012	\$ 24.72	6,400	15	9
2/2/2012	\$ 25.44	2,800	7	9
2/3/2012	\$ 25.00	8,800	11	9
2/4/2012	\$ 25.00			
2/6/2012	\$ 26.46	5,200	12	9
2/7/2012	\$ 26.60	3,200	8	8
2/8/2012	\$ 27.71	4,800	11	10
2/9/2012	\$ 27.32	4,400	11	10
2/10/2012	\$ 25.90	8,000	10	9
2/11/2012	\$ 25.90			
2/13/2012	\$ 25.98	4,000	10	12

2/14/2012	\$ 27.47	6,400	16	12
2/15/2012	\$ 26.79	5,600	14	9
2/16/2012	\$ 27.20	4,000	5	6
2/17/2012	\$ 27.20			
2/18/2012	\$ 24.17	3,600	9	7
2/20/2012	\$ 27.20	8,000	10	11
2/21/2012	\$ 27.20			
2/22/2012	\$ 25.38	2,400	6	7
2/23/2012	\$ 25.25	4,000	10	10
2/24/2012	\$ 23.90	11,200	13	13
2/25/2012	\$ 23.90			
2/27/2012	\$ 26.50	4,800	11	12
2/28/2012	\$ 27.48	8,800	15	11
2/29/2012	\$ 26.69	4,800	11	8
3/1/2012	\$ 25.49	8,400	18	13
3/2/2012	\$ 24.21	18,400	20	15
3/3/2012	\$ 24.21			
3/5/2012	\$ 24.92	6,000	13	10
3/6/2012	\$ 23.08	8,400	20	13
3/7/2012	\$ 22.81	8,800	21	13
3/8/2012	\$ 22.46	10,000	24	13
3/9/2012	\$ 21.64	16,000	19	15
3/10/2012	\$ 21.64			
3/12/2012	\$ 22.46	6,800	17	11
3/13/2012	\$ 22.63	6,800	16	15
3/14/2012	\$ 22.75	8,800	22	14
3/15/2012	\$ 22.47	7,200	18	13
3/16/2012	\$ 21.50	14,400	17	13
3/17/2012	\$ 21.50			
3/19/2012	\$ 24.03	2,400	5	8
3/20/2012	\$ 24.02	4,400	11	11
3/21/2012	\$ 23.94	3,200	8	8
3/22/2012	\$ 24.28	3,200	8	8
3/23/2012	\$ 21.88	11,200	13	10
3/24/2012	\$ 21.88			
3/26/2012	\$ 21.10	2,000	5	5
3/27/2012	\$ 21.59	6,000	14	12
3/28/2012	\$ 22.04	5,200	12	9
3/29/2012	\$ 20.61	6,400	15	9
3/30/2012	\$ 20.35	18,400	21	11
3/31/2012	\$ 20.35			
4/2/2012	\$ 20.49	9,600	23	9
4/3/2012	\$ 20.93	17,600	42	12
4/4/2012	\$ 21.42	39,200	41	16
4/5/2012	\$ 21.42			
4/6/2012	\$ 21.20	36,800	33	11
4/7/2012	\$ 21.20			
4/9/2012	\$ 22.64	18,800	46	13

4/10/2012	\$ 21.09	22,000	51	17
4/11/2012	\$ 20.77	12,800	30	12
4/12/2012	\$ 21.15	11,200	27	13
4/13/2012	\$ 21.25	8,000	10	8
4/14/2012	\$ 21.25			
4/16/2012	\$ 21.13	12,800	29	13
4/17/2012	\$ 22.06	12,000	29	12
4/18/2012	\$ 21.36	14,000	33	14
4/19/2012	\$ 22.39	12,000	30	14
4/20/2012	\$ 23.87	18,400	23	15
4/21/2012	\$ 23.87			
4/23/2012	\$ 25.67	14,800	27	15
4/24/2012	\$ 22.75	15,200	34	15
4/25/2012	\$ 21.09	12,800	29	11
4/26/2012	\$ 20.17	9,600	24	13
4/27/2012	\$ 19.65	24,000	30	16
4/28/2012	\$ 19.65			
4/30/2012	\$ 19.55	14,400	29	14
5/1/2012	\$ 20.75	7,600	16	11
5/2/2012	\$ 21.68	17,600	38	16
5/3/2012	\$ 21.96	22,800	38	15
5/4/2012	\$ 23.53	30,400	32	14
5/5/2012	\$ 23.53			
5/7/2012	\$ 26.10	16,800	35	16
5/8/2012	\$ 25.92	27,200	62	21
5/9/2012	\$ 26.07	21,200	50	19
5/10/2012	\$ 27.07	18,000	41	18
5/11/2012	\$ 27.04	26,400	30	17
5/12/2012	\$ 27.04			
5/14/2012	\$ 30.78	15,600	37	16
5/15/2012	\$ 30.75	12,000	25	11
5/16/2012	\$ 28.78	14,000	32	16
5/17/2012	\$ 29.32	10,000	21	12
5/18/2012	\$ 27.64	16,800	19	11
5/19/2012	\$ 27.64			
5/21/2012	\$ 30.69	8,000	19	11
5/22/2012	\$ 28.52	6,800	14	10
5/23/2012	\$ 29.38	6,000	15	10
5/24/2012	\$ 25.98	12,800	14	9
5/25/2012	\$ 25.98			
5/26/2012	\$ 23.64	2,800	7	9
5/29/2012	\$ 28.58	2,400	3	6
5/30/2012	\$ 27.72	3,600	8	6
5/31/2012	\$ 29.76	12,800	31	17
6/1/2012	\$ 30.38	36,000	38	17
6/2/2012	\$ 30.38			
6/4/2012	\$ 28.69	17,200	39	17
6/5/2012	\$ 25.85	10,000	25	13

6/6/2012	\$ 25.68	13,200	30	16
6/7/2012	\$ 28.00	14,000	33	15
6/8/2012	\$ 24.74	25,600	32	15
6/9/2012	\$ 24.74			
6/11/2012	\$ 28.23	12,000	26	14
6/12/2012	\$ 28.75	15,600	39	19
6/13/2012	\$ 27.87	18,400	46	17
6/14/2012	\$ 28.61	14,400	32	16
6/15/2012	\$ 28.74	34,400	41	19
6/16/2012	\$ 28.74			
6/18/2012	\$ 33.45	13,200	30	13
6/19/2012	\$ 31.74	10,400	26	10
6/20/2012	\$ 30.80	9,200	21	12
6/21/2012	\$ 32.09	14,400	31	15
6/22/2012	\$ 27.89	16,000	18	9
6/23/2012	\$ 27.89			
6/25/2012	\$ 28.79	11,600	29	17
6/26/2012	\$ 29.34	9,200	23	13
6/27/2012	\$ 30.27	6,000	15	11
6/28/2012	\$ 31.50	6,400	14	14
6/29/2012	\$ 31.50	19,200	22	15
6/30/2012	\$ 31.50			
7/2/2012	\$ 36.06	10,800	24	14
7/3/2012	\$ 29.61	14,800	35	18
7/5/2012	\$ 27.80	6,400	15	9
7/6/2012	\$ 33.03	12,000	15	11
7/7/2012	\$ 33.03			
7/9/2012	\$ 38.33	7,200	18	11
7/10/2012	\$ 39.39	12,000	30	15
7/11/2012	\$ 39.40	13,200	31	15
7/12/2012	\$ 39.13	13,600	34	17
7/13/2012	\$ 33.21	16,000	20	13
7/14/2012	\$ 33.21			
7/16/2012	\$ 31.65	8,000	20	11
7/17/2012	\$ 27.57	13,200	32	16
7/18/2012	\$ 30.03	16,000	40	15
7/19/2012	\$ 30.38	12,800	30	15
7/20/2012	\$ 28.82	28,000	34	15
7/21/2012	\$ 28.82			
7/23/2012	\$ 34.36	8,000	20	12
7/24/2012	\$ 34.16	12,400	27	14
7/25/2012	\$ 32.77	13,200	32	15
7/26/2012	\$ 33.14	16,800	41	14
7/27/2012	\$ 34.23	38,400	47	15
7/28/2012	\$ 34.23			
7/30/2012	\$ 34.33	9,200	22	16
7/31/2012	\$ 31.11	11,600	27	17
8/1/2012	\$ 34.69	8,800	20	12

8/2/2012	\$ 35.28	11,200	28	19
8/3/2012	\$ 35.89	17,600	22	15
8/4/2012	\$ 35.89			
8/6/2012	\$ 38.84	17,200	43	16
8/7/2012	\$ 47.81	18,400	46	20
8/8/2012	\$ 57.25	18,400	46	21
8/9/2012	\$ 71.73	27,200	65	20
8/10/2012	\$ 56.99	23,200	29	15
8/11/2012	\$ 56.99			
8/13/2012	\$ 55.95	16,000	38	17
8/14/2012	\$ 59.29	22,800	56	17
8/15/2012	\$ 57.83	20,400	45	17
8/16/2012	\$ 59.75	11,600	29	16
8/17/2012	\$ 38.42	18,400	23	14
8/18/2012	\$ 38.42			
8/20/2012	\$ 34.51	16,400	40	12
8/21/2012	\$ 34.11	6,400	16	13
8/22/2012	\$ 31.85	10,000	25	14
8/23/2012	\$ 30.68	12,800	31	16
8/24/2012	\$ 32.27	24,800	31	17
8/25/2012	\$ 32.27			
8/27/2012	\$ 35.51	9,200	23	12
8/28/2012	\$ 38.81	7,200	18	13
8/29/2012	\$ 39.78	6,400	16	11
8/30/2012	\$ 35.27	8,800	10	8
8/31/2012	\$ 35.27			
9/1/2012	\$ 27.08	6,000	15	11
9/4/2012	\$ 30.85	4,800	12	11
9/5/2012	\$ 31.87	10,400	26	14
9/6/2012	\$ 33.39	10,800	27	16
9/7/2012	\$ 29.41	16,000	20	14
9/8/2012	\$ 29.41			
9/10/2012	\$ 27.72	14,000	35	16
9/11/2012	\$ 25.80	22,400	52	20
9/12/2012	\$ 28.08	27,200	67	17
9/13/2012	\$ 30.44	27,600	65	21
9/14/2012	\$ 31.47	56,800	65	20
9/15/2012	\$ 31.47			
9/17/2012	\$ 30.14	19,200	45	18
9/18/2012	\$ 32.34	23,600	57	22
9/19/2012	\$ 32.26	15,200	34	19
9/20/2012	\$ 33.38	17,600	43	16
9/21/2012	\$ 29.06	27,200	32	16
9/22/2012	\$ 29.06			
9/24/2012	\$ 29.83	11,600	27	16
9/25/2012	\$ 30.11	16,000	36	17
9/26/2012	\$ 32.17	12,400	29	14
9/27/2012	\$ 31.97	24,000	29	16

9/28/2012	\$ 31.97			
9/29/2012	\$ 31.92	7,200	15	7
10/1/2012	\$ 37.85	22,400	48	20
10/2/2012	\$ 35.05	16,800	37	17
10/3/2012	\$ 32.49	15,200	36	17
10/4/2012	\$ 30.52	14,400	26	16
10/5/2012	\$ 30.17	16,800	19	12
10/6/2012	\$ 30.17			
10/8/2012	\$ 30.25	10,800	26	17
10/9/2012	\$ 31.42	9,200	23	14
10/10/2012	\$ 30.61	13,200	33	15
10/11/2012	\$ 32.29	13,200	29	16
10/12/2012	\$ 30.07	22,400	28	17
10/13/2012	\$ 30.07			
10/15/2012	\$ 35.68	16,800	37	17
10/16/2012	\$ 38.63	17,600	41	18
10/17/2012	\$ 37.78	13,600	29	18
10/18/2012	\$ 34.14	15,200	33	16
10/19/2012	\$ 32.71	16,800	21	12
10/20/2012	\$ 32.71			
10/22/2012	\$ 34.14	6,400	16	13
10/23/2012	\$ 32.89	8,000	20	14
10/24/2012	\$ 33.11	6,400	15	13
10/25/2012	\$ 33.89	8,800	22	15
10/26/2012	\$ 36.28	12,800	16	11
10/27/2012	\$ 36.28			
10/29/2012	\$ 35.99	8,400	20	15
10/30/2012	\$ 35.23	14,000	35	19
10/31/2012	\$ 35.33	5,600	14	10
11/1/2012	\$ 35.16	17,600	39	15
11/2/2012	\$ 31.08	28,000	35	16
11/3/2012	\$ 31.08			
11/5/2012	\$ 28.56	22,000	53	19
11/6/2012	\$ 28.61	14,800	34	16
11/7/2012	\$ 30.28	13,600	34	17
11/8/2012	\$ 29.95	28,000	35	16
11/9/2012	\$ 29.95			
11/10/2012	\$ 26.87	9,200	23	13
11/12/2012	\$ 27.76	17,600	22	16
11/13/2012	\$ 27.76			
11/14/2012	\$ 26.98	14,800	37	19
11/15/2012	\$ 25.93	10,800	27	19
11/16/2012	\$ 26.66	23,200	29	12
11/17/2012	\$ 26.66			
11/19/2012	\$ 27.19	8,400	21	12
11/20/2012	\$ 27.24	16,000	20	12
11/21/2012	\$ 27.24			
11/23/2012	\$ 30.09	8,000	19	14

11/24/2012	\$ 31.67	18,400	22	13
11/26/2012	\$ 31.67			
11/27/2012	\$ 31.04	5,600	14	14
11/28/2012	\$ 29.65	4,800	12	11
11/29/2012	\$ 29.07	5,600	7	7
11/30/2012	\$ 29.07			
12/1/2012	\$ 27.67	10,000	23	16
12/3/2012	\$ 31.10	10,000	25	14
12/4/2012	\$ 31.09	14,400	34	17
12/5/2012	\$ 30.93	11,600	29	14
12/6/2012	\$ 30.55	13,200	31	17
12/7/2012	\$ 30.39	24,000	29	16
12/8/2012	\$ 30.39			
12/10/2012	\$ 31.92	14,000	34	15
12/11/2012	\$ 29.82	14,400	31	16
12/12/2012	\$ 29.89	10,000	25	15
12/13/2012	\$ 27.35	8,400	21	9
12/14/2012	\$ 28.94	14,400	18	10
12/15/2012	\$ 28.94			
12/17/2012	\$ 29.58	10,400	25	16
12/18/2012	\$ 30.04	10,000	25	17
12/19/2012	\$ 30.28	8,800	21	11
12/20/2012	\$ 29.39	16,800	21	13
12/21/2012	\$ 29.39			
12/22/2012	\$ 28.62	9,200	22	13
12/24/2012	\$ 28.05	19,200	24	14
12/26/2012	\$ 28.05			
12/27/2012	\$ 29.10	6,000	14	10
12/28/2012	\$ 31.25	18,400	23	13
12/29/2012	\$ 31.25			
12/31/2012	\$ 31.31	7,200	18	12
1/2/2013	\$ 33.39	19,200	46	21
1/3/2013	\$ 32.87	10,800	26	16
1/4/2013	\$ 29.85	29,600	33	13
1/5/2013	\$ 29.85			
1/7/2013	\$ 30.56	9,600	24	15
1/8/2013	\$ 29.81	6,800	16	13
1/9/2013	\$ 30.24	8,800	22	10
1/10/2013	\$ 29.55	6,400	15	11
1/11/2013	\$ 30.46	27,200	29	13
1/12/2013	\$ 30.46			
1/14/2013	\$ 34.52	10,800	25	14
1/15/2013	\$ 37.41	10,400	23	12
1/16/2013	\$ 35.47	11,200	28	17
1/17/2013	\$ 33.44	21,600	25	10
1/18/2013	\$ 33.44			
1/19/2013	\$ 29.23	12,400	24	13
1/21/2013	\$ 29.26	27,200	28	13

1/22/2013	\$ 29.26			
1/23/2013	\$ 32.09	12,400	29	17
1/24/2013	\$ 31.88	14,000	35	13
1/25/2013	\$ 29.56	20,800	24	14
1/26/2013	\$ 29.56			
1/28/2013	\$ 31.45	8,800	21	15
1/29/2013	\$ 33.58	6,000	13	9
1/30/2013	\$ 31.14	10,800	27	11
1/31/2013	\$ 31.30	13,600	34	14
2/1/2013	\$ 31.04	29,600	37	13
2/2/2013	\$ 31.04			
2/4/2013	\$ 33.74	11,600	24	12
2/5/2013	\$ 31.76	10,400	24	12
2/6/2013	\$ 31.19	18,800	41	12
2/7/2013	\$ 31.90	10,000	25	13
2/8/2013	\$ 31.53	35,200	43	13
2/9/2013	\$ 31.53			
2/11/2013	\$ 33.21	13,600	33	14
2/12/2013	\$ 32.08	15,200	31	12
2/13/2013	\$ 32.16	17,600	32	16
2/14/2013	\$ 31.25	21,600	27	12
2/15/2013	\$ 31.25			
2/16/2013	\$ 29.08	6,400	16	10
2/18/2013	\$ 31.31	13,600	16	8
2/19/2013	\$ 31.31			
2/20/2013	\$ 32.54	11,600	29	13
2/21/2013	\$ 30.77	15,200	37	17
2/22/2013	\$ 30.27	25,600	31	14
2/23/2013	\$ 30.27			
2/25/2013	\$ 32.50	10,400	26	13
2/26/2013	\$ 32.90	14,000	32	14
2/27/2013	\$ 34.80	19,200	37	16
2/28/2013	\$ 32.51	6,800	16	13
3/1/2013	\$ 29.80	20,800	26	14
3/2/2013	\$ 29.80			
3/4/2013	\$ 31.49	6,000	14	13
3/5/2013	\$ 30.13	7,600	18	12
3/6/2013	\$ 30.51	6,800	16	11
3/7/2013	\$ 32.18	10,000	25	12
3/8/2013	\$ 31.41	8,800	11	10
3/9/2013	\$ 31.41			
3/11/2013	\$ 31.38	5,600	11	10
3/12/2013	\$ 31.50	400	1	2
3/13/2013	\$ 31.68	2,800	7	7
3/14/2013	\$ 32.21	4,400	11	9
3/15/2013	\$ 32.19	10,400	12	7
3/16/2013	\$ 32.19			
3/18/2013	\$ 35.06	7,200	16	15

3/19/2013	\$ 36.06	8,800	21	13
3/20/2013	\$ 36.40	8,800	22	13
3/21/2013	\$ 35.53	6,000	12	11
3/22/2013	\$ 33.80	18,400	21	12
3/23/2013	\$ 33.80			
3/25/2013	\$ 36.28	10,000	20	14
3/26/2013	\$ 37.05	5,600	14	14
3/27/2013	\$ 36.74	27,200	33	16
3/28/2013	\$ 36.74			
3/29/2013	\$ 36.23	8,800	11	12
3/30/2013	\$ 36.23			
4/1/2013	\$ 37.00	13,200	33	16
4/2/2013	\$ 36.52	16,000	34	15
4/3/2013	\$ 37.54	19,600	41	16
4/4/2013	\$ 37.29	8,000	20	10
4/5/2013	\$ 35.29	10,400	13	10
4/6/2013	\$ 35.29			
4/8/2013	\$ 35.83	6,800	17	12
4/9/2013	\$ 36.67	6,400	16	12
4/10/2013	\$ 36.22	10,400	26	13
4/11/2013	\$ 36.08	7,600	18	11
4/12/2013	\$ 34.91	6,400	8	11
4/13/2013	\$ 34.91			
4/15/2013	\$ 38.38	4,400	11	10
4/16/2013	\$ 36.88	6,000	15	13
4/17/2013	\$ 36.38	8,000	20	10
4/18/2013	\$ 37.66	3,200	7	10
4/19/2013	\$ 37.67	14,400	16	11
4/20/2013	\$ 37.67			
4/22/2013	\$ 40.25	5,600	14	10
4/23/2013	\$ 39.38	10,800	26	14
4/24/2013	\$ 39.54	12,400	30	13
4/25/2013	\$ 37.38	14,000	32	17
4/26/2013	\$ 37.51	17,600	21	12
4/27/2013	\$ 37.51			
4/29/2013	\$ 41.51	9,600	23	13
4/30/2013	\$ 42.69	6,800	17	15
5/1/2013	\$ 42.55	10,400	25	15
5/2/2013	\$ 43.29	14,000	35	16
5/3/2013	\$ 39.42	31,200	39	16
5/4/2013	\$ 39.42			
5/6/2013	\$ 37.61	5,600	13	11
5/7/2013	\$ 36.27	6,000	15	10
5/8/2013	\$ 34.67	7,600	19	12
5/9/2013	\$ 35.32	6,800	17	12
5/10/2013	\$ 31.58	24,800	28	17
5/11/2013	\$ 31.58			
5/13/2013	\$ 39.26	13,600	29	13

5/14/2013	\$ 43.11	10,000	25	15
5/15/2013	\$ 42.14	13,600	34	17
5/16/2013	\$ 39.20	6,400	16	14
5/17/2013	\$ 34.15	13,600	17	11
5/18/2013	\$ 34.15			
5/20/2013	\$ 38.63	7,200	16	13
5/21/2013	\$ 39.66	14,400	36	17
5/22/2013	\$ 38.93	9,600	24	14
5/23/2013	\$ 38.40	18,400	23	12
5/24/2013	\$ 38.40			
5/25/2013	\$ 36.56	8,800	21	12
5/28/2013	\$ 37.55	5,600	14	11
5/29/2013	\$ 38.62	11,200	28	15
5/30/2013	\$ 39.17	28,000	34	18
5/31/2013	\$ 39.17			
6/1/2013	\$ 41.50	11,200	28	16
6/3/2013	\$ 43.62	9,200	23	14
6/4/2013	\$ 38.99	8,400	20	13
6/5/2013	\$ 38.15	9,600	24	13
6/6/2013	\$ 39.63	8,800	22	13
6/7/2013	\$ 39.73	8,800	11	10
6/8/2013	\$ 39.73			
6/10/2013	\$ 38.64	7,200	17	9
6/11/2013	\$ 37.85	6,800	17	15
6/12/2013	\$ 38.59	7,600	19	11
6/13/2013	\$ 35.60	9,200	21	13
6/14/2013	\$ 35.31	15,200	19	14
6/15/2013	\$ 35.31			
6/17/2013	\$ 35.86	5,600	14	14
6/18/2013	\$ 37.61	7,200	18	14
6/19/2013	\$ 36.22	7,200	18	13
6/20/2013	\$ 36.58	7,600	19	11
6/21/2013	\$ 36.18	11,200	14	12
6/22/2013	\$ 36.18			
6/24/2013	\$ 35.94	4,800	12	11
6/25/2013	\$ 36.10	10,000	25	14
6/26/2013	\$ 36.39	8,400	20	16
6/27/2013	\$ 42.59	21,600	27	11
6/28/2013	\$ 42.59			
6/29/2013	\$ 47.15	4,000	10	8
7/1/2013	\$ 83.21	11,600	28	14
7/2/2013	\$119.81	10,400	26	13
7/3/2013	\$ 63.40	11,200	24	13
7/5/2013	\$ 49.68	11,200	27	10
7/6/2013	\$ 43.64	11,200	14	11
7/8/2013	\$ 43.64			
7/9/2013	\$ 48.88	4,800	12	10
7/10/2013	\$ 46.46	5,600	13	11

7/11/2013	\$ 41.21	8,000	19	18
7/12/2013	\$ 39.06	16,000	19	16
7/13/2013	\$ 39.06			
7/15/2013	\$ 49.14	8,400	21	15
7/16/2013	\$ 46.53	10,000	24	15
7/17/2013	\$ 39.20	9,200	23	17
7/18/2013	\$ 39.97	12,800	32	15
7/19/2013	\$ 42.42	10,400	13	12
7/20/2013	\$ 42.42			
7/22/2013	\$ 44.85	10,000	25	14
7/23/2013	\$ 45.22	12,800	32	16
7/24/2013	\$ 41.13	9,600	24	10
7/25/2013	\$ 40.22	6,800	14	11
7/26/2013	\$ 42.02	32,800	41	18
7/27/2013	\$ 42.02			
7/29/2013	\$ 41.18	5,600	14	14
7/30/2013	\$ 38.87	6,800	16	11
7/31/2013	\$ 42.54	4,400	11	9

Palo Verde Off-Peak Daily Market²⁶

Flow Date	Average Price	Volume (MWh)	No. of Deals	Counterparties
8/1/2010	\$33.62	31,200	39	17
8/2/2010	\$33.62			
8/3/2010	\$28.19	6,600	31	14
8/4/2010	\$27.35	4,600	22	14
8/5/2010	\$27.74	5,400	24	14
8/6/2010	\$27.17	15,600	32	15
8/7/2010	\$27.17			
8/8/2010	\$31.00	24,800	28	14
8/9/2010	\$31.00			
8/10/2010	\$26.22	6,400	26	18
8/11/2010	\$26.18	9,000	37	14
8/12/2010	\$26.31	5,200	24	14
8/13/2010	\$26.28	8,800	17	10
8/14/2010	\$26.28			
8/15/2010	\$31.77	20,800	24	13
8/16/2010	\$31.77			
8/17/2010	\$25.15	8,200	31	16
8/18/2010	\$23.43	5,400	22	12
8/19/2010	\$23.09	4,600	21	13
8/20/2010	\$23.74	8,800	18	12
8/21/2010	\$23.74			
8/22/2010	\$30.08	17,600	19	13
8/23/2010	\$30.08			
8/24/2010	\$22.92	5,600	21	15
8/25/2010	\$23.95	7,400	35	14
8/26/2010	\$24.98	4,600	19	14
8/27/2010	\$22.64	11,200	25	13
8/28/2010	\$22.64			
8/29/2010	\$25.04	34,400	33	17
8/30/2010	\$25.04			
8/31/2010	\$20.78	8,800	35	15
9/1/2010	\$21.64	16,000	29	13
9/2/2010	\$21.64			
9/3/2010	\$21.03	14,000	31	17
9/4/2010	\$21.03			
9/5/2010	\$26.00	57,600	38	17
9/6/2010	\$26.00			
9/7/2010	\$22.40	8,000	34	13
9/8/2010	\$23.56	11,200	49	17
9/9/2010	\$23.50	10,200	42	18
9/10/2010	\$22.52	44,000	68	17
9/11/2010	\$22.52			

²⁶ A blank row indicates that the day is a flow day but not a trade day. The price associated with a trade is attributable to each day in the range of flow dates.

9/12/2010	\$27.71	24,800	28	14
9/13/2010	\$27.71			
9/14/2010	\$24.23	8,600	41	13
9/15/2010	\$24.43	6,000	28	13
9/16/2010	\$25.63	17,000	51	16
9/17/2010	\$26.09	18,800	43	14
9/18/2010	\$26.09			
9/19/2010	\$30.73	34,400	39	16
9/20/2010	\$30.73			
9/21/2010	\$25.54	8,600	33	12
9/22/2010	\$24.92	11,800	46	15
9/23/2010	\$24.29	7,800	34	14
9/24/2010	\$25.13	18,400	43	16
9/25/2010	\$25.13			
9/26/2010	\$34.01	19,200	21	12
9/27/2010	\$34.01			
9/28/2010	\$25.96	5,800	25	13
9/29/2010	\$25.16	6,400	30	13
9/30/2010	\$24.23	6,800	32	15
10/1/2010	\$26.18	9,600	22	12
10/2/2010	\$26.18			
10/3/2010	\$29.67	31,200	34	14
10/4/2010	\$29.67			
10/5/2010	\$25.75	4,000	20	14
10/6/2010	\$23.31	6,600	29	18
10/7/2010	\$23.65	4,800	24	14
10/8/2010	\$22.81	13,200	30	16
10/9/2010	\$22.81			
10/10/2010	\$28.24	34,400	41	17
10/11/2010	\$28.24			
10/12/2010	\$22.58	11,800	58	17
10/13/2010	\$22.89	9,200	41	19
10/14/2010	\$23.31	11,400	56	19
10/15/2010	\$24.12	18,400	39	14
10/16/2010	\$24.12			
10/17/2010	\$27.33	71,200	54	17
10/18/2010	\$27.33			
10/19/2010	\$21.58	7,800	25	15
10/20/2010	\$22.40	11,200	46	19
10/21/2010	\$21.91	9,600	39	18
10/22/2010	\$22.72	22,000	50	18
10/23/2010	\$22.72			
10/24/2010	\$23.73	34,400	30	15
10/25/2010	\$23.73			
10/26/2010	\$21.06	9,600	38	18
10/27/2010	\$22.92	20,400	44	19
10/28/2010	\$22.92			
10/29/2010	\$23.04	23,600	48	18

10/30/2010	\$23.04			
10/31/2010	\$27.62	27,000	38	16
11/1/2010	\$24.11	5,400	23	15
11/2/2010	\$23.80	6,600	31	18
11/3/2010	\$22.81	7,800	33	18
11/4/2010	\$22.95	6,000	28	18
11/5/2010	\$24.70	19,600	39	16
11/6/2010	\$24.70			
11/7/2010	\$27.03	28,050	32	18
11/8/2010	\$27.03			
11/9/2010	\$24.00	7,000	29	19
11/10/2010	\$26.26	26,800	44	20
11/11/2010	\$26.26			
11/12/2010	\$28.42	14,400	31	19
11/13/2010	\$28.42			
11/14/2010	\$27.99	38,400	42	19
11/15/2010	\$27.99			
11/16/2010	\$23.85	6,400	27	17
11/17/2010	\$23.32	6,200	26	16
11/18/2010	\$22.58	12,200	47	17
11/19/2010	\$22.27	14,400	35	15
11/20/2010	\$22.27			
11/21/2010	\$29.62	49,600	45	18
11/22/2010	\$29.62			
11/23/2010	\$30.84	22,000	47	15
11/24/2010	\$30.84			
11/25/2010	\$26.45	24,000	23	14
11/26/2010	\$26.45			
11/27/2010	\$26.45			
11/28/2010	\$28.82	12,000	15	11
11/29/2010	\$28.82			
11/30/2010	\$32.04	5,800	27	12
12/1/2010	\$32.21	10,600	46	22
12/2/2010	\$32.70	11,400	48	15
12/3/2010	\$29.05	18,000	37	15
12/4/2010	\$29.05			
12/5/2010	\$29.05	35,200	41	15
12/6/2010	\$29.05			
12/7/2010	\$27.36	9,000	38	18
12/8/2010	\$28.45	5,400	25	13
12/9/2010	\$28.17	7,600	34	15
12/10/2010	\$27.97	14,800	35	19
12/11/2010	\$27.97			
12/12/2010	\$29.57	32,800	36	17
12/13/2010	\$29.57			
12/14/2010	\$29.35	11,200	46	16
12/15/2010	\$27.11	5,400	26	16
12/16/2010	\$25.01	8,000	35	18

12/17/2010	\$26.12	14,800	31	16
12/18/2010	\$26.12			
12/19/2010	\$27.35	18,400	20	15
12/20/2010	\$27.35			
12/21/2010	\$24.44	4,200	18	11
12/22/2010	\$22.40	10,000	25	13
12/23/2010	\$22.40			
12/24/2010	\$24.67	18,400	23	15
12/25/2010	\$24.67			
12/26/2010	\$24.52	19,200	23	16
12/27/2010	\$24.52			
12/28/2010	\$23.79	10,000	25	13
12/29/2010	\$23.79			
12/30/2010	\$23.55	14,000	33	20
12/31/2010	\$23.55			
1/1/2011	\$29.01	15,000	24	17
1/2/2011	\$28.66	19,200	23	12
1/3/2011	\$28.66			
1/4/2011	\$28.45	6,600	26	14
1/5/2011	\$29.59	6,200	20	14
1/6/2011	\$27.87	6,000	25	12
1/7/2011	\$26.00	8,400	17	12
1/8/2011	\$26.00			
1/9/2011	\$32.73	12,000	11	12
1/10/2011	\$32.73			
1/11/2011	\$28.23	5,200	25	12
1/12/2011	\$25.83	9,200	21	13
1/13/2011	\$25.83			
1/14/2011	\$25.80	11,600	25	12
1/15/2011	\$25.80			
1/16/2011	\$28.10	16,000	20	14
1/17/2011	\$28.10			
1/18/2011	\$23.62	4,400	21	12
1/19/2011	\$21.97	5,200	22	16
1/20/2011	\$21.56	5,800	26	17
1/21/2011	\$23.77	11,600	20	11
1/22/2011	\$23.77			
1/23/2011	\$18.61	20,800	26	15
1/24/2011	\$18.61			
1/25/2011	\$17.59	4,200	19	13
1/26/2011	\$18.88	4,600	22	13
1/27/2011	\$18.87	6,000	30	14
1/28/2011	\$17.64	8,400	21	12
1/29/2011	\$17.64			
1/30/2011	\$22.37	22,400	27	13
1/31/2011	\$22.37			
2/1/2011	\$23.98	5,000	25	17
2/2/2011	\$30.44	6,800	32	17

2/3/2011	\$42.43	6,400	26	12
2/4/2011	\$37.16	8,800	21	15
2/5/2011	\$37.16			
2/6/2011	\$31.37	14,400	16	11
2/7/2011	\$31.37			
2/8/2011	\$25.42	2,800	14	13
2/9/2011	\$20.09	4,000	20	12
2/10/2011	\$21.54	4,200	21	14
2/11/2011	\$18.01	7,200	18	13
2/12/2011	\$18.01			
2/13/2011	\$22.63	30,400	38	18
2/14/2011	\$22.63			
2/15/2011	\$15.95	4,200	21	12
2/16/2011	\$15.79	8,400	21	14
2/17/2011	\$15.79			
2/18/2011	\$18.65	8,800	21	14
2/19/2011	\$18.65			
2/20/2011	\$24.03	19,200	24	14
2/21/2011	\$24.03			
2/22/2011	\$20.01	5,800	28	14
2/23/2011	\$19.60	4,800	22	12
2/24/2011	\$19.98	3,800	18	13
2/25/2011	\$19.86	9,200	22	13
2/26/2011	\$19.86			
2/27/2011	\$24.93	19,200	23	15
2/28/2011	\$24.93			
3/1/2011	\$23.28	5,200	26	12
3/2/2011	\$22.28	6,000	30	13
3/3/2011	\$18.91	5,800	28	16
3/4/2011	\$15.69	9,600	22	14
3/5/2011	\$15.69			
3/6/2011	\$17.88	24,800	29	12
3/7/2011	\$17.88			
3/8/2011	\$16.08	5,600	27	13
3/9/2011	\$16.49	4,400	21	12
3/10/2011	\$15.49	4,600	22	17
3/11/2011	\$14.26	8,400	19	12
3/12/2011	\$14.26			
3/13/2011	\$19.77	11,625	13	11
3/14/2011	\$19.77			
3/15/2011	\$16.93	4,600	20	13
3/16/2011	\$16.70	5,600	25	14
3/17/2011	\$18.22	4,400	19	12
3/18/2011	\$18.76	12,000	28	13
3/19/2011	\$18.76			
3/20/2011	\$23.61	25,600	29	15
3/21/2011	\$23.61			
3/22/2011	\$16.28	6,600	33	18

3/23/2011	\$12.33	5,200	22	14
3/24/2011	\$ 8.68	5,800	27	17
3/25/2011	\$ 9.40	10,400	26	17
3/26/2011	\$ 9.40			
3/27/2011	\$15.46	16,800	20	14
3/28/2011	\$15.46			
3/29/2011	\$10.41	4,400	17	13
3/30/2011	\$ 7.69	4,800	22	15
3/31/2011	\$ 6.87	6,200	25	16
4/1/2011	\$10.25	7,600	14	11
4/2/2011	\$10.25			
4/3/2011	\$24.65	18,400	17	12
4/4/2011	\$24.65			
4/5/2011	\$12.78	4,400	20	12
4/6/2011	\$11.70	4,600	23	14
4/7/2011	\$14.18	5,000	22	14
4/8/2011	\$11.22	7,600	18	13
4/9/2011	\$11.22			
4/10/2011	\$22.63	25,600	32	13
4/11/2011	\$22.63			
4/12/2011	\$17.03	7,200	34	16
4/13/2011	\$18.80	4,400	21	11
4/14/2011	\$16.37	4,000	18	12
4/15/2011	\$18.35	12,400	30	13
4/16/2011	\$18.35			
4/17/2011	\$32.29	21,600	27	12
4/18/2011	\$32.29			
4/19/2011	\$25.46	4,600	23	15
4/20/2011	\$24.77	14,400	34	15
4/21/2011	\$24.77			
4/22/2011	\$23.56	13,200	32	19
4/23/2011	\$23.56			
4/24/2011	\$24.78	23,200	27	16
4/25/2011	\$24.78			
4/26/2011	\$12.74	5,200	22	11
4/27/2011	\$15.78	6,000	29	13
4/28/2011	\$17.31	6,000	28	14
4/29/2011	\$16.30	15,600	39	12
4/30/2011	\$16.30			
5/1/2011	\$26.29	14,400	17	16
5/2/2011	\$26.29			
5/3/2011	\$24.30	2,600	12	13
5/4/2011	\$28.34	3,200	14	14
5/5/2011	\$25.95	2,200	11	12
5/6/2011	\$22.00	8,000	19	12
5/7/2011	\$22.00			
5/8/2011	\$24.45	8,000	9	10
5/9/2011	\$24.45			

5/10/2011	\$17.45	2,800	13	13
5/11/2011	\$11.71	2,000	9	11
5/12/2011	\$10.83	2,000	10	12
5/13/2011	\$ 9.77	4,400	11	10
5/14/2011	\$ 9.77			
5/15/2011	\$18.56	12,000	15	15
5/16/2011	\$18.56			
5/17/2011	\$ 7.14	2,800	14	14
5/18/2011	\$ 6.58	3,400	16	16
5/19/2011	\$ 7.54	4,200	20	15
5/20/2011	\$ 9.32	6,000	15	13
5/21/2011	\$ 9.32			
5/22/2011	\$14.63	11,200	14	14
5/23/2011	\$14.63			
5/24/2011	\$ 7.05	3,000	15	12
5/25/2011	\$ 7.57	6,000	15	13
5/26/2011	\$ 7.57			
5/27/2011	\$ 6.13	6,400	16	14
5/28/2011	\$ 6.13			
5/29/2011	\$12.99	22,800	19	16
5/30/2011	\$12.99			
5/31/2011	\$ 5.20	2,200	11	11
6/1/2011	\$ 6.44	3,200	16	12
6/2/2011	\$ 6.15	2,600	13	12
6/3/2011	\$ 6.66	7,600	17	13
6/4/2011	\$ 6.66			
6/5/2011	\$16.23	20,800	22	16
6/6/2011	\$16.23			
6/7/2011	\$ 5.39	4,800	23	15
6/8/2011	\$ 5.71	9,200	43	17
6/9/2011	\$ 7.87	5,400	27	15
6/10/2011	\$ 6.23	12,000	29	12
6/11/2011	\$ 6.23			
6/12/2011	\$17.95	24,000	28	15
6/13/2011	\$17.95			
6/14/2011	\$ 6.83	5,800	28	15
6/15/2011	\$ 7.11	5,200	24	14
6/16/2011	\$ 7.22	5,800	28	15
6/17/2011	\$ 7.16	7,600	18	13
6/18/2011	\$ 7.16			
6/19/2011	\$15.15	19,200	21	14
6/20/2011	\$15.15			
6/21/2011	\$ 8.28	7,000	32	15
6/22/2011	\$ 9.70	6,400	30	17
6/23/2011	\$ 9.90	7,800	36	17
6/24/2011	\$ 7.62	9,200	21	17
6/25/2011	\$ 7.62			
6/26/2011	\$20.37	15,200	18	15

6/27/2011	\$20.37			
6/28/2011	\$10.04	7,000	32	16
6/29/2011	\$12.87	11,600	25	13
6/30/2011	\$12.87			
7/1/2011	\$14.21	8,000	18	13
7/2/2011	\$14.21			
7/3/2011	\$39.08	24,000	18	10
7/4/2011	\$39.08			
7/5/2011	\$20.20	4,200	14	10
7/6/2011	\$19.86	4,400	20	11
7/7/2011	\$22.37	5,400	22	11
7/8/2011	\$24.54	10,800	24	10
7/9/2011	\$24.54			
7/10/2011	\$35.66	23,200	26	14
7/11/2011	\$35.66			
7/12/2011	\$20.79	5,200	22	12
7/13/2011	\$19.53	5,800	24	12
7/14/2011	\$18.16	4,800	21	13
7/15/2011	\$15.54	7,200	15	10
7/16/2011	\$15.54			
7/17/2011	\$26.27	12,800	14	14
7/18/2011	\$26.27			
7/19/2011	\$18.61	5,400	25	12
7/20/2011	\$19.54	5,200	19	12
7/21/2011	\$22.93	5,200	20	11
7/22/2011	\$23.15	9,600	19	10
7/23/2011	\$23.15			
7/24/2011	\$28.23	9,600	9	9
7/25/2011	\$28.23			
7/26/2011	\$21.89	2,200	10	9
7/27/2011	\$22.60	7,200	18	9
7/28/2011	\$22.60			
7/29/2011	\$23.10	4,000	10	11
7/30/2011	\$23.10			
7/31/2011	\$36.13	8,400	14	10
8/1/2011	\$24.65	2,600	12	10
8/2/2011	\$22.21	4,000	19	13
8/3/2011	\$23.98	3,000	15	11
8/4/2011	\$27.30	2,000	10	9
8/5/2011	\$25.18	4,400	9	7
8/6/2011	\$25.18			
8/7/2011	\$30.29	16,000	19	12
8/8/2011	\$30.29			
8/9/2011	\$23.57	2,800	13	7
8/10/2011	\$23.96	2,600	12	8
8/11/2011	\$23.19	3,000	14	9
8/12/2011	\$24.73	2,000	4	4
8/13/2011	\$24.73			

8/14/2011	\$29.25	4,000	5	5
8/15/2011	\$29.25			
8/16/2011	\$21.88	2,600	11	8
8/17/2011	\$22.89	2,800	13	10
8/18/2011	\$24.64	1,400	7	7
8/19/2011	\$25.53	3,600	9	7
8/20/2011	\$25.53			
8/21/2011	\$29.63	3,200	4	5
8/22/2011	\$29.63			
8/23/2011	\$24.21	2,600	13	9
8/24/2011	\$25.62	6,000	22	14
8/25/2011	\$25.13	3,000	14	11
8/26/2011	\$26.25	8,800	18	10
8/27/2011	\$26.25			
8/28/2011	\$33.97	6,400	8	9
8/29/2011	\$33.97			
8/30/2011	\$26.44	1,600	6	6
8/31/2011	\$24.19	800	4	6
9/1/2011	\$25.78	3,200	12	9
9/2/2011	\$26.00	4,400	11	11
9/3/2011	\$26.00			
9/4/2011	\$37.59	11,200	6	8
9/5/2011	\$37.59			
9/6/2011	\$37.59			
9/7/2011	\$25.35	2,600	13	10
9/8/2011	\$24.54	3,400	16	9
9/9/2011	\$26.11	7,600	19	8
9/10/2011	\$26.11			
9/11/2011	\$32.84	8,800	9	9
9/12/2011	\$32.84			
9/13/2011	\$26.00	200	1	2
9/14/2011	\$24.23	4,000	15	9
9/15/2011	\$23.68	3,400	10	7
9/16/2011	\$22.65	4,800	12	9
9/17/2011	\$22.65			
9/18/2011	\$26.61	8,800	11	11
9/19/2011	\$26.61			
9/20/2011	\$23.47	5,600	28	13
9/21/2011	\$22.17	2,600	12	9
9/22/2011	\$22.52	3,200	16	12
9/23/2011	\$23.18	4,000	9	8
9/24/2011	\$23.18			
9/25/2011	\$26.60	8,000	10	8
9/26/2011	\$26.60			
9/27/2011	\$22.27	3,000	15	7
9/28/2011	\$23.57	5,600	12	9
9/29/2011	\$23.57			
9/30/2011	\$23.62	3,400	14	7

10/1/2011	\$23.68	5,000	22	11
10/2/2011	\$27.81	15,200	15	12
10/3/2011	\$27.81			
10/4/2011	\$23.61	5,000	25	13
10/5/2011	\$22.64	6,600	26	11
10/6/2011	\$21.26	7,400	31	14
10/7/2011	\$21.37	8,000	17	11
10/8/2011	\$21.37			
10/9/2011	\$24.61	27,200	28	13
10/10/2011	\$24.61			
10/11/2011	\$21.07	4,800	15	11
10/12/2011	\$21.21	6,200	19	12
10/13/2011	\$22.36	7,200	27	13
10/14/2011	\$21.67	5,200	13	12
10/15/2011	\$21.67			
10/16/2011	\$26.18	23,200	24	11
10/17/2011	\$26.18			
10/18/2011	\$23.93	4,600	18	12
10/19/2011	\$23.83	5,400	20	13
10/20/2011	\$23.77	3,200	14	10
10/21/2011	\$22.09	6,000	15	11
10/22/2011	\$22.09			
10/23/2011	\$27.19	16,800	15	11
10/24/2011	\$27.19			
10/25/2011	\$24.87	4,800	16	13
10/26/2011	\$25.82	4,400	17	12
10/27/2011	\$25.16	6,200	23	12
10/28/2011	\$24.92	14,000	19	11
10/29/2011	\$24.92			
10/30/2011	\$27.99	25,600	25	11
10/31/2011	\$27.99			
11/1/2011	\$24.12	6,200	25	11
11/2/2011	\$24.52	7,000	26	13
11/3/2011	\$25.34	7,200	24	14
11/4/2011	\$24.91	14,000	28	12
11/5/2011	\$24.91			
11/6/2011	\$26.80	21,450	15	10
11/7/2011	\$26.80			
11/8/2011	\$24.97	8,600	38	14
11/9/2011	\$26.65	14,400	27	13
11/10/2011	\$26.65			
11/11/2011	\$24.16	12,000	26	11
11/12/2011	\$24.16			
11/13/2011	\$26.20	27,200	29	11
11/14/2011	\$26.20			
11/15/2011	\$23.18	4,400	21	11
11/16/2011	\$22.53	4,800	24	12
11/17/2011	\$22.04	4,400	21	11

11/18/2011	\$23.82	12,000	26	11
11/19/2011	\$23.82			
11/20/2011	\$25.03	17,600	20	12
11/21/2011	\$25.03			
11/22/2011	\$22.10	13,200	27	11
11/23/2011	\$22.10			
11/24/2011	\$22.88	29,000	19	11
11/25/2011	\$22.88			
11/26/2011	\$22.88			
11/27/2011	\$23.56	19,200	18	12
11/28/2011	\$23.56			
11/29/2011	\$21.55	4,200	17	11
11/30/2011	\$22.51	4,200	15	13
12/1/2011	\$22.82	5,400	27	15
12/2/2011	\$23.36	10,000	21	14
12/3/2011	\$23.36			
12/4/2011	\$27.89	21,600	25	14
12/5/2011	\$27.89			
12/6/2011	\$25.98	5,000	23	14
12/7/2011	\$27.87	5,000	24	13
12/8/2011	\$28.67	10,200	40	14
12/9/2011	\$27.00	15,600	33	12
12/10/2011	\$27.00			
12/11/2011	\$27.38	16,800	20	10
12/12/2011	\$27.38			
12/13/2011	\$24.57	7,400	32	14
12/14/2011	\$22.76	5,000	18	12
12/15/2011	\$24.15	7,000	30	15
12/16/2011	\$23.64	7,200	17	8
12/17/2011	\$23.64			
12/18/2011	\$27.62	24,800	25	12
12/19/2011	\$27.62			
12/20/2011	\$22.69	4,800	20	10
12/21/2011	\$23.93	11,600	27	12
12/22/2011	\$23.93			
12/23/2011	\$24.18	14,400	28	13
12/24/2011	\$24.18			
12/25/2011	\$25.11	49,000	28	12
12/26/2011	\$25.11			
12/27/2011	\$25.11			
12/28/2011	\$23.67	9,600	19	12
12/29/2011	\$23.67			
12/30/2011	\$23.58	9,200	18	10
12/31/2011	\$23.58			
1/1/2012	\$25.02	15,600	10	11
1/2/2012	\$25.02			
1/3/2012	\$21.26	3,400	17	11
1/4/2012	\$21.34	4,400	19	13

1/5/2012	\$20.79	6,400	27	14
1/6/2012	\$21.41	13,200	19	11
1/7/2012	\$21.41			
1/8/2012	\$22.34	32,800	37	16
1/9/2012	\$22.34			
1/10/2012	\$20.82	7,000	32	14
1/11/2012	\$21.78	7,400	31	15
1/12/2012	\$21.44	15,600	35	16
1/13/2012	\$21.44			
1/14/2012	\$22.46	28,800	29	15
1/15/2012	\$22.46			
1/16/2012	\$21.35	11,600	24	15
1/17/2012	\$21.35			
1/18/2012	\$20.21	6,800	25	14
1/19/2012	\$21.00	6,600	28	13
1/20/2012	\$20.16	22,000	47	16
1/21/2012	\$20.16			
1/22/2012	\$19.50	40,800	39	14
1/23/2012	\$19.50			
1/24/2012	\$18.49	4,600	21	11
1/25/2012	\$18.09	6,000	27	16
1/26/2012	\$18.54	4,600	21	17
1/27/2012	\$19.09	12,000	27	16
1/28/2012	\$19.09			
1/29/2012	\$20.81	28,000	31	17
1/30/2012	\$20.81			
1/31/2012	\$19.47	8,000	37	14
2/1/2012	\$17.96	6,000	27	16
2/2/2012	\$19.47	6,400	18	7
2/3/2012	\$19.05	8,400	12	10
2/4/2012	\$19.05			
2/5/2012	\$21.49	28,800	27	12
2/6/2012	\$21.49			
2/7/2012	\$18.62	3,400	17	10
2/8/2012	\$19.49	6,800	21	10
2/9/2012	\$19.23	5,400	19	8
2/10/2012	\$19.34	11,600	19	9
2/11/2012	\$19.34			
2/12/2012	\$20.77	12,000	15	10
2/13/2012	\$20.77			
2/14/2012	\$19.63	7,600	34	13
2/15/2012	\$18.63	6,600	29	15
2/16/2012	\$19.23	12,800	28	15
2/17/2012	\$19.23			
2/18/2012	\$21.30	16,000	16	8
2/19/2012	\$21.30			
2/20/2012	\$20.12	10,400	20	12
2/21/2012	\$20.12			

2/22/2012	\$19.04	3,000	14	10
2/23/2012	\$19.34	2,800	13	10
2/24/2012	\$18.54	2,800	6	7
2/25/2012	\$18.54			
2/26/2012	\$22.46	11,200	14	12
2/27/2012	\$22.46			
2/28/2012	\$20.65	5,000	23	13
2/29/2012	\$18.28	3,600	16	11
3/1/2012	\$19.24	5,000	22	14
3/2/2012	\$18.31	14,000	32	12
3/3/2012	\$18.31			
3/4/2012	\$20.00	17,600	18	13
3/5/2012	\$20.00			
3/6/2012	\$17.72	4,400	14	8
3/7/2012	\$17.52	7,400	35	17
3/8/2012	\$17.42	3,600	18	10
3/9/2012	\$17.97	5,600	11	11
3/10/2012	\$17.97			
3/11/2012	\$18.87	11,625	13	12
3/12/2012	\$18.87			
3/13/2012	\$16.76	6,400	30	14
3/14/2012	\$17.15	7,200	27	14
3/15/2012	\$17.59	5,800	24	10
3/16/2012	\$17.52	8,800	22	13
3/17/2012	\$17.52			
3/18/2012	\$19.17	15,200	16	10
3/19/2012	\$19.17			
3/20/2012	\$18.42	3,000	14	11
3/21/2012	\$18.38	2,000	10	7
3/22/2012	\$18.38	4,800	20	12
3/23/2012	\$16.05	4,400	10	8
3/24/2012	\$16.05			
3/25/2012	\$17.04	9,600	12	12
3/26/2012	\$17.04			
3/27/2012	\$14.86	6,200	28	15
3/28/2012	\$16.87	2,600	13	10
3/29/2012	\$15.74	3,400	16	14
3/30/2012	\$14.68	5,600	14	10
3/31/2012	\$14.68			
4/1/2012	\$16.76	14,400	16	9
4/2/2012	\$16.76			
4/3/2012	\$14.87	2,600	13	7
4/4/2012	\$16.47	6,800	16	9
4/5/2012	\$16.47			
4/6/2012	\$14.61	4,400	11	8
4/7/2012	\$14.61			
4/8/2012	\$16.50	4,800	6	5
4/9/2012	\$16.50			

4/10/2012	\$14.47	4,800	23	10
4/11/2012	\$14.58	2,600	12	8
4/12/2012	\$15.73	4,000	20	11
4/13/2012	\$15.61	9,600	23	11
4/14/2012	\$15.61			
4/15/2012	\$17.16	9,600	12	9
4/16/2012	\$17.16			
4/17/2012	\$14.00	3,800	19	9
4/18/2012	\$13.70	2,200	9	9
4/19/2012	\$13.68	4,000	18	12
4/20/2012	\$13.01	11,600	25	14
4/21/2012	\$13.01			
4/22/2012	\$17.85	38,400	47	14
4/23/2012	\$17.85			
4/24/2012	\$13.22	3,800	19	14
4/25/2012	\$14.24	5,000	20	13
4/26/2012	\$14.50	2,800	12	8
4/27/2012	\$14.76	10,800	24	11
4/28/2012	\$14.76			
4/29/2012	\$17.00	12,800	14	11
4/30/2012	\$17.00			
5/1/2012	\$12.68	1,800	8	8
5/2/2012	\$13.28	2,000	7	7
5/3/2012	\$12.52	2,600	12	10
5/4/2012	\$13.52	4,400	11	7
5/5/2012	\$13.52			
5/6/2012	\$18.29	10,400	13	8
5/7/2012	\$18.29			
5/8/2012	\$15.57	3,400	16	11
5/9/2012	\$16.72	3,600	16	13
5/10/2012	\$17.26	3,600	16	9
5/11/2012	\$17.31	5,200	13	8
5/12/2012	\$17.31			
5/13/2012	\$20.73	9,600	10	9
5/14/2012	\$20.73			
5/15/2012	\$16.17	3,200	13	10
5/16/2012	\$15.78	1,400	7	7
5/17/2012	\$16.20	1,000	5	6
5/18/2012	\$14.47	3,600	9	8
5/19/2012	\$14.47			
5/20/2012	\$20.39	5,600	6	6
5/21/2012	\$20.39			
5/22/2012	\$16.70	1,000	5	7
5/23/2012	\$17.35	2,400	12	9
5/24/2012	\$16.81	8,000	17	9
5/25/2012	\$16.81			
5/26/2012	\$19.90	13,600	17	12
5/27/2012	\$19.90			

5/28/2012	\$19.18	3,200	4	4
5/29/2012	\$19.18			
5/30/2012	\$16.95	3,000	14	9
5/31/2012	\$17.16	6,400	27	10
6/1/2012	\$16.63	4,800	12	11
6/2/2012	\$16.63			
6/3/2012	\$22.19	16,000	19	11
6/4/2012	\$22.19			
6/5/2012	\$16.51	1,400	7	5
6/6/2012	\$15.96	3,000	15	6
6/7/2012	\$16.42	1,200	6	6
6/8/2012	\$14.06	7,200	16	8
6/9/2012	\$14.06			
6/10/2012	\$18.30	19,200	24	11
6/11/2012	\$18.30			
6/12/2012	\$16.48	2,600	13	5
6/13/2012	\$16.47	5,200	24	10
6/14/2012	\$16.05	4,800	18	8
6/15/2012	\$16.93	4,400	7	7
6/16/2012	\$16.93			
6/17/2012	\$23.34	12,800	16	11
6/18/2012	\$23.34			
6/19/2012	\$15.30	2,800	14	8
6/20/2012	\$14.84	3,400	12	7
6/21/2012	\$15.52	4,600	11	7
6/22/2012	\$16.46	4,800	12	6
6/23/2012	\$16.46			
6/24/2012	\$19.45	9,600	12	8
6/25/2012	\$19.45			
6/26/2012	\$17.05	4,400	18	9
6/27/2012	\$16.46	2,600	12	7
6/28/2012	\$15.25	3,800	17	9
6/29/2012	\$16.18	2,800	7	5
6/30/2012	\$16.18			
7/1/2012	\$23.77	12,800	15	9
7/2/2012	\$23.77			
7/3/2012	\$14.91	2,200	10	7
7/4/2012	\$21.60	12,000	15	12
7/5/2012	\$21.60			
7/6/2012	\$18.17	3,600	8	7
7/7/2012	\$18.17			
7/8/2012	\$26.28	8,000	10	8
7/9/2012	\$26.28			
7/10/2012	\$17.11	4,000	17	10
7/11/2012	\$17.13	5,600	25	12
7/12/2012	\$16.39	4,000	16	11
7/13/2012	\$15.81	10,800	24	11
7/14/2012	\$15.81			

7/15/2012	\$20.33	12,800	16	9
7/16/2012	\$20.33			
7/17/2012	\$16.04	4,200	18	10
7/18/2012	\$17.14	4,200	14	7
7/19/2012	\$17.31	5,400	23	12
7/20/2012	\$17.99	7,600	16	10
7/21/2012	\$17.99			
7/22/2012	\$22.25	6,400	8	8
7/23/2012	\$22.25			
7/24/2012	\$18.24	3,400	17	7
7/25/2012	\$18.38	6,600	20	9
7/26/2012	\$18.94	4,400	18	10
7/27/2012	\$19.21	8,000	17	10
7/28/2012	\$19.21			
7/29/2012	\$25.56	9,600	12	10
7/30/2012	\$25.56			
7/31/2012	\$18.04	4,800	23	13
8/1/2012	\$19.04	3,000	15	13
8/2/2012	\$19.17	5,400	25	13
8/3/2012	\$20.72	10,400	21	10
8/4/2012	\$20.72			
8/5/2012	\$26.87	10,400	13	11
8/6/2012	\$26.87			
8/7/2012	\$21.35	5,000	25	13
8/8/2012	\$20.82	3,000	15	11
8/9/2012	\$22.71	5,400	26	11
8/10/2012	\$19.18	10,000	23	12
8/11/2012	\$19.18			
8/12/2012	\$29.40	9,600	12	11
8/13/2012	\$29.40			
8/14/2012	\$21.74	5,400	22	14
8/15/2012	\$21.76	4,600	18	14
8/16/2012	\$20.20	5,000	24	15
8/17/2012	\$19.36	6,400	13	11
8/18/2012	\$19.36			
8/19/2012	\$23.42	9,600	12	10
8/20/2012	\$23.42			
8/21/2012	\$18.98	2,600	13	12
8/22/2012	\$19.15	3,600	18	12
8/23/2012	\$19.44	5,200	23	14
8/24/2012	\$20.54	2,400	6	7
8/25/2012	\$20.54			
8/26/2012	\$24.31	7,200	8	10
8/27/2012	\$24.31			
8/28/2012	\$20.28	3,200	15	10
8/29/2012	\$20.14	5,200	25	13
8/30/2012	\$19.46	5,600	13	10
8/31/2012	\$19.46			

9/1/2012	\$23.42	12,800	15	12
9/2/2012	\$23.42			
9/3/2012	\$25.44	10,400	12	9
9/4/2012	\$25.44			
9/5/2012	\$20.00	3,000	15	12
9/6/2012	\$20.49	4,200	20	11
9/7/2012	\$21.25	9,600	22	8
9/8/2012	\$21.25			
9/9/2012	\$24.00	4,000	5	7
9/10/2012	\$24.00			
9/11/2012	\$21.01	6,000	30	11
9/12/2012	\$21.25	3,400	14	9
9/13/2012	\$21.58	2,600	13	10
9/14/2012	\$22.26	7,200	18	10
9/15/2012	\$22.26			
9/16/2012	\$27.12	8,000	9	10
9/17/2012	\$27.12			
9/18/2012	\$21.65	3,400	16	11
9/19/2012	\$22.61	2,800	11	10
9/20/2012	\$22.28	3,400	16	10
9/21/2012	\$20.81	6,000	14	10
9/22/2012	\$20.81			
9/23/2012	\$24.82	11,200	13	11
9/24/2012	\$24.82			
9/25/2012	\$21.28	7,200	33	15
9/26/2012	\$21.16	3,000	13	11
9/27/2012	\$20.50	6,800	16	11
9/28/2012	\$20.50			
9/29/2012	\$27.09	14,400	18	15
9/30/2012	\$27.09			
10/1/2012	\$22.19	4,400	22	13
10/2/2012	\$21.91	2,800	14	11
10/3/2012	\$21.89	3,800	19	9
10/4/2012	\$22.72	4,000	20	11
10/5/2012	\$22.99	8,400	17	9
10/6/2012	\$22.99			
10/7/2012	\$24.59	16,800	21	14
10/8/2012	\$24.59			
10/9/2012	\$24.13	5,600	23	12
10/10/2012	\$24.07	6,000	27	12
10/11/2012	\$24.81	7,400	27	13
10/12/2012	\$23.31	10,400	20	10
10/13/2012	\$23.31			
10/14/2012	\$28.34	20,800	22	12
10/15/2012	\$28.34			
10/16/2012	\$28.10	2,400	12	10
10/17/2012	\$27.96	2,000	9	8
10/18/2012	\$27.12	3,800	17	12

10/19/2012	\$25.25	4,400	11	9
10/20/2012	\$25.25			
10/21/2012	\$29.10	4,000	2	4
10/22/2012	\$29.10			
10/23/2012	\$27.09	1,600	8	9
10/24/2012	\$25.96	4,000	20	10
10/25/2012	\$26.05	3,600	16	8
10/26/2012	\$29.75	1,600	4	5
10/27/2012	\$29.75			
10/28/2012	\$32.58	9,600	12	8
10/29/2012	\$32.58			
10/30/2012	\$27.41	2,800	13	10
10/31/2012	\$26.80	1,000	5	6
11/1/2012	\$27.31	6,400	31	17
11/2/2012	\$26.62	6,800	17	8
11/3/2012	\$26.62			
11/4/2012	\$24.22	7,425	9	7
11/5/2012	\$24.22			
11/6/2012	\$24.69	1,800	9	6
11/7/2012	\$25.39	3,000	13	11
11/8/2012	\$26.51	6,800	16	10
11/9/2012	\$26.51			
11/10/2012	\$26.32	11,200	14	13
11/11/2012	\$26.32			
11/12/2012	\$24.83	800	2	4
11/13/2012	\$24.83			
11/14/2012	\$25.40	2,800	14	13
11/15/2012	\$23.52	2,200	11	8
11/16/2012	\$23.30	5,600	14	12
11/17/2012	\$23.30			
11/18/2012	\$28.25	3,200	4	5
11/19/2012	\$28.25			
11/20/2012	\$23.25	5,600	14	9
11/21/2012	\$23.25			
11/22/2012	\$27.31	16,800	20	14
11/23/2012	\$27.31			
11/24/2012	\$27.60	15,000	15	13
11/25/2012	\$27.60			
11/26/2012	\$27.60			
11/27/2012	\$27.25	4,200	19	9
11/28/2012	\$26.02	5,600	25	11
11/29/2012	\$26.53	10,400	25	13
11/30/2012	\$26.53			
12/1/2012	\$25.80	2,200	11	9
12/2/2012	\$27.46	22,400	28	12
12/3/2012	\$27.46			
12/4/2012	\$24.58	4,400	22	10
12/5/2012	\$23.56	3,400	17	10

12/6/2012	\$22.93	3,800	12	11
12/7/2012	\$22.44	3,600	7	9
12/8/2012	\$22.44			
12/9/2012	\$26.60	8,000	10	9
12/10/2012	\$26.60			
12/11/2012	\$24.17	4,000	18	14
12/12/2012	\$24.11	2,200	8	7
12/13/2012	\$21.17	1,200	6	7
12/14/2012	\$21.86	3,600	9	7
12/15/2012	\$21.86			
12/16/2012	\$25.40	8,000	8	7
12/17/2012	\$25.40			
12/18/2012	\$25.96	1,400	5	9
12/19/2012	\$25.75	4,000	19	11
12/20/2012	\$25.54	5,200	13	8
12/21/2012	\$25.54			
12/22/2012	\$26.13	3,200	4	5
12/23/2012	\$26.13			
12/24/2012	\$27.00	4,000	3	4
12/25/2012	\$27.00			
12/26/2012	\$27.00			
12/27/2012	\$25.67	1,800	9	9
12/28/2012	\$26.36	2,800	7	9
12/29/2012	\$26.36			
12/30/2012	\$29.30	8,800	11	8
12/31/2012	\$29.30			
1/1/2013	\$28.08	10,400	13	12
1/2/2013	\$28.08			
1/3/2013	\$24.65	1,000	5	6
1/4/2013	\$23.79	4,800	12	8
1/5/2013	\$23.79			
1/6/2013	\$25.90	4,000	5	5
1/7/2013	\$25.90			
1/8/2013	\$22.01	2,800	13	11
1/9/2013	\$24.08	2,600	12	10
1/10/2013	\$24.28	2,000	10	8
1/11/2013	\$26.41	6,400	16	10
1/12/2013	\$26.41			
1/13/2013	\$29.93	4,800	6	6
1/14/2013	\$29.93			
1/15/2013	\$29.78	1,600	8	6
1/16/2013	\$27.42	1,200	6	6
1/17/2013	\$27.56	2,400	5	5
1/18/2013	\$27.56			
1/19/2013	\$26.38	8,000	4	4
1/20/2013	\$26.38			
1/21/2013	\$24.18	4,000	7	6
1/22/2013	\$24.18			

1/23/2013	\$24.81	5,000	25	10
1/24/2013	\$24.83	1,200	5	3
1/25/2013	\$23.19	4,800	10	7
1/26/2013	\$23.19			
1/27/2013	\$24.89	7,200	9	8
1/28/2013	\$24.89			
1/29/2013	\$23.46	2,400	11	8
1/30/2013	\$23.93	2,000	8	7
1/31/2013	\$23.87	2,200	11	7
2/1/2013	\$26.29	5,600	14	12
2/2/2013	\$26.29			
2/3/2013	\$28.13	14,400	18	8
2/4/2013	\$28.13			
2/5/2013	\$26.77	2,200	10	7
2/6/2013	\$25.37	3,200	15	10
2/7/2013	\$25.20	3,400	16	9
2/8/2013	\$24.93	4,400	11	10
2/9/2013	\$24.93			
2/10/2013	\$29.50	6,400	8	6
2/11/2013	\$29.50			
2/12/2013	\$28.43	1,400	7	8
2/13/2013	\$26.63	400	2	3
2/14/2013	\$26.38	6,400	12	5
2/15/2013	\$26.38			
2/16/2013	\$26.46	13,600	10	7
2/17/2013	\$26.46			
2/18/2013	\$26.92	4,400	8	7
2/19/2013	\$26.92			
2/20/2013	\$28.85	4,800	21	8
2/21/2013	\$27.19	2,400	11	7
2/22/2013	\$26.75	1,600	3	3
2/23/2013	\$26.75			
2/24/2013	\$30.69	14,400	16	9
2/25/2013	\$30.69			
2/26/2013	\$29.55	2,000	10	6
2/27/2013	\$32.03	5,400	18	9
2/28/2013	\$29.19	800	3	6
3/1/2013	\$27.13	3,200	8	7
3/2/2013	\$27.13			
3/3/2013	\$27.92	10,400	11	7
3/4/2013	\$27.92			
3/5/2013	\$26.10	4,800	24	10
3/6/2013	\$27.46	3,800	17	9
3/7/2013	\$28.53	7,200	27	11
3/8/2013	\$27.95	9,200	23	9
3/9/2013	\$27.95			
3/10/2013	\$28.22	22,475	12	8
3/11/2013	\$28.22			

3/12/2013	\$26.06	1,800	8	7
3/13/2013	\$25.42	600	3	5
3/14/2013	\$25.69	2,000	9	8
3/15/2013	\$24.43	10,000	11	6
3/16/2013	\$24.43			
3/17/2013	\$27.67	23,200	20	10
3/18/2013	\$27.67			
3/19/2013	\$28.86	2,800	13	8
3/20/2013	\$27.38	4,600	19	10
3/21/2013	\$27.71	5,200	24	13
3/22/2013	\$27.02	7,600	17	11
3/23/2013	\$27.02			
3/24/2013	\$30.52	15,200	18	9
3/25/2013	\$30.52			
3/26/2013	\$30.05	2,000	9	10
3/27/2013	\$28.38	6,400	16	11
3/28/2013	\$28.38			
3/29/2013	\$30.98	16,000	15	12
3/30/2013	\$30.98			
3/31/2013	\$30.98			
4/1/2013	\$28.07	3,400	14	9
4/2/2013	\$27.66	1,600	8	8
4/3/2013	\$28.67	3,000	13	9
4/4/2013	\$28.63	2,600	10	10
4/5/2013	\$28.86	2,800	7	9
4/6/2013	\$28.86			
4/7/2013	\$31.75	4,000	5	6
4/8/2013	\$31.75			
4/9/2013	\$28.33	4,200	14	12
4/10/2013	\$26.11	3,600	15	12
4/11/2013	\$25.02	2,400	12	10
4/12/2013	\$24.50	2,800	7	7
4/13/2013	\$24.50			
4/14/2013	\$31.47	12,000	12	10
4/15/2013	\$31.47			
4/16/2013	\$27.88	1,600	7	7
4/17/2013	\$28.46	2,200	10	10
4/18/2013	\$28.67	2,400	12	12
4/19/2013	\$29.28	6,400	14	8
4/20/2013	\$29.28			
4/21/2013	\$31.14	8,800	8	9
4/22/2013	\$31.14			
4/23/2013	\$31.39	1,400	7	7
4/24/2013	\$32.00	4,800	23	12
4/25/2013	\$30.31	1,600	8	7
4/26/2013	\$28.98	4,800	12	11
4/27/2013	\$28.98			
4/28/2013	\$33.70	8,000	9	8

4/29/2013	\$33.70			
4/30/2013	\$30.34	1,600	8	9
5/1/2013	\$30.85	3,800	17	10
5/2/2013	\$30.80	4,600	18	10
5/3/2013	\$30.26	7,200	17	10
5/4/2013	\$30.26			
5/5/2013	\$31.43	11,200	13	11
5/6/2013	\$31.43			
5/7/2013	\$26.98	2,600	13	9
5/8/2013	\$23.39	1,800	9	9
5/9/2013	\$21.14	2,200	10	7
5/10/2013	\$20.38	9,200	23	12
5/11/2013	\$20.38			
5/12/2013	\$30.20	11,200	12	11
5/13/2013	\$30.20			
5/14/2013	\$26.21	2,600	13	7
5/15/2013	\$24.42	2,400	12	9
5/16/2013	\$23.75	2,600	12	9
5/17/2013	\$21.04	2,800	7	7
5/18/2013	\$21.04			
5/19/2013	\$25.04	22,400	27	10
5/20/2013	\$25.04			
5/21/2013	\$21.13	2,000	10	7
5/22/2013	\$23.48	3,000	15	14
5/23/2013	\$24.46	5,200	13	8
5/24/2013	\$24.46			
5/25/2013	\$30.85	8,000	9	7
5/26/2013	\$30.85			
5/27/2013	\$28.59	15,200	17	10
5/28/2013	\$28.59			
5/29/2013	\$26.88	2,800	13	9
5/30/2013	\$26.93	12,400	19	11
5/31/2013	\$26.93			
6/1/2013	\$26.66	8,200	33	15
6/2/2013	\$34.93	8,000	10	8
6/3/2013	\$34.93			
6/4/2013	\$27.21	2,600	13	12
6/5/2013	\$26.29	3,400	17	13
6/6/2013	\$26.62	5,200	19	13
6/7/2013	\$25.42	3,600	8	9
6/8/2013	\$25.42			
6/9/2013	\$30.61	8,800	11	8
6/10/2013	\$30.61			
6/11/2013	\$26.57	1,400	7	6
6/12/2013	\$25.22	1,600	8	8
6/13/2013	\$24.21	1,400	7	8
6/14/2013	\$25.95	5,600	11	9
6/15/2013	\$25.95			

6/16/2013	\$28.67	2,400	3	5
6/17/2013	\$28.67			
6/18/2013	\$24.70	1,000	5	5
6/19/2013	\$24.66	3,200	16	8
6/20/2013	\$23.88	1,600	8	6
6/21/2013	\$25.95	7,600	15	10
6/22/2013	\$25.95			
6/23/2013	\$30.17	9,600	10	9
6/24/2013	\$30.17			
6/25/2013	\$23.52	2,200	11	10
6/26/2013	\$24.97	6,000	23	9
6/27/2013	\$24.77	7,200	18	12
6/28/2013	\$24.77			
6/29/2013	\$31.97	6,400	8	8
6/30/2013	\$31.97			
7/1/2013	\$28.42	1,200	6	9
7/2/2013	\$23.00	1,600	8	5
7/3/2013	\$24.29	3,200	14	8
7/4/2013	\$33.00	8,000	10	6
7/5/2013	\$33.00			
7/6/2013	\$27.28	9,000	8	7
7/7/2013	\$27.28			
7/8/2013	\$27.28			
7/9/2013	\$24.39	1,800	9	11
7/10/2013	\$23.40	1,400	7	5
7/11/2013	\$24.51	800	4	6
7/12/2013	\$26.39	5,600	14	10
7/13/2013	\$26.39			
7/14/2013	\$33.17	10,400	13	10
7/15/2013	\$33.17			
7/16/2013	\$25.61	2,800	12	10
7/17/2013	\$25.28	1,600	7	7
7/18/2013	\$24.13	2,000	9	7
7/19/2013	\$24.96	5,200	13	8
7/20/2013	\$24.96			
7/21/2013	\$29.53	12,800	16	8
7/22/2013	\$29.53			
7/23/2013	\$25.94	2,600	10	8
7/24/2013	\$25.13	2,800	12	11
7/25/2013	\$24.96	2,400	10	12
7/26/2013	\$25.85	6,800	16	14
7/27/2013	\$25.85			
7/28/2013	\$33.68	8,800	10	8
7/29/2013	\$33.68			
7/30/2013	\$24.38	3,000	13	10
7/31/2013	\$24.56	1,800	8	9

Palo Verde Peak Monthly Market Average

Flow Date	Average Price	Volume (MWh)	No. of Deals	Counterparties
August-2010	\$ 41.40	501,200	992	427
September-2010	\$ 36.41	818,400	1,412	405
October-2010	\$ 34.01	786,000	1,315	460
November-2010	\$ 34.01	544,400	976	383
December-2010	\$ 35.14	494,800	899	328
January-2011	\$ 34.33	375,600	714	308
February-2011	\$ 34.71	387,200	725	298
March-2011	\$ 28.42	512,400	985	366
April-2011	\$ 34.86	330,800	627	305
May-2011	\$ 35.45	338,000	665	366
June-2011	\$ 38.58	276,400	538	315
July-2011	\$ 45.28	326,400	602	266
August-2011	\$ 42.40	253,200	535	320
September-2011	\$ 39.96	228,000	437	278
October-2011	\$ 35.25	336,800	657	326
November-2011	\$ 32.90	392,800	713	287
December-2011	\$ 31.98	420,400	668	296
January-2012	\$ 26.93	258,000	479	301
February-2012	\$ 26.09	111,200	215	191
March-2012	\$ 22.59	182,400	337	249
April-2012	\$ 21.52	336,000	620	263
May-2012	\$ 26.76	311,600	587	291
June-2012	\$ 29.08	326,400	610	307
July-2012	\$ 33.11	293,600	594	298
August-2012	\$ 43.01	333,200	700	335
September-2012	\$ 30.47	370,000	731	321
October-2012	\$ 33.55	304,800	624	352
November-2012	\$ 29.09	266,400	483	261
December-2012	\$ 29.81	250,400	493	278
January-2013	\$ 31.52	298,400	547	284
February-2013	\$ 31.75	306,400	557	247
March-2013	\$ 33.38	184,400	322	227
April-2013	\$ 37.46	217,600	458	274
May-2013	\$ 38.03	266,800	508	291
June-2013	\$ 38.48	189,600	398	265
July-2013	\$ 48.30	229,600	472	293

Palo Verde Off-Peak Monthly Market Weighted Average

Flow Date	Weighted Average Price	Volume (MWh)	No. of Deals	Counterparties
August-2010	\$ 27.61	255,000	583	311
September-2010	\$ 26.31	355,400	785	308
October-2010	\$ 25.14	391,400	806	347
November-2010	\$ 26.76	312,650	624	315
December-2010	\$ 26.86	278,400	645	318
January-2011	\$ 25.20	208,800	471	280
February-2011	\$ 24.17	173,400	431	263
March-2011	\$ 16.66	198,425	550	323
April-2011	\$ 20.75	211,000	510	268
May-2011	\$ 15.71	129,600	295	276
June-2011	\$ 11.86	197,400	531	308
July-2011	\$ 26.83	172,600	382	233
August-2011	\$ 27.17	89,200	261	197
September-2011	\$ 27.85	97,800	251	175
October-2011	\$ 24.84	212,000	444	260
November-2011	\$ 24.37	231,050	446	224
December-2011	\$ 25.52	239,600	475	236
January-2012	\$ 21.20	285,600	583	299
February-2012	\$ 20.19	170,600	388	218
March-2012	\$ 17.83	154,225	419	257
April-2012	\$ 15.82	158,800	359	202
May-2012	\$ 17.62	99,000	258	187
June-2012	\$ 18.05	121,400	292	165
July-2012	\$ 20.72	140,400	342	202
August-2012	\$ 22.55	128,200	385	257
September-2012	\$ 23.58	129,400	323	213
October-2012	\$ 26.65	131,200	361	225
November-2012	\$ 26.10	115,625	272	183
December-2012	\$ 25.83	98,000	227	175
January-2013	\$ 25.95	80,800	201	153
February-2013	\$ 27.80	97,200	213	140
March-2013	\$ 28.18	158,475	304	181
April-2013	\$ 29.92	86,000	235	202
May-2013	\$ 27.06	135,200	299	197
June-2013	\$ 28.35	97,000	261	191
July-2013	\$ 28.20	95,600	229	189

Table B

Mid-C Peak Daily Market²⁷

Flow Date	Average Price	Volume (MWh)	No. of Deals	Counterparties
8/2/2010	\$ 42.83	59,200	135	29
8/3/2010	\$ 42.73	89,600	165	28
8/4/2010	\$ 41.59	98,000	223	27
8/5/2010	\$ 42.41	104,400	237	29
8/6/2010	\$ 37.81	213,600	252	30
8/7/2010	\$ 37.81			
8/9/2010	\$ 37.01	130,800	299	29
8/10/2010	\$ 38.44	92,400	218	30
8/11/2010	\$ 37.97	124,000	262	30
8/12/2010	\$ 40.05	135,600	296	29
8/13/2010	\$ 43.97	182,400	222	29
8/14/2010	\$ 43.97			
8/16/2010	\$ 50.01	116,000	276	28
8/17/2010	\$ 41.87	96,000	218	29
8/18/2010	\$ 34.53	110,000	253	27
8/19/2010	\$ 33.96	93,600	224	30
8/20/2010	\$ 34.70	170,400	210	29
8/21/2010	\$ 34.70			
8/23/2010	\$ 38.06	95,600	214	29
8/24/2010	\$ 48.64	78,800	174	26
8/25/2010	\$ 49.69	70,000	164	27
8/26/2010	\$ 38.44	75,600	174	27
8/27/2010	\$ 36.29	115,200	132	24
8/28/2010	\$ 36.29			
8/30/2010	\$ 37.22	94,000	219	26
8/31/2010	\$ 37.84	83,600	195	28
9/1/2010	\$ 37.95	154,400	177	26
9/2/2010	\$ 37.95			
9/3/2010	\$ 35.76	166,400	189	26
9/4/2010	\$ 35.76			
9/7/2010	\$ 36.51	63,600	158	24
9/8/2010	\$ 37.26	45,600	110	26
9/9/2010	\$ 35.39	80,400	173	31
9/10/2010	\$ 33.83	116,000	141	28
9/11/2010	\$ 33.83			
9/13/2010	\$ 37.74	69,600	162	29
9/14/2010	\$ 39.16	44,400	109	27
9/15/2010	\$ 40.45	74,400	157	28
9/16/2010	\$ 39.98	69,200	162	27

²⁷ A blank row indicates that the day is a flow day but not a trade day. The price associated with a trade is attributable to each day in the range of flow dates. Flow days on Sundays and NERC holidays were removed, as they are considered off-peak days.

9/17/2010	\$ 37.79	109,600	130	28
9/18/2010	\$ 37.79			
9/20/2010	\$ 36.98	70,800	168	27
9/21/2010	\$ 36.53	60,000	139	25
9/22/2010	\$ 35.47	58,800	135	29
9/23/2010	\$ 34.80	72,000	173	26
9/24/2010	\$ 35.72	119,200	140	28
9/25/2010	\$ 35.72			
9/27/2010	\$ 39.26	61,600	148	33
9/28/2010	\$ 35.82	64,800	158	28
9/29/2010	\$ 36.07	70,000	168	27
9/30/2010	\$ 35.92	90,000	204	33
10/1/2010	\$ 32.40	208,000	243	32
10/2/2010	\$ 32.40			
10/4/2010	\$ 29.50	100,400	219	29
10/5/2010	\$ 29.57	90,800	205	34
10/6/2010	\$ 28.93	100,800	202	31
10/7/2010	\$ 27.55	95,600	199	31
10/8/2010	\$ 26.53	216,000	220	33
10/9/2010	\$ 26.53			
10/11/2010	\$ 28.03	84,400	184	30
10/12/2010	\$ 30.98	76,400	182	31
10/13/2010	\$ 33.44	97,600	225	33
10/14/2010	\$ 31.95	86,400	196	32
10/15/2010	\$ 30.89	167,200	192	31
10/16/2010	\$ 30.89			
10/18/2010	\$ 34.25	87,600	203	29
10/19/2010	\$ 34.63	78,400	186	30
10/20/2010	\$ 35.29	73,600	171	26
10/21/2010	\$ 35.15	116,000	261	31
10/22/2010	\$ 32.04	131,200	152	26
10/23/2010	\$ 32.04			
10/25/2010	\$ 30.79	66,400	152	24
10/26/2010	\$ 31.03	72,400	179	30
10/27/2010	\$ 33.74	165,600	194	27
10/28/2010	\$ 33.74			
10/29/2010	\$ 33.79	136,000	160	31
10/30/2010	\$ 33.79			
11/1/2010	\$ 31.52	65,200	160	28
11/2/2010	\$ 30.53	75,600	182	28
11/3/2010	\$ 29.77	96,800	232	28
11/4/2010	\$ 29.21	100,400	226	27
11/5/2010	\$ 28.56	210,400	257	29
11/6/2010	\$ 28.56			
11/8/2010	\$ 30.50	131,200	291	25
11/9/2010	\$ 30.97	80,000	187	28
11/10/2010	\$ 34.80	135,200	160	26
11/11/2010	\$ 34.80			

11/12/2010	\$ 35.03	141,600	163	25
11/13/2010	\$ 35.03			
11/15/2010	\$ 31.14	79,600	196	22
11/16/2010	\$ 29.01	73,200	181	29
11/17/2010	\$ 31.27	74,800	177	29
11/18/2010	\$ 32.04	75,200	181	26
11/19/2010	\$ 34.83	172,000	209	27
11/20/2010	\$ 34.83			
11/22/2010	\$ 45.29	87,200	207	27
11/23/2010	\$ 52.97	181,600	226	29
11/24/2010	\$ 52.97			
11/26/2010	\$ 35.22	120,800	150	18
11/27/2010	\$ 35.22			
11/29/2010	\$ 38.75	70,000	167	24
11/30/2010	\$ 39.46	55,600	136	22
12/1/2010	\$ 40.08	52,400	131	22
12/2/2010	\$ 40.47	69,200	170	23
12/3/2010	\$ 37.72	78,400	98	22
12/4/2010	\$ 37.72			
12/6/2010	\$ 36.69	74,800	152	20
12/7/2010	\$ 35.70	42,000	100	23
12/8/2010	\$ 34.31	59,600	146	29
12/9/2010	\$ 33.61	73,200	159	28
12/10/2010	\$ 33.68	121,600	139	23
12/11/2010	\$ 33.68			
12/13/2010	\$ 33.67	63,600	157	25
12/14/2010	\$ 34.53	54,800	129	24
12/15/2010	\$ 37.40	75,600	180	26
12/16/2010	\$ 36.17	66,000	149	26
12/17/2010	\$ 33.17	100,000	124	24
12/18/2010	\$ 33.17			
12/20/2010	\$ 33.41	68,000	152	23
12/21/2010	\$ 33.37	62,000	153	25
12/22/2010	\$ 32.43	117,600	142	30
12/23/2010	\$ 32.43			
12/24/2010	\$ 29.26	63,600	148	27
12/27/2010	\$ 31.09	66,000	160	28
12/28/2010	\$ 31.48	89,600	107	22
12/29/2010	\$ 31.48			
12/30/2010	\$ 35.76	109,600	134	21
12/31/2010	\$ 35.76			
1/3/2011	\$ 34.10	64,000	160	26
1/4/2011	\$ 36.94	51,600	127	24
1/5/2011	\$ 37.49	82,400	195	29
1/6/2011	\$ 35.70	73,200	175	25
1/7/2011	\$ 33.93	183,200	194	27
1/8/2011	\$ 33.93			
1/10/2011	\$ 42.06	62,400	154	31

1/11/2011	\$ 39.08	50,000	118	29
1/12/2011	\$ 31.53	130,400	160	32
1/13/2011	\$ 31.53			
1/14/2011	\$ 30.98	152,800	175	34
1/15/2011	\$ 30.98			
1/17/2011	\$ 29.27	75,200	176	31
1/18/2011	\$ 28.00	89,200	217	31
1/19/2011	\$ 27.38	94,000	220	32
1/20/2011	\$ 27.26	93,600	209	31
1/21/2011	\$ 24.65	192,000	227	26
1/22/2011	\$ 24.65			
1/24/2011	\$ 18.51	90,400	215	28
1/25/2011	\$ 17.49	102,400	234	33
1/26/2011	\$ 22.71	112,800	259	32
1/27/2011	\$ 25.43	141,600	315	34
1/28/2011	\$ 24.42	255,200	297	30
1/29/2011	\$ 24.42			
1/31/2011	\$ 24.58	141,600	286	28
2/1/2011	\$ 32.71	69,600	166	26
2/2/2011	\$ 36.08	87,600	210	27
2/3/2011	\$ 34.07	107,600	249	28
2/4/2011	\$ 25.13	192,800	241	33
2/5/2011	\$ 25.13			
2/7/2011	\$ 24.12	74,400	182	28
2/8/2011	\$ 30.38	89,600	211	27
2/9/2011	\$ 30.14	80,800	199	27
2/10/2011	\$ 30.62	64,000	156	28
2/11/2011	\$ 18.33	183,200	211	27
2/12/2011	\$ 18.33			
2/14/2011	\$ 22.23	90,000	207	26
2/15/2011	\$ 17.56	76,800	180	28
2/16/2011	\$ 22.65	136,800	166	26
2/17/2011	\$ 22.65			
2/18/2011	\$ 30.58	121,600	147	29
2/19/2011	\$ 30.58			
2/21/2011	\$ 31.55	68,400	163	28
2/22/2011	\$ 29.30	102,800	245	29
2/23/2011	\$ 31.37	64,400	160	27
2/24/2011	\$ 34.74	92,000	225	24
2/25/2011	\$ 33.81	143,200	166	25
2/26/2011	\$ 33.81			
2/28/2011	\$ 30.94	78,000	183	26
3/1/2011	\$ 31.78	90,000	201	27
3/2/2011	\$ 28.43	74,800	176	26
3/3/2011	\$ 25.55	74,400	185	22
3/4/2011	\$ 17.59	155,200	184	26
3/5/2011	\$ 17.59			
3/7/2011	\$ 24.08	68,000	168	26

3/8/2011	\$ 18.46	73,600	184	28
3/9/2011	\$ 19.10	75,600	184	30
3/10/2011	\$ 8.02	88,400	215	30
3/11/2011	\$ 8.59	144,000	172	28
3/12/2011	\$ 8.59			
3/14/2011	\$ 16.12	93,600	221	28
3/15/2011	\$ 21.21	75,200	184	29
3/16/2011	\$ 19.58	76,400	187	27
3/17/2011	\$ 24.90	78,800	190	28
3/18/2011	\$ 22.39	188,000	225	28
3/19/2011	\$ 22.39			
3/21/2011	\$ 28.94	83,200	198	26
3/22/2011	\$ 26.69	76,400	171	27
3/23/2011	\$ 26.02	108,800	233	29
3/24/2011	\$ 26.36	80,000	189	27
3/25/2011	\$ 19.02	178,400	212	30
3/26/2011	\$ 19.02			
3/28/2011	\$ 24.13	78,800	192	29
3/29/2011	\$ 27.44	62,000	141	28
3/30/2011	\$ 16.82	100,000	215	31
3/31/2011	\$ 4.92	112,800	240	31
4/1/2011	\$ 11.42	275,200	313	32
4/2/2011	\$ 11.42			
4/4/2011	\$ 28.00	79,200	183	33
4/5/2011	\$ 18.89	68,000	163	30
4/6/2011	\$ 28.29	111,200	274	30
4/7/2011	\$ 35.10	74,800	180	29
4/8/2011	\$ 31.56	148,800	185	30
4/9/2011	\$ 31.56			
4/11/2011	\$ 30.69	78,800	192	30
4/12/2011	\$ 35.81	70,400	170	30
4/13/2011	\$ 34.19	70,800	176	29
4/14/2011	\$ 33.83	67,200	164	32
4/15/2011	\$ 30.92	138,400	163	30
4/16/2011	\$ 30.92			
4/18/2011	\$ 35.23	89,200	217	31
4/19/2011	\$ 35.58	48,800	116	31
4/20/2011	\$ 34.18	120,000	145	28
4/21/2011	\$ 34.18			
4/22/2011	\$ 30.94	127,200	155	30
4/23/2011	\$ 30.94			
4/25/2011	\$ 25.07	54,000	133	26
4/26/2011	\$ 22.60	65,600	158	29
4/27/2011	\$ 33.00	62,800	151	28
4/28/2011	\$ 32.87	54,400	128	27
4/29/2011	\$ 28.79	106,400	131	30
4/30/2011	\$ 28.79			
5/2/2011	\$ 33.80	59,200	147	26

5/3/2011	\$ 36.89	72,800	179	31
5/4/2011	\$ 41.97	70,000	171	30
5/5/2011	\$ 33.54	75,600	185	30
5/6/2011	\$ 23.77	144,800	175	29
5/7/2011	\$ 23.77			
5/9/2011	\$ 30.89	91,200	209	33
5/10/2011	\$ 28.19	67,200	168	30
5/11/2011	\$ 25.77	78,400	194	31
5/12/2011	\$ 25.93	72,800	179	28
5/13/2011	\$ 22.68	129,600	160	28
5/14/2011	\$ 22.68			
5/16/2011	\$ 19.11	81,600	199	29
5/17/2011	\$ 22.09	94,400	218	29
5/18/2011	\$ 25.17	71,200	178	29
5/19/2011	\$ 22.69	81,600	187	27
5/20/2011	\$ 15.84	180,800	220	26
5/21/2011	\$ 15.84			
5/23/2011	\$ 23.60	54,800	134	26
5/24/2011	\$ 22.16	76,400	185	30
5/25/2011	\$ 25.31	141,600	169	27
5/26/2011	\$ 25.31			
5/27/2011	\$ 21.43	144,800	178	25
5/28/2011	\$ 21.43			
5/31/2011	\$ 25.46	71,200	174	28
6/1/2011	\$ 26.63	70,000	174	30
6/2/2011	\$ 22.82	82,800	200	31
6/3/2011	\$ 19.62	192,000	233	25
6/4/2011	\$ 19.62			
6/6/2011	\$ 27.21	65,200	154	26
6/7/2011	\$ 17.92	93,200	227	30
6/8/2011	\$ 23.53	90,400	214	24
6/9/2011	\$ 28.88	119,200	284	29
6/10/2011	\$ 22.45	192,000	235	28
6/11/2011	\$ 22.45			
6/13/2011	\$ 30.87	93,600	225	24
6/14/2011	\$ 29.62	74,400	179	23
6/15/2011	\$ 25.82	94,000	223	27
6/16/2011	\$ 29.35	81,600	185	24
6/17/2011	\$ 20.00	181,600	212	27
6/18/2011	\$ 20.00			
6/20/2011	\$ 29.75	80,800	194	27
6/21/2011	\$ 37.48	95,600	219	28
6/22/2011	\$ 34.71	75,200	177	26
6/23/2011	\$ 26.18	146,400	306	30
6/24/2011	\$ 17.41	147,200	181	23
6/25/2011	\$ 17.41			
6/27/2011	\$ 28.97	48,400	115	25
6/28/2011	\$ 24.18	73,200	181	27

6/29/2011	\$ 19.04	234,400	278	31
6/30/2011	\$ 19.04			
7/1/2011	\$ 23.65	244,000	280	31
7/2/2011	\$ 23.65			
7/5/2011	\$ 37.89	108,000	253	26
7/6/2011	\$ 39.94	66,000	164	28
7/7/2011	\$ 30.48	76,400	183	29
7/8/2011	\$ 26.47	133,600	167	28
7/9/2011	\$ 26.47			
7/11/2011	\$ 30.18	70,800	170	27
7/12/2011	\$ 31.33	63,600	141	25
7/13/2011	\$ 28.46	59,600	132	28
7/14/2011	\$ 26.25	52,400	128	24
7/15/2011	\$ 25.68	104,000	128	25
7/16/2011	\$ 25.68			
7/18/2011	\$ 33.36	80,000	198	26
7/19/2011	\$ 32.91	70,000	171	26
7/20/2011	\$ 32.60	65,200	155	27
7/21/2011	\$ 28.98	83,200	203	30
7/22/2011	\$ 33.46	128,000	141	28
7/23/2011	\$ 33.46			
7/25/2011	\$ 36.51	47,200	117	26
7/26/2011	\$ 34.67	57,600	142	27
7/27/2011	\$ 36.65	129,600	153	29
7/28/2011	\$ 36.65			
7/29/2011	\$ 34.91	112,000	133	26
7/30/2011	\$ 34.91			
8/1/2011	\$ 39.56	80,800	194	30
8/2/2011	\$ 36.06	83,600	196	32
8/3/2011	\$ 38.73	114,000	267	32
8/4/2011	\$ 38.41	98,800	212	30
8/5/2011	\$ 33.33	157,600	176	28
8/6/2011	\$ 33.33			
8/8/2011	\$ 34.09	58,400	142	28
8/9/2011	\$ 30.40	56,000	136	27
8/10/2011	\$ 29.14	63,600	156	30
8/11/2011	\$ 30.78	71,600	171	27
8/12/2011	\$ 28.35	109,600	131	25
8/13/2011	\$ 28.35			
8/15/2011	\$ 31.85	60,000	134	29
8/16/2011	\$ 34.01	82,400	193	28
8/17/2011	\$ 33.83	77,600	165	27
8/18/2011	\$ 34.49	109,600	239	27
8/19/2011	\$ 31.84	152,000	187	29
8/20/2011	\$ 31.84			
8/22/2011	\$ 33.93	76,400	176	23
8/23/2011	\$ 35.94	88,800	206	31
8/24/2011	\$ 37.22	86,000	201	28

8/25/2011	\$ 40.54	82,400	204	27
8/26/2011	\$ 37.54	154,400	185	25
8/27/2011	\$ 37.54			
8/29/2011	\$ 35.16	72,400	163	25
8/30/2011	\$ 32.65	59,600	144	27
8/31/2011	\$ 31.95	73,600	170	27
9/1/2011	\$ 33.36	77,200	180	25
9/2/2011	\$ 35.05	132,000	145	23
9/3/2011	\$ 35.05			
9/6/2011	\$ 43.53	46,000	115	27
9/7/2011	\$ 40.78	62,800	151	29
9/8/2011	\$ 38.53	44,800	111	26
9/9/2011	\$ 34.91	116,000	143	26
9/10/2011	\$ 34.91			
9/12/2011	\$ 33.57	57,600	139	25
9/13/2011	\$ 30.97	36,000	90	23
9/14/2011	\$ 30.10	54,800	132	24
9/15/2011	\$ 30.45	82,800	192	27
9/16/2011	\$ 31.23	105,600	124	25
9/17/2011	\$ 31.23			
9/19/2011	\$ 33.96	57,600	136	22
9/20/2011	\$ 35.08	56,800	118	25
9/21/2011	\$ 35.47	52,800	110	25
9/22/2011	\$ 35.18	62,800	155	30
9/23/2011	\$ 32.56	72,000	82	23
9/24/2011	\$ 32.56			
9/26/2011	\$ 31.26	36,000	90	22
9/27/2011	\$ 30.69	54,400	132	22
9/28/2011	\$ 31.93	199,200	215	24
9/29/2011	\$ 31.93			
9/30/2011	\$ 30.73	42,000	105	23
10/1/2011	\$ 29.31	51,600	117	24
10/3/2011	\$ 29.93	57,600	138	26
10/4/2011	\$ 28.32	63,600	140	25
10/5/2011	\$ 26.79	54,800	135	29
10/6/2011	\$ 25.58	65,600	149	30
10/7/2011	\$ 23.81	161,600	181	31
10/8/2011	\$ 23.81			
10/10/2011	\$ 24.66	48,800	121	28
10/11/2011	\$ 23.36	55,600	131	27
10/12/2011	\$ 24.23	48,000	118	28
10/13/2011	\$ 25.03	59,200	143	27
10/14/2011	\$ 25.25	201,600	202	25
10/15/2011	\$ 25.25			
10/17/2011	\$ 25.86	50,400	112	25
10/18/2011	\$ 27.44	60,800	144	25
10/19/2011	\$ 27.21	58,000	136	25
10/20/2011	\$ 27.55	68,400	167	24

10/21/2011	\$ 25.36	84,800	106	28
10/22/2011	\$ 25.36			
10/24/2011	\$ 28.53	42,400	106	29
10/25/2011	\$ 29.55	42,400	101	26
10/26/2011	\$ 30.20	64,800	162	25
10/27/2011	\$ 30.74	55,200	136	27
10/28/2011	\$ 28.14	87,200	109	25
10/29/2011	\$ 28.14			
10/31/2011	\$ 29.15	58,000	145	26
11/1/2011	\$ 31.32	57,600	139	27
11/2/2011	\$ 33.32	78,000	189	29
11/3/2011	\$ 36.24	70,400	167	23
11/4/2011	\$ 36.30	145,600	166	27
11/5/2011	\$ 36.30			
11/7/2011	\$ 36.11	93,600	209	27
11/8/2011	\$ 36.86	55,600	135	25
11/9/2011	\$ 37.59	189,600	212	26
11/10/2011	\$ 37.59			
11/11/2011	\$ 34.00	132,800	161	29
11/12/2011	\$ 34.00			
11/14/2011	\$ 33.36	57,600	132	24
11/15/2011	\$ 31.92	57,200	141	26
11/16/2011	\$ 33.20	42,400	103	27
11/17/2011	\$ 31.58	42,400	106	26
11/18/2011	\$ 40.67	110,400	133	26
11/19/2011	\$ 40.67			
11/21/2011	\$ 36.05	59,600	144	23
11/22/2011	\$ 27.93	127,200	149	27
11/23/2011	\$ 27.93			
11/25/2011	\$ 27.01	71,200	87	26
11/26/2011	\$ 27.01			
11/28/2011	\$ 29.17	52,400	125	28
11/29/2011	\$ 29.87	49,200	123	26
11/30/2011	\$ 30.42	64,000	150	26
12/1/2011	\$ 33.43	47,600	119	30
12/2/2011	\$ 33.30	102,400	128	27
12/3/2011	\$ 33.30			
12/5/2011	\$ 33.07	55,600	134	27
12/6/2011	\$ 35.72	58,000	144	28
12/7/2011	\$ 37.58	71,200	172	29
12/8/2011	\$ 38.51	71,200	173	27
12/9/2011	\$ 36.13	96,000	116	25
12/10/2011	\$ 36.13			
12/12/2011	\$ 35.30	46,400	115	21
12/13/2011	\$ 37.07	58,000	144	27
12/14/2011	\$ 37.68	55,600	135	28
12/15/2011	\$ 35.39	55,600	137	28
12/16/2011	\$ 31.77	72,000	90	25

12/17/2011	\$ 31.77			
12/19/2011	\$ 30.92	58,000	143	27
12/20/2011	\$ 27.09	41,200	99	23
12/21/2011	\$ 30.39	108,800	128	26
12/22/2011	\$ 30.39			
12/23/2011	\$ 27.47	108,800	133	25
12/24/2011	\$ 27.47			
12/27/2011	\$ 27.35	32,800	79	18
12/28/2011	\$ 27.28	92,000	112	24
12/29/2011	\$ 27.28			
12/30/2011	\$ 26.92	87,200	105	25
12/31/2011	\$ 26.92			
1/3/2012	\$ 27.12	39,600	96	27
1/4/2012	\$ 25.89	64,400	154	28
1/5/2012	\$ 24.65	62,800	153	30
1/6/2012	\$ 26.09	106,400	127	26
1/7/2012	\$ 26.09			
1/9/2012	\$ 26.36	66,400	157	27
1/10/2012	\$ 28.05	85,200	190	27
1/11/2012	\$ 28.84	54,000	135	28
1/12/2012	\$ 28.51	150,400	156	26
1/13/2012	\$ 28.51			
1/14/2012	\$ 25.54	53,600	134	23
1/16/2012	\$ 28.23	124,000	147	26
1/17/2012	\$ 28.23			
1/18/2012	\$ 27.41	64,400	156	30
1/19/2012	\$ 27.54	75,600	171	28
1/20/2012	\$ 25.08	115,200	137	25
1/21/2012	\$ 25.08			
1/23/2012	\$ 23.59	45,200	109	25
1/24/2012	\$ 24.57	45,600	113	26
1/25/2012	\$ 23.22	38,400	96	23
1/26/2012	\$ 23.99	48,400	119	21
1/27/2012	\$ 25.25	118,400	129	24
1/28/2012	\$ 25.25			
1/30/2012	\$ 24.04	45,200	113	26
1/31/2012	\$ 24.09	44,400	108	23
2/1/2012	\$ 23.56	54,000	132	30
2/2/2012	\$ 24.94	52,400	127	27
2/3/2012	\$ 24.19	99,200	118	28
2/4/2012	\$ 24.19			
2/6/2012	\$ 24.88	51,200	125	30
2/7/2012	\$ 24.34	52,400	126	31
2/8/2012	\$ 25.39	70,000	162	29
2/9/2012	\$ 24.88	68,400	167	28
2/10/2012	\$ 23.51	102,400	127	28
2/11/2012	\$ 23.51			
2/13/2012	\$ 25.01	53,200	125	32

2/14/2012	\$ 24.09	48,400	112	25
2/15/2012	\$ 23.89	50,800	119	27
2/16/2012	\$ 24.20	84,000	94	25
2/17/2012	\$ 24.20			
2/18/2012	\$ 22.18	57,200	133	25
2/20/2012	\$ 24.70	89,600	108	26
2/21/2012	\$ 24.70			
2/22/2012	\$ 23.22	54,000	134	30
2/23/2012	\$ 24.00	46,800	115	26
2/24/2012	\$ 23.91	105,600	127	26
2/25/2012	\$ 23.91			
2/27/2012	\$ 27.45	42,000	102	23
2/28/2012	\$ 28.30	26,400	66	24
2/29/2012	\$ 25.11	56,400	134	22
3/1/2012	\$ 24.09	42,800	101	26
3/2/2012	\$ 21.57	128,000	135	24
3/3/2012	\$ 21.57			
3/5/2012	\$ 22.14	68,400	156	26
3/6/2012	\$ 22.08	43,200	106	27
3/7/2012	\$ 22.64	38,400	94	26
3/8/2012	\$ 20.25	38,800	91	25
3/9/2012	\$ 17.90	132,000	131	26
3/10/2012	\$ 17.90			
3/12/2012	\$ 19.13	76,800	163	27
3/13/2012	\$ 18.41	42,000	91	23
3/14/2012	\$ 19.84	56,000	129	23
3/15/2012	\$ 17.70	54,000	128	23
3/16/2012	\$ 17.29	95,200	104	25
3/17/2012	\$ 17.29			
3/19/2012	\$ 19.23	44,000	106	23
3/20/2012	\$ 18.28	60,000	138	27
3/21/2012	\$ 18.66	90,800	218	25
3/22/2012	\$ 18.49	70,400	154	28
3/23/2012	\$ 17.62	156,000	187	25
3/24/2012	\$ 17.62			
3/26/2012	\$ 17.18	80,800	187	26
3/27/2012	\$ 17.34	100,800	217	27
3/28/2012	\$ 17.17	88,400	191	24
3/29/2012	\$ 15.28	101,200	201	28
3/30/2012	\$ 11.92	240,800	240	28
3/31/2012	\$ 11.92			
4/2/2012	\$ 16.32	58,800	130	28
4/3/2012	\$ 17.56	46,400	113	27
4/4/2012	\$ 18.36	117,600	134	27
4/5/2012	\$ 18.36			
4/6/2012	\$ 17.90	140,000	160	29
4/7/2012	\$ 17.90			
4/9/2012	\$ 18.25	51,600	115	26

4/10/2012	\$ 17.14	76,800	160	27
4/11/2012	\$ 14.81	93,600	210	30
4/12/2012	\$ 15.03	82,800	186	29
4/13/2012	\$ 12.52	181,600	200	30
4/14/2012	\$ 12.52			
4/16/2012	\$ 15.04	76,000	169	29
4/17/2012	\$ 15.58	60,400	131	26
4/18/2012	\$ 15.19	54,400	132	30
4/19/2012	\$ 18.04	54,000	126	30
4/20/2012	\$ 13.36	196,800	203	31
4/21/2012	\$ 13.36			
4/23/2012	\$ 16.30	68,800	160	27
4/24/2012	\$ 15.40	62,400	152	28
4/25/2012	\$ 16.40	57,600	135	26
4/26/2012	\$ 13.00	94,000	216	29
4/27/2012	\$ 9.44	146,400	169	28
4/28/2012	\$ 9.44			
4/30/2012	\$ 8.44	92,800	197	28
5/1/2012	\$ 6.21	102,000	230	28
5/2/2012	\$ 8.01	88,400	203	31
5/3/2012	\$ 12.45	71,600	174	26
5/4/2012	\$ 5.13	164,800	187	29
5/5/2012	\$ 5.13			
5/7/2012	\$ 14.36	88,400	211	31
5/8/2012	\$ 15.30	82,400	194	35
5/9/2012	\$ 9.91	79,600	178	25
5/10/2012	\$ 17.08	61,200	139	24
5/11/2012	\$ 13.79	152,800	180	24
5/12/2012	\$ 13.79			
5/14/2012	\$ 20.30	74,400	176	29
5/15/2012	\$ 17.60	76,800	182	26
5/16/2012	\$ 13.80	101,600	217	30
5/17/2012	\$ 9.56	64,400	149	28
5/18/2012	\$ 8.10	174,400	203	30
5/19/2012	\$ 8.10			
5/21/2012	\$ 11.84	56,000	137	25
5/22/2012	\$ 6.89	76,000	188	27
5/23/2012	\$ 3.97	69,200	173	28
5/24/2012	\$ 9.02	107,200	130	24
5/25/2012	\$ 9.02			
5/26/2012	\$ 2.47	40,000	95	25
5/29/2012	\$ 9.98	72,400	168	28
5/30/2012	\$ 13.83	56,800	133	30
5/31/2012	\$ 13.98	41,600	98	26
6/1/2012	\$ 10.71	100,800	124	29
6/2/2012	\$ 10.71			
6/4/2012	\$ 19.27	29,600	73	24
6/5/2012	\$ 6.18	56,800	136	27

6/6/2012	\$ 4.79	64,400	152	28
6/7/2012	\$ 9.49	74,800	168	25
6/8/2012	\$ 0.49	129,600	161	26
6/9/2012	\$ 0.49			
6/11/2012	\$ 13.23	77,600	181	28
6/12/2012	\$ 7.36	60,000	147	25
6/13/2012	\$ 1.69	113,600	222	30
6/14/2012	\$ 6.88	60,400	149	28
6/15/2012	\$ 12.21	172,000	199	22
6/16/2012	\$ 12.21			
6/18/2012	\$ 2.24	65,200	157	27
6/19/2012	\$ 4.16	82,000	191	29
6/20/2012	\$ 15.03	83,600	204	28
6/21/2012	\$ 17.93	64,000	148	29
6/22/2012	\$ 2.40	116,000	137	23
6/23/2012	\$ 2.40			
6/25/2012	\$ 12.40	71,200	175	29
6/26/2012	\$ 0.54	63,200	155	26
6/27/2012	\$ 20.29	79,200	191	27
6/28/2012	\$ 14.69	73,600	181	28
6/29/2012	\$ 13.65	162,400	188	28
6/30/2012	\$ 13.65			
7/2/2012	\$ 19.62	82,800	202	27
7/3/2012	\$ 6.55	106,400	248	27
7/5/2012	\$ 21.03	50,800	114	20
7/6/2012	\$ 21.51	117,600	147	26
7/7/2012	\$ 21.51			
7/9/2012	\$ 28.49	65,600	160	27
7/10/2012	\$ 26.21	68,800	171	29
7/11/2012	\$ 28.39	88,000	220	26
7/12/2012	\$ 31.37	86,400	209	30
7/13/2012	\$ 25.26	158,400	196	28
7/14/2012	\$ 25.26			
7/16/2012	\$ 25.15	62,000	142	27
7/17/2012	\$ 23.03	74,800	176	26
7/18/2012	\$ 17.62	74,400	178	26
7/19/2012	\$ 22.36	65,200	159	27
7/20/2012	\$ 13.69	140,800	170	27
7/21/2012	\$ 13.69			
7/23/2012	\$ 22.77	76,800	170	30
7/24/2012	\$ 28.56	54,800	136	22
7/25/2012	\$ 30.43	64,400	150	22
7/26/2012	\$ 27.59	38,400	92	19
7/27/2012	\$ 13.00	87,200	109	22
7/28/2012	\$ 13.00			
7/30/2012	\$ 26.22	50,400	120	23
7/31/2012	\$ 24.64	46,400	115	23
8/1/2012	\$ 25.75	61,200	144	29

8/2/2012	\$ 24.76	41,600	100	27
8/3/2012	\$ 29.00	121,600	144	22
8/4/2012	\$ 29.00			
8/6/2012	\$ 28.12	39,200	95	25
8/7/2012	\$ 33.69	44,400	109	26
8/8/2012	\$ 24.83	59,600	148	30
8/9/2012	\$ 36.77	48,800	119	27
8/10/2012	\$ 29.72	106,400	130	26
8/11/2012	\$ 29.72			
8/13/2012	\$ 28.64	44,400	111	26
8/14/2012	\$ 33.09	70,800	176	27
8/15/2012	\$ 49.85	68,400	168	24
8/16/2012	\$ 84.16	74,800	183	26
8/17/2012	\$ 43.49	133,600	165	24
8/18/2012	\$ 43.49			
8/20/2012	\$ 28.46	36,400	91	23
8/21/2012	\$ 22.06	45,600	112	24
8/22/2012	\$ 22.25	49,600	122	26
8/23/2012	\$ 21.51	44,400	110	25
8/24/2012	\$ 22.83	94,400	115	22
8/25/2012	\$ 22.83			
8/27/2012	\$ 24.72	58,400	145	25
8/28/2012	\$ 24.35	56,800	140	24
8/29/2012	\$ 23.84	60,000	139	23
8/30/2012	\$ 25.19	78,400	98	26
8/31/2012	\$ 25.19			
9/1/2012	\$ 23.13	76,000	177	25
9/4/2012	\$ 28.31	40,000	96	21
9/5/2012	\$ 27.86	56,800	140	27
9/6/2012	\$ 28.86	61,200	151	21
9/7/2012	\$ 26.19	88,000	110	22
9/8/2012	\$ 26.19			
9/10/2012	\$ 21.76	68,800	164	25
9/11/2012	\$ 25.05	53,600	132	24
9/12/2012	\$ 26.29	59,200	147	23
9/13/2012	\$ 29.65	50,800	127	22
9/14/2012	\$ 25.69	93,600	115	27
9/15/2012	\$ 25.69			
9/17/2012	\$ 26.53	48,000	116	23
9/18/2012	\$ 26.61	34,800	87	24
9/19/2012	\$ 26.15	34,800	85	21
9/20/2012	\$ 25.51	30,000	74	20
9/21/2012	\$ 23.74	98,400	119	22
9/22/2012	\$ 23.74			
9/24/2012	\$ 24.69	44,400	104	25
9/25/2012	\$ 23.34	38,400	88	23
9/26/2012	\$ 25.42	48,400	113	23
9/27/2012	\$ 25.63	103,200	119	21

9/28/2012	\$ 25.63			
9/29/2012	\$ 25.31	50,800	114	25
10/1/2012	\$ 30.95	60,800	135	23
10/2/2012	\$ 26.09	32,800	78	22
10/3/2012	\$ 26.08	54,400	127	26
10/4/2012	\$ 28.49	51,200	118	24
10/5/2012	\$ 28.88	109,600	132	22
10/6/2012	\$ 28.88			
10/8/2012	\$ 30.58	37,200	85	20
10/9/2012	\$ 31.20	45,600	107	24
10/10/2012	\$ 31.56	57,200	123	22
10/11/2012	\$ 32.23	72,000	177	26
10/12/2012	\$ 28.96	98,400	119	24
10/13/2012	\$ 28.96			
10/15/2012	\$ 34.95	70,400	172	24
10/16/2012	\$ 31.57	75,200	188	30
10/17/2012	\$ 39.79	57,200	140	27
10/18/2012	\$ 43.57	60,800	147	25
10/19/2012	\$ 32.74	107,200	133	24
10/20/2012	\$ 32.74			
10/22/2012	\$ 40.01	61,600	152	26
10/23/2012	\$ 36.63	58,400	139	29
10/24/2012	\$ 34.87	66,000	158	25
10/25/2012	\$ 33.92	50,000	122	24
10/26/2012	\$ 33.26	120,800	146	24
10/27/2012	\$ 33.26			
10/29/2012	\$ 32.92	53,200	127	22
10/30/2012	\$ 33.61	47,600	118	24
10/31/2012	\$ 31.22	57,600	138	22
11/1/2012	\$ 29.65	77,200	189	25
11/2/2012	\$ 29.92	148,000	174	25
11/3/2012	\$ 29.92			
11/5/2012	\$ 27.91	74,400	171	24
11/6/2012	\$ 25.30	73,200	167	24
11/7/2012	\$ 27.48	82,000	187	25
11/8/2012	\$ 31.48	171,200	206	26
11/9/2012	\$ 31.48			
11/10/2012	\$ 29.75	67,200	158	23
11/12/2012	\$ 29.78	112,800	138	25
11/13/2012	\$ 29.78			
11/14/2012	\$ 30.03	72,800	176	23
11/15/2012	\$ 30.61	71,600	173	25
11/16/2012	\$ 28.45	153,600	178	23
11/17/2012	\$ 28.45			
11/19/2012	\$ 27.18	68,000	161	23
11/20/2012	\$ 24.79	124,000	148	25
11/21/2012	\$ 24.79			
11/23/2012	\$ 27.69	72,800	160	25

11/24/2012	\$ 29.60	123,200	153	24
11/26/2012	\$ 29.60			
11/27/2012	\$ 30.92	61,600	153	26
11/28/2012	\$ 30.50	71,600	177	25
11/29/2012	\$ 28.67	150,400	183	25
11/30/2012	\$ 28.67			
12/1/2012	\$ 25.37	80,800	182	27
12/3/2012	\$ 27.92	84,800	200	27
12/4/2012	\$ 27.76	63,200	141	25
12/5/2012	\$ 27.86	79,200	187	26
12/6/2012	\$ 27.02	76,000	170	25
12/7/2012	\$ 22.44	159,200	191	23
12/8/2012	\$ 22.44			
12/10/2012	\$ 23.45	74,800	176	25
12/11/2012	\$ 22.51	92,800	209	26
12/12/2012	\$ 23.84	100,800	222	27
12/13/2012	\$ 26.88	80,800	182	26
12/14/2012	\$ 27.13	152,000	171	25
12/15/2012	\$ 27.13			
12/17/2012	\$ 24.43	76,000	180	25
12/18/2012	\$ 27.38	63,600	140	22
12/19/2012	\$ 29.50	65,200	158	22
12/20/2012	\$ 27.94	115,200	139	27
12/21/2012	\$ 27.94			
12/22/2012	\$ 26.34	52,400	123	24
12/24/2012	\$ 27.16	120,800	146	22
12/26/2012	\$ 27.16			
12/27/2012	\$ 27.16	58,800	138	24
12/28/2012	\$ 26.07	132,000	146	23
12/29/2012	\$ 26.07			
12/31/2012	\$ 26.30	55,600	130	23
1/2/2013	\$ 28.57	72,000	175	24
1/3/2013	\$ 30.71	61,600	149	23
1/4/2013	\$ 26.95	87,200	103	21
1/5/2013	\$ 26.95			
1/7/2013	\$ 25.84	41,600	99	23
1/8/2013	\$ 24.89	50,800	122	24
1/9/2013	\$ 24.75	59,200	142	27
1/10/2013	\$ 27.91	52,800	128	23
1/11/2013	\$ 29.29	117,600	139	24
1/12/2013	\$ 29.29			
1/14/2013	\$ 32.98	47,600	116	23
1/15/2013	\$ 36.28	46,400	111	24
1/16/2013	\$ 34.99	56,400	135	26
1/17/2013	\$ 31.56	92,800	114	25
1/18/2013	\$ 31.56			
1/19/2013	\$ 27.78	46,000	111	22
1/21/2013	\$ 29.12	104,800	123	23

1/22/2013	\$ 29.12			
1/23/2013	\$ 34.07	39,200	96	21
1/24/2013	\$ 30.14	54,800	132	23
1/25/2013	\$ 28.28	76,800	95	20
1/26/2013	\$ 28.28			
1/28/2013	\$ 27.47	54,000	130	23
1/29/2013	\$ 25.48	50,800	124	25
1/30/2013	\$ 24.51	52,800	123	22
1/31/2013	\$ 26.15	52,000	127	23
2/1/2013	\$ 27.94	118,400	145	27
2/2/2013	\$ 27.94			
2/4/2013	\$ 30.03	50,800	127	23
2/5/2013	\$ 28.17	59,200	135	25
2/6/2013	\$ 27.84	58,000	142	23
2/7/2013	\$ 27.71	50,400	118	22
2/8/2013	\$ 27.66	92,800	112	25
2/9/2013	\$ 27.66			
2/11/2013	\$ 29.66	63,600	149	23
2/12/2013	\$ 26.12	47,200	116	25
2/13/2013	\$ 25.58	50,400	115	23
2/14/2013	\$ 28.94	114,400	141	27
2/15/2013	\$ 28.94			
2/16/2013	\$ 24.05	52,800	112	25
2/18/2013	\$ 29.12	120,800	140	23
2/19/2013	\$ 29.12			
2/20/2013	\$ 28.26	48,800	121	25
2/21/2013	\$ 28.52	66,400	159	20
2/22/2013	\$ 26.47	108,000	127	26
2/23/2013	\$ 26.47			
2/25/2013	\$ 31.86	70,400	168	29
2/26/2013	\$ 34.74	56,000	133	23
2/27/2013	\$ 35.58	58,800	142	23
2/28/2013	\$ 33.38	61,600	142	23
3/1/2013	\$ 29.72	103,200	128	24
3/2/2013	\$ 29.72			
3/4/2013	\$ 33.51	57,200	136	23
3/5/2013	\$ 34.87	55,600	138	24
3/6/2013	\$ 34.98	41,600	102	22
3/7/2013	\$ 34.88	49,600	112	22
3/8/2013	\$ 32.35	107,200	133	22
3/9/2013	\$ 32.35			
3/11/2013	\$ 31.50	52,800	132	25
3/12/2013	\$ 29.94	40,000	97	23
3/13/2013	\$ 29.72	58,400	144	26
3/14/2013	\$ 28.81	51,600	123	25
3/15/2013	\$ 26.94	124,800	148	24
3/16/2013	\$ 26.94			
3/18/2013	\$ 32.70	51,200	124	27

3/19/2013	\$ 35.17	44,800	111	21
3/20/2013	\$ 32.13	69,600	168	26
3/21/2013	\$ 30.43	67,200	164	28
3/22/2013	\$ 34.00	117,600	145	24
3/23/2013	\$ 34.00			
3/25/2013	\$ 38.60	66,400	163	25
3/26/2013	\$ 38.97	45,600	111	25
3/27/2013	\$ 37.10	125,600	153	27
3/28/2013	\$ 37.10			
3/29/2013	\$ 30.06	138,400	161	26
3/30/2013	\$ 30.06			
4/1/2013	\$ 29.94	90,000	223	27
4/2/2013	\$ 27.04	80,000	196	29
4/3/2013	\$ 31.25	67,200	159	30
4/4/2013	\$ 32.27	49,200	123	26
4/5/2013	\$ 23.23	156,800	192	30
4/6/2013	\$ 23.23			
4/8/2013	\$ 28.34	67,200	163	27
4/9/2013	\$ 33.89	62,400	155	25
4/10/2013	\$ 25.57	77,600	192	29
4/11/2013	\$ 26.30	72,000	179	25
4/12/2013	\$ 25.96	101,600	127	26
4/13/2013	\$ 25.96			
4/15/2013	\$ 38.95	46,400	112	26
4/16/2013	\$ 40.47	57,200	137	26
4/17/2013	\$ 41.59	67,600	169	28
4/18/2013	\$ 31.74	71,600	178	28
4/19/2013	\$ 24.16	116,800	138	24
4/20/2013	\$ 24.16			
4/22/2013	\$ 39.22	56,800	141	27
4/23/2013	\$ 38.98	44,800	108	24
4/24/2013	\$ 38.96	46,000	115	24
4/25/2013	\$ 35.60	56,400	141	22
4/26/2013	\$ 26.84	108,800	136	27
4/27/2013	\$ 26.84			
4/29/2013	\$ 31.60	39,200	97	24
4/30/2013	\$ 35.64	37,200	92	24
5/1/2013	\$ 39.56	43,600	107	24
5/2/2013	\$ 40.52	41,600	102	24
5/3/2013	\$ 34.40	65,600	79	24
5/4/2013	\$ 34.40			
5/6/2013	\$ 36.45	40,800	102	24
5/7/2013	\$ 31.69	50,000	123	21
5/8/2013	\$ 31.53	52,000	126	22
5/9/2013	\$ 30.86	64,000	151	24
5/10/2013	\$ 31.96	96,000	118	24
5/11/2013	\$ 31.96			
5/13/2013	\$ 35.10	46,400	114	24

5/14/2013	\$ 38.89	37,200	93	22
5/15/2013	\$ 37.46	58,000	139	25
5/16/2013	\$ 35.68	54,800	129	22
5/17/2013	\$ 26.90	108,000	129	27
5/18/2013	\$ 26.90			
5/20/2013	\$ 33.52	39,200	96	23
5/21/2013	\$ 26.71	38,800	97	27
5/22/2013	\$ 34.36	48,000	117	25
5/23/2013	\$ 38.63	68,800	85	25
5/24/2013	\$ 38.63			
5/25/2013	\$ 31.35	49,200	123	26
5/28/2013	\$ 32.95	46,000	115	22
5/29/2013	\$ 35.27	41,200	103	22
5/30/2013	\$ 34.20	112,000	136	28
5/31/2013	\$ 34.20			
6/1/2013	\$ 34.00	32,400	81	25
6/3/2013	\$ 37.34	22,400	56	22
6/4/2013	\$ 41.26	40,800	101	26
6/5/2013	\$ 39.12	26,800	65	21
6/6/2013	\$ 39.21	35,200	88	27
6/7/2013	\$ 35.73	78,400	96	28
6/8/2013	\$ 35.73			
6/10/2013	\$ 38.93	32,400	81	22
6/11/2013	\$ 31.98	55,200	137	27
6/12/2013	\$ 31.06	55,600	138	27
6/13/2013	\$ 29.23	36,400	91	22
6/14/2013	\$ 31.88	59,200	73	20
6/15/2013	\$ 31.88			
6/17/2013	\$ 32.90	36,000	85	20
6/18/2013	\$ 32.28	30,000	73	19
6/19/2013	\$ 28.57	34,800	86	20
6/20/2013	\$ 28.27	40,800	102	23
6/21/2013	\$ 31.58	65,600	81	22
6/22/2013	\$ 31.58			
6/24/2013	\$ 29.53	35,200	84	22
6/25/2013	\$ 30.48	38,400	93	22
6/26/2013	\$ 32.87	55,600	134	22
6/27/2013	\$ 35.55	128,800	156	24
6/28/2013	\$ 35.55			
6/29/2013	\$ 36.02	49,200	123	24
7/1/2013	\$ 51.21	58,800	147	25
7/2/2013	\$120.03	63,200	153	25
7/3/2013	\$ 54.65	68,800	171	26
7/5/2013	\$ 32.83	67,600	164	25
7/6/2013	\$ 39.60	74,400	93	24
7/8/2013	\$ 39.60			
7/9/2013	\$ 45.54	47,600	118	24
7/10/2013	\$ 35.22	69,200	167	28

7/11/2013	\$ 32.59	61,600	149	26
7/12/2013	\$ 32.03	122,400	151	23
7/13/2013	\$ 32.03			
7/15/2013	\$ 48.24	58,000	139	24
7/16/2013	\$ 55.94	59,600	144	28
7/17/2013	\$ 39.41	44,800	110	26
7/18/2013	\$ 47.22	69,600	168	26
7/19/2013	\$ 38.44	110,400	137	25
7/20/2013	\$ 38.44			
7/22/2013	\$ 42.77	41,200	102	21
7/23/2013	\$ 47.32	43,600	105	22
7/24/2013	\$ 53.57	74,000	180	27
7/25/2013	\$ 50.85	53,600	131	25
7/26/2013	\$ 40.55	85,600	105	23
7/27/2013	\$ 40.55			
7/29/2013	\$ 40.29	41,200	103	22
7/30/2013	\$ 40.91	47,200	117	27
7/31/2013	\$ 40.23	56,000	137	29

Mid-C Off-Peak Daily Market²⁸

Flow Date	Average Price	Volume (MWh)	No. of Deals	Counterparties
8/1/2010	\$ 29.48	56,000	63	22
8/2/2010	\$ 29.48			
8/3/2010	\$ 29.22	16,200	71	18
8/4/2010	\$ 29.50	21,400	98	21
8/5/2010	\$ 29.74	25,200	116	24
8/6/2010	\$ 28.10	26,800	66	23
8/7/2010	\$ 28.10			
8/8/2010	\$ 29.05	60,800	71	22
8/9/2010	\$ 29.05			
8/10/2010	\$ 27.48	14,000	65	22
8/11/2010	\$ 26.98	14,600	72	18
8/12/2010	\$ 28.09	14,600	73	22
8/13/2010	\$ 29.35	24,400	56	21
8/14/2010	\$ 29.35			
8/15/2010	\$ 38.44	60,000	74	22
8/16/2010	\$ 38.44			
8/17/2010	\$ 28.04	10,400	52	22
8/18/2010	\$ 23.74	12,400	61	18
8/19/2010	\$ 23.43	14,200	71	20
8/20/2010	\$ 24.04	31,600	79	21
8/21/2010	\$ 24.04			
8/22/2010	\$ 26.54	71,200	84	22
8/23/2010	\$ 26.54			
8/24/2010	\$ 27.91	17,000	81	20
8/25/2010	\$ 28.84	15,800	71	19
8/26/2010	\$ 23.87	7,400	37	20
8/27/2010	\$ 23.84	17,600	41	21
8/28/2010	\$ 23.84			
8/29/2010	\$ 24.75	49,600	60	22
8/30/2010	\$ 24.75			
8/31/2010	\$ 21.16	13,400	65	20
9/1/2010	\$ 22.28	34,800	85	19
9/2/2010	\$ 22.28			
9/3/2010	\$ 21.62	32,400	77	19
9/4/2010	\$ 21.62			
9/5/2010	\$ 26.90	156,000	122	24
9/6/2010	\$ 26.90			
9/7/2010	\$ 26.02	17,800	87	18
9/8/2010	\$ 26.61	20,400	102	21
9/9/2010	\$ 26.68	17,400	87	21
9/10/2010	\$ 24.27	29,200	73	20
9/11/2010	\$ 24.27			

²⁸ A blank row indicates that the day is a flow day but not a trade day. The price associated with a trade is attributable to each day in the range of flow dates.

9/12/2010	\$ 28.99	62,400	76	17
9/13/2010	\$ 28.99			
9/14/2010	\$ 28.28	14,000	67	20
9/15/2010	\$ 29.71	20,400	101	19
9/16/2010	\$ 30.42	21,000	105	23
9/17/2010	\$ 29.07	23,200	57	19
9/18/2010	\$ 29.07			
9/19/2010	\$ 32.33	60,000	74	19
9/20/2010	\$ 32.33			
9/21/2010	\$ 27.42	17,600	86	18
9/22/2010	\$ 27.69	15,000	75	21
9/23/2010	\$ 27.36	20,200	98	17
9/24/2010	\$ 28.29	37,200	86	17
9/25/2010	\$ 28.29			
9/26/2010	\$ 32.80	61,600	77	17
9/27/2010	\$ 32.80			
9/28/2010	\$ 28.21	15,200	74	21
9/29/2010	\$ 30.36	15,400	74	21
9/30/2010	\$ 32.63	17,200	81	23
10/1/2010	\$ 28.86	22,800	54	19
10/2/2010	\$ 28.86			
10/3/2010	\$ 26.14	40,800	51	19
10/4/2010	\$ 26.14			
10/5/2010	\$ 28.18	17,600	78	21
10/6/2010	\$ 28.16	17,400	83	19
10/7/2010	\$ 26.66	15,800	76	22
10/8/2010	\$ 25.69	23,200	56	21
10/9/2010	\$ 25.69			
10/10/2010	\$ 26.46	51,200	64	22
10/11/2010	\$ 26.46			
10/12/2010	\$ 30.03	16,400	78	21
10/13/2010	\$ 32.51	19,000	91	24
10/14/2010	\$ 30.08	15,200	76	21
10/15/2010	\$ 29.09	29,200	72	20
10/16/2010	\$ 29.09			
10/17/2010	\$ 33.21	62,400	74	21
10/18/2010	\$ 33.21			
10/19/2010	\$ 31.89	19,400	94	21
10/20/2010	\$ 32.00	20,800	102	23
10/21/2010	\$ 30.92	12,000	60	19
10/22/2010	\$ 28.42	36,400	90	24
10/23/2010	\$ 28.42			
10/24/2010	\$ 26.27	64,800	75	21
10/25/2010	\$ 26.27			
10/26/2010	\$ 25.90	14,200	71	18
10/27/2010	\$ 29.81	30,400	75	22
10/28/2010	\$ 29.81			
10/29/2010	\$ 31.25	27,600	63	18

10/30/2010	\$ 31.25			
10/31/2010	\$ 31.43	45,600	74	21
11/1/2010	\$ 25.78	13,800	65	21
11/2/2010	\$ 24.72	13,400	66	21
11/3/2010	\$ 23.26	14,600	73	21
11/4/2010	\$ 23.29	15,200	75	21
11/5/2010	\$ 23.97	28,400	71	20
11/6/2010	\$ 23.97			
11/7/2010	\$ 26.95	72,600	83	19
11/8/2010	\$ 26.95			
11/9/2010	\$ 26.65	14,000	69	19
11/10/2010	\$ 31.70	22,800	57	19
11/11/2010	\$ 31.70			
11/12/2010	\$ 30.17	20,000	49	17
11/13/2010	\$ 30.17			
11/14/2010	\$ 28.24	56,800	70	22
11/15/2010	\$ 28.24			
11/16/2010	\$ 22.96	20,400	101	21
11/17/2010	\$ 27.00	30,400	129	23
11/18/2010	\$ 28.45	21,600	103	23
11/19/2010	\$ 29.96	18,800	44	20
11/20/2010	\$ 29.96			
11/21/2010	\$ 37.69	62,400	74	19
11/22/2010	\$ 37.69			
11/23/2010	\$ 39.66	34,000	82	21
11/24/2010	\$ 39.66			
11/25/2010	\$ 32.22	78,000	75	21
11/26/2010	\$ 32.22			
11/27/2010	\$ 32.22			
11/28/2010	\$ 33.29	37,600	44	19
11/29/2010	\$ 33.29			
11/30/2010	\$ 33.18	12,800	63	18
12/1/2010	\$ 33.99	17,000	70	17
12/2/2010	\$ 35.20	12,800	64	16
12/3/2010	\$ 33.80	21,200	50	14
12/4/2010	\$ 33.80			
12/5/2010	\$ 35.35	42,400	53	18
12/6/2010	\$ 35.35			
12/7/2010	\$ 32.25	10,800	52	14
12/8/2010	\$ 31.53	9,600	48	16
12/9/2010	\$ 29.27	11,200	55	18
12/10/2010	\$ 29.17	21,200	53	19
12/11/2010	\$ 29.17			
12/12/2010	\$ 29.81	48,000	53	13
12/13/2010	\$ 29.81			
12/14/2010	\$ 30.18	12,200	60	21
12/15/2010	\$ 31.11	14,800	72	23
12/16/2010	\$ 31.17	20,800	95	21

12/17/2010	\$ 29.63	20,400	50	19
12/18/2010	\$ 29.63			
12/19/2010	\$ 30.25	18,400	23	12
12/20/2010	\$ 30.25			
12/21/2010	\$ 29.82	7,600	36	16
12/22/2010	\$ 29.31	18,400	46	24
12/23/2010	\$ 29.31			
12/24/2010	\$ 27.26	23,200	29	17
12/25/2010	\$ 27.26			
12/26/2010	\$ 29.81	20,800	26	18
12/27/2010	\$ 29.81			
12/28/2010	\$ 27.93	22,400	50	19
12/29/2010	\$ 27.93			
12/30/2010	\$ 32.72	22,800	57	21
12/31/2010	\$ 32.72			
1/1/2011	\$ 33.88	72,000	111	23
1/2/2011	\$ 31.78	64,800	81	25
1/3/2011	\$ 31.78			
1/4/2011	\$ 33.54	20,200	93	24
1/5/2011	\$ 33.81	19,600	94	23
1/6/2011	\$ 31.27	25,600	121	24
1/7/2011	\$ 30.66	35,600	83	21
1/8/2011	\$ 30.66			
1/9/2011	\$ 38.68	66,400	83	24
1/10/2011	\$ 38.68			
1/11/2011	\$ 33.09	24,400	113	23
1/12/2011	\$ 27.81	30,800	65	21
1/13/2011	\$ 27.81			
1/14/2011	\$ 27.66	30,400	73	22
1/15/2011	\$ 27.66			
1/16/2011	\$ 26.36	84,800	103	23
1/17/2011	\$ 26.36			
1/18/2011	\$ 24.77	22,800	113	23
1/19/2011	\$ 20.37	21,000	104	22
1/20/2011	\$ 19.29	38,800	176	27
1/21/2011	\$ 13.69	90,400	198	30
1/22/2011	\$ 13.69			
1/23/2011	\$ 5.52	165,600	177	28
1/24/2011	\$ 5.52			
1/25/2011	\$ 2.67	36,800	160	33
1/26/2011	\$ 5.31	58,200	214	31
1/27/2011	\$ 6.63	42,000	163	29
1/28/2011	\$ 6.65	69,600	147	28
1/29/2011	\$ 6.65			
1/30/2011	\$ 15.66	185,600	220	26
1/31/2011	\$ 15.66			
2/1/2011	\$ 25.57	29,000	136	29
2/2/2011	\$ 28.55	28,200	135	24

2/3/2011	\$ 28.39	25,400	118	28
2/4/2011	\$ 19.03	76,400	179	29
2/5/2011	\$ 19.03			
2/6/2011	\$ 20.67	118,400	140	24
2/7/2011	\$ 20.67			
2/8/2011	\$ 20.93	31,400	149	27
2/9/2011	\$ 15.07	33,200	155	31
2/10/2011	\$ 11.06	45,400	188	29
2/11/2011	\$ 2.85	77,600	188	28
2/12/2011	\$ 2.85			
2/13/2011	\$ 2.30	146,400	169	26
2/14/2011	\$ 2.30			
2/15/2011	\$ (0.45)	29,400	143	27
2/16/2011	\$ (0.31)	50,000	119	28
2/17/2011	\$ (0.31)			
2/18/2011	\$ 13.95	67,200	157	26
2/19/2011	\$ 13.95			
2/20/2011	\$ 22.47	136,800	157	25
2/21/2011	\$ 22.47			
2/22/2011	\$ 16.08	28,800	126	25
2/23/2011	\$ 14.47	35,600	156	27
2/24/2011	\$ 19.33	31,600	146	23
2/25/2011	\$ 21.92	71,200	152	27
2/26/2011	\$ 21.92			
2/27/2011	\$ 20.03	129,600	146	22
2/28/2011	\$ 20.03			
3/1/2011	\$ 19.58	26,200	108	24
3/2/2011	\$ 18.20	33,200	134	26
3/3/2011	\$ 16.00	42,000	176	26
3/4/2011	\$ 10.11	84,400	177	26
3/5/2011	\$ 10.11			
3/6/2011	\$ 15.80	160,800	194	23
3/7/2011	\$ 15.80			
3/8/2011	\$ 14.68	24,600	114	24
3/9/2011	\$ 14.61	37,000	156	26
3/10/2011	\$ 5.33	38,600	167	28
3/11/2011	\$ 3.83	80,400	171	25
3/12/2011	\$ 3.83			
3/13/2011	\$ 8.92	116,250	141	27
3/14/2011	\$ 8.92			
3/15/2011	\$ 13.54	32,800	153	27
3/16/2011	\$ 14.29	30,400	145	24
3/17/2011	\$ 16.15	30,400	146	26
3/18/2011	\$ 19.41	43,600	93	21
3/19/2011	\$ 19.41			
3/20/2011	\$ 26.16	88,000	108	19
3/21/2011	\$ 26.16			
3/22/2011	\$ 14.29	45,800	212	28

3/23/2011	\$ 7.29	50,400	238	28
3/24/2011	\$ 4.63	48,400	219	28
3/25/2011	\$ 2.21	116,800	254	31
3/26/2011	\$ 2.21			
3/27/2011	\$ 6.61	167,200	176	27
3/28/2011	\$ 6.61			
3/29/2011	\$ 8.64	39,200	178	27
3/30/2011	\$ 1.53	37,200	173	28
3/31/2011	\$ (0.51)	40,400	175	29
4/1/2011	\$ 0.57	86,800	202	33
4/2/2011	\$ 0.57			
4/3/2011	\$ 12.76	125,600	152	32
4/4/2011	\$ 12.76			
4/5/2011	\$ 0.07	37,600	183	31
4/6/2011	\$ (0.22)	28,800	114	28
4/7/2011	\$ 0.26	42,000	189	29
4/8/2011	\$ (0.89)	77,600	179	29
4/9/2011	\$ (0.89)			
4/10/2011	\$ 9.05	176,000	208	28
4/11/2011	\$ 9.05			
4/12/2011	\$ 1.48	47,600	217	26
4/13/2011	\$ 2.27	40,400	175	28
4/14/2011	\$ 3.65	55,200	269	30
4/15/2011	\$ 8.73	106,400	240	27
4/16/2011	\$ 8.73			
4/17/2011	\$ 22.32	223,200	269	26
4/18/2011	\$ 22.32			
4/19/2011	\$ 20.34	52,200	235	25
4/20/2011	\$ 19.10	103,600	247	26
4/21/2011	\$ 19.10			
4/22/2011	\$ 16.55	105,200	242	25
4/23/2011	\$ 16.55			
4/24/2011	\$ 11.50	188,800	232	26
4/25/2011	\$ 11.50			
4/26/2011	\$ 1.68	49,200	230	26
4/27/2011	\$ 8.33	52,000	249	26
4/28/2011	\$ 10.81	41,200	203	25
4/29/2011	\$ 10.16	99,200	238	24
4/30/2011	\$ 10.16			
5/1/2011	\$ 19.30	128,800	150	25
5/2/2011	\$ 19.30			
5/3/2011	\$ 17.52	34,800	151	24
5/4/2011	\$ 26.54	35,000	152	25
5/5/2011	\$ 22.58	42,400	203	24
5/6/2011	\$ 15.78	78,800	186	26
5/7/2011	\$ 15.78			
5/8/2011	\$ 15.79	151,200	180	24
5/9/2011	\$ 15.79			

5/10/2011	\$ 4.77	42,200	190	27
5/11/2011	\$ (0.93)	35,800	170	25
5/12/2011	\$ (1.17)	29,000	142	21
5/13/2011	\$ (0.67)	61,200	143	25
5/14/2011	\$ (0.67)			
5/15/2011	\$ 1.86	141,600	170	27
5/16/2011	\$ 1.86			
5/17/2011	\$ (1.27)	31,000	123	23
5/18/2011	\$ (1.50)	30,600	150	22
5/19/2011	\$ (1.48)	27,800	134	23
5/20/2011	\$ (2.37)	55,600	138	25
5/21/2011	\$ (2.37)			
5/22/2011	\$ (1.65)	113,600	139	24
5/23/2011	\$ (1.65)			
5/24/2011	\$ (4.19)	28,600	137	22
5/25/2011	\$ (4.23)	61,600	147	24
5/26/2011	\$ (4.23)			
5/27/2011	\$ (2.84)	66,400	163	23
5/28/2011	\$ (2.84)			
5/29/2011	\$ (2.02)	199,200	161	25
5/30/2011	\$ (2.02)			
5/31/2011	\$ (4.44)	32,600	152	21
6/1/2011	\$ (4.27)	27,600	127	23
6/2/2011	\$ (6.05)	31,000	143	25
6/3/2011	\$ (5.92)	56,000	135	24
6/4/2011	\$ (5.92)			
6/5/2011	\$ 2.01	149,600	181	30
6/6/2011	\$ 2.01			
6/7/2011	\$ (6.15)	27,400	117	23
6/8/2011	\$ (3.59)	26,400	114	23
6/9/2011	\$ (1.24)	25,800	127	24
6/10/2011	\$ (2.13)	56,800	127	23
6/11/2011	\$ (2.13)			
6/12/2011	\$ 6.75	132,800	158	26
6/13/2011	\$ 6.75			
6/14/2011	\$ (2.74)	41,400	138	22
6/15/2011	\$ (2.43)	28,400	119	20
6/16/2011	\$ (1.89)	31,400	134	22
6/17/2011	\$ (2.99)	61,600	140	23
6/18/2011	\$ (2.99)			
6/19/2011	\$ 1.05	148,800	175	27
6/20/2011	\$ 1.05			
6/21/2011	\$ (3.18)	26,800	124	23
6/22/2011	\$ (5.38)	32,600	155	22
6/23/2011	\$ (4.82)	33,000	151	22
6/24/2011	\$ (6.99)	61,200	144	25
6/25/2011	\$ (6.99)			
6/26/2011	\$ 1.45	135,200	163	27

6/27/2011	\$ 1.45			
6/28/2011	\$ (4.60)	30,200	151	26
6/29/2011	\$ (5.39)	60,800	147	22
6/30/2011	\$ (5.39)			
7/1/2011	\$ (1.25)	63,600	154	21
7/2/2011	\$ (1.25)			
7/3/2011	\$ 11.19	201,600	160	26
7/4/2011	\$ 11.19			
7/5/2011	\$ (0.18)	32,400	129	20
7/6/2011	\$ (0.27)	28,400	138	20
7/7/2011	\$ (0.49)	27,200	120	20
7/8/2011	\$ (0.27)	62,000	131	17
7/9/2011	\$ (0.27)			
7/10/2011	\$ 7.72	128,800	150	26
7/11/2011	\$ 7.72			
7/12/2011	\$ (0.14)	42,400	187	20
7/13/2011	\$ (1.06)	29,000	138	18
7/14/2011	\$ (0.33)	30,800	114	20
7/15/2011	\$ 1.72	74,400	170	22
7/16/2011	\$ 1.72			
7/17/2011	\$ 10.76	114,400	140	23
7/18/2011	\$ 10.76			
7/19/2011	\$ 1.36	21,400	95	21
7/20/2011	\$ 2.96	44,400	195	25
7/21/2011	\$ 1.39	29,600	124	21
7/22/2011	\$ 5.56	67,600	151	25
7/23/2011	\$ 5.56			
7/24/2011	\$ 18.37	95,200	114	24
7/25/2011	\$ 18.37			
7/26/2011	\$ 11.82	35,400	172	24
7/27/2011	\$ 15.13	66,800	155	22
7/28/2011	\$ 15.13			
7/29/2011	\$ 15.80	80,400	192	21
7/30/2011	\$ 15.80			
7/31/2011	\$ 19.35	79,800	129	19
8/1/2011	\$ 18.74	31,600	147	27
8/2/2011	\$ 11.59	29,000	140	26
8/3/2011	\$ 16.49	29,000	140	29
8/4/2011	\$ 16.24	22,800	113	26
8/5/2011	\$ 15.33	48,400	118	27
8/6/2011	\$ 15.33			
8/7/2011	\$ 17.79	75,200	92	24
8/8/2011	\$ 17.79			
8/9/2011	\$ 12.11	22,000	108	27
8/10/2011	\$ 13.55	28,800	130	25
8/11/2011	\$ 17.09	38,200	172	25
8/12/2011	\$ 18.33	43,600	103	22
8/13/2011	\$ 18.33			

8/14/2011	\$ 22.01	112,800	138	24
8/15/2011	\$ 22.01			
8/16/2011	\$ 19.78	25,200	119	22
8/17/2011	\$ 18.91	37,200	162	21
8/18/2011	\$ 19.74	28,600	130	19
8/19/2011	\$ 21.96	37,600	91	24
8/20/2011	\$ 21.96			
8/21/2011	\$ 24.93	70,400	87	22
8/22/2011	\$ 24.93			
8/23/2011	\$ 24.03	23,400	116	24
8/24/2011	\$ 24.57	18,200	90	26
8/25/2011	\$ 23.79	20,000	94	23
8/26/2011	\$ 22.69	35,600	89	22
8/27/2011	\$ 22.69			
8/28/2011	\$ 28.78	54,400	66	21
8/29/2011	\$ 28.78			
8/30/2011	\$ 21.97	22,800	111	26
8/31/2011	\$ 20.73	13,200	66	20
9/1/2011	\$ 23.42	22,800	111	23
9/2/2011	\$ 26.01	46,000	113	18
9/3/2011	\$ 26.01			
9/4/2011	\$ 33.44	148,400	106	26
9/5/2011	\$ 33.44			
9/6/2011	\$ 33.44			
9/7/2011	\$ 24.65	15,800	79	26
9/8/2011	\$ 25.04	13,800	68	19
9/9/2011	\$ 26.98	31,200	76	20
9/10/2011	\$ 26.98			
9/11/2011	\$ 29.49	40,800	50	16
9/12/2011	\$ 29.49			
9/13/2011	\$ 24.86	8,600	42	17
9/14/2011	\$ 24.61	16,800	82	22
9/15/2011	\$ 25.29	22,800	107	20
9/16/2011	\$ 25.12	41,200	102	21
9/17/2011	\$ 25.12			
9/18/2011	\$ 31.09	76,800	92	20
9/19/2011	\$ 31.09			
9/20/2011	\$ 27.93	23,200	112	26
9/21/2011	\$ 28.62	26,600	117	24
9/22/2011	\$ 28.84	25,800	115	21
9/23/2011	\$ 28.32	50,800	125	23
9/24/2011	\$ 28.32			
9/25/2011	\$ 28.46	86,400	95	20
9/26/2011	\$ 28.46			
9/27/2011	\$ 27.87	19,000	92	20
9/28/2011	\$ 29.06	42,400	101	19
9/29/2011	\$ 29.06			
9/30/2011	\$ 28.34	15,600	77	17

10/1/2011	\$ 27.15	24,400	95	17
10/2/2011	\$ 28.12	101,600	114	22
10/3/2011	\$ 28.12			
10/4/2011	\$ 26.01	24,800	103	24
10/5/2011	\$ 24.63	28,000	121	24
10/6/2011	\$ 24.30	33,200	148	24
10/7/2011	\$ 22.76	58,000	139	24
10/8/2011	\$ 22.76			
10/9/2011	\$ 23.84	44,800	55	20
10/10/2011	\$ 23.84			
10/11/2011	\$ 22.73	19,200	93	21
10/12/2011	\$ 23.75	18,400	78	23
10/13/2011	\$ 24.53	14,000	68	22
10/14/2011	\$ 24.44	29,600	74	18
10/15/2011	\$ 24.44			
10/16/2011	\$ 24.39	117,600	121	26
10/17/2011	\$ 24.39			
10/18/2011	\$ 26.56	18,600	93	21
10/19/2011	\$ 26.51	20,200	92	20
10/20/2011	\$ 23.97	22,200	109	20
10/21/2011	\$ 21.57	26,000	65	21
10/22/2011	\$ 21.57			
10/23/2011	\$ 24.79	77,600	95	22
10/24/2011	\$ 24.79			
10/25/2011	\$ 26.94	16,800	80	22
10/26/2011	\$ 27.30	18,000	88	26
10/27/2011	\$ 27.08	15,200	75	23
10/28/2011	\$ 25.51	28,000	69	22
10/29/2011	\$ 25.51			
10/30/2011	\$ 26.08	36,800	44	19
10/31/2011	\$ 26.08			
11/1/2011	\$ 26.52	18,400	85	21
11/2/2011	\$ 27.31	27,400	115	22
11/3/2011	\$ 27.95	22,200	111	24
11/4/2011	\$ 29.47	42,000	105	22
11/5/2011	\$ 29.47			
11/6/2011	\$ 31.90	47,025	56	21
11/7/2011	\$ 31.90			
11/8/2011	\$ 30.00	16,800	82	23
11/9/2011	\$ 30.94	37,200	91	21
11/10/2011	\$ 30.94			
11/11/2011	\$ 26.98	28,800	70	21
11/12/2011	\$ 26.98			
11/13/2011	\$ 27.43	87,200	109	25
11/14/2011	\$ 27.43			
11/15/2011	\$ 24.88	13,200	64	21
11/16/2011	\$ 28.03	17,600	86	20
11/17/2011	\$ 24.66	14,000	66	23

11/18/2011	\$ 32.47	30,000	70	22
11/19/2011	\$ 32.47			
11/20/2011	\$ 33.96	46,400	52	19
11/21/2011	\$ 33.96			
11/22/2011	\$ 24.61	44,800	109	21
11/23/2011	\$ 24.61			
11/24/2011	\$ 24.15	53,000	53	21
11/25/2011	\$ 24.15			
11/26/2011	\$ 24.15			
11/27/2011	\$ 23.59	67,200	72	20
11/28/2011	\$ 23.59			
11/29/2011	\$ 25.33	16,800	82	22
11/30/2011	\$ 25.56	16,600	82	21
12/1/2011	\$ 28.36	12,200	59	22
12/2/2011	\$ 28.07	21,600	53	19
12/3/2011	\$ 28.07			
12/4/2011	\$ 29.70	48,800	61	21
12/5/2011	\$ 29.70			
12/6/2011	\$ 32.16	12,400	62	22
12/7/2011	\$ 34.07	19,400	96	23
12/8/2011	\$ 35.51	18,000	87	23
12/9/2011	\$ 34.34	40,000	97	25
12/10/2011	\$ 34.34			
12/11/2011	\$ 31.63	75,200	93	23
12/12/2011	\$ 31.63			
12/13/2011	\$ 34.85	18,000	90	23
12/14/2011	\$ 34.93	19,800	98	21
12/15/2011	\$ 33.16	19,800	97	22
12/16/2011	\$ 30.34	28,000	68	22
12/17/2011	\$ 30.34			
12/18/2011	\$ 28.39	42,400	53	22
12/19/2011	\$ 28.39			
12/20/2011	\$ 25.83	19,800	99	23
12/21/2011	\$ 28.46	34,400	80	24
12/22/2011	\$ 28.46			
12/23/2011	\$ 26.06	25,200	63	22
12/24/2011	\$ 26.06			
12/25/2011	\$ 25.46	84,000	60	16
12/26/2011	\$ 25.46			
12/27/2011	\$ 25.46			
12/28/2011	\$ 24.08	39,600	97	23
12/29/2011	\$ 24.08			
12/30/2011	\$ 24.44	35,600	87	22
12/31/2011	\$ 24.44			
1/1/2012	\$ 26.77	154,800	127	24
1/2/2012	\$ 26.77			
1/3/2012	\$ 24.28	18,400	85	24
1/4/2012	\$ 23.26	27,200	130	24

1/5/2012	\$ 20.69	25,400	126	28
1/6/2012	\$ 23.80	51,600	114	24
1/7/2012	\$ 23.80			
1/8/2012	\$ 25.22	57,600	71	23
1/9/2012	\$ 25.22			
1/10/2012	\$ 24.81	16,600	75	21
1/11/2012	\$ 26.12	18,600	87	24
1/12/2012	\$ 26.60	40,000	99	23
1/13/2012	\$ 26.60			
1/14/2012	\$ 24.61	88,800	111	26
1/15/2012	\$ 24.61			
1/16/2012	\$ 26.14	43,600	109	25
1/17/2012	\$ 26.14			
1/18/2012	\$ 24.69	18,200	90	25
1/19/2012	\$ 26.63	33,400	164	24
1/20/2012	\$ 22.91	53,600	119	26
1/21/2012	\$ 22.91			
1/22/2012	\$ 21.43	89,600	103	22
1/23/2012	\$ 21.43			
1/24/2012	\$ 20.28	24,400	118	24
1/25/2012	\$ 19.98	27,400	130	25
1/26/2012	\$ 20.86	23,000	111	25
1/27/2012	\$ 23.84	44,800	111	21
1/28/2012	\$ 23.84			
1/29/2012	\$ 22.62	92,000	111	22
1/30/2012	\$ 22.62			
1/31/2012	\$ 21.50	24,200	119	22
2/1/2012	\$ 21.04	17,400	86	25
2/2/2012	\$ 22.15	12,200	59	23
2/3/2012	\$ 22.40	29,600	68	21
2/4/2012	\$ 22.40			
2/5/2012	\$ 22.94	63,200	79	21
2/6/2012	\$ 22.94			
2/7/2012	\$ 21.37	21,000	102	19
2/8/2012	\$ 22.37	19,000	90	24
2/9/2012	\$ 22.39	19,600	96	24
2/10/2012	\$ 20.98	30,400	75	24
2/11/2012	\$ 20.98			
2/12/2012	\$ 22.90	70,400	78	20
2/13/2012	\$ 22.90			
2/14/2012	\$ 21.70	12,600	63	20
2/15/2012	\$ 21.71	17,400	87	21
2/16/2012	\$ 22.11	30,400	76	21
2/17/2012	\$ 22.11			
2/18/2012	\$ 21.10	63,200	77	22
2/19/2012	\$ 21.10			
2/20/2012	\$ 21.77	30,400	71	19
2/21/2012	\$ 21.77			

2/22/2012	\$ 19.98	21,400	103	23
2/23/2012	\$ 20.97	22,600	105	21
2/24/2012	\$ 21.79	50,800	116	23
2/25/2012	\$ 21.79			
2/26/2012	\$ 25.00	63,200	76	21
2/27/2012	\$ 25.00			
2/28/2012	\$ 25.75	14,000	66	21
2/29/2012	\$ 21.99	21,000	104	22
3/1/2012	\$ 21.17	29,200	120	21
3/2/2012	\$ 19.76	61,600	131	21
3/3/2012	\$ 19.76			
3/4/2012	\$ 20.09	84,000	104	20
3/5/2012	\$ 20.09			
3/6/2012	\$ 19.13	25,600	107	20
3/7/2012	\$ 19.07	29,200	126	19
3/8/2012	\$ 16.04	40,800	162	22
3/9/2012	\$ 14.48	49,600	115	23
3/10/2012	\$ 14.48			
3/11/2012	\$ 16.01	133,300	158	22
3/12/2012	\$ 16.01			
3/13/2012	\$ 16.22	26,600	121	22
3/14/2012	\$ 17.53	20,800	85	21
3/15/2012	\$ 16.34	38,800	160	21
3/16/2012	\$ 15.20	75,600	155	25
3/17/2012	\$ 15.20			
3/18/2012	\$ 16.06	136,000	149	22
3/19/2012	\$ 16.06			
3/20/2012	\$ 16.30	34,600	159	25
3/21/2012	\$ 15.83	35,200	137	23
3/22/2012	\$ 12.57	50,400	214	26
3/23/2012	\$ 9.87	108,800	232	25
3/24/2012	\$ 9.87			
3/25/2012	\$ 8.46	224,800	202	25
3/26/2012	\$ 8.46			
3/27/2012	\$ 1.42	57,600	262	25
3/28/2012	\$ 0.80	55,400	220	25
3/29/2012	\$ 0.13	63,400	267	25
3/30/2012	\$ (0.04)	132,800	227	27
3/31/2012	\$ (0.04)			
4/1/2012	\$ 2.40	270,400	238	27
4/2/2012	\$ 2.40			
4/3/2012	\$ 1.85	58,200	237	29
4/4/2012	\$ 6.15	124,800	264	28
4/5/2012	\$ 6.15			
4/6/2012	\$ 5.50	86,400	174	29
4/7/2012	\$ 5.50			
4/8/2012	\$ 7.79	167,200	198	25
4/9/2012	\$ 7.79			

4/10/2012	\$ 2.06	49,400	192	26
4/11/2012	\$ 0.03	41,400	147	26
4/12/2012	\$ -	40,200	161	30
4/13/2012	\$ (0.02)	70,400	136	27
4/14/2012	\$ (0.02)			
4/15/2012	\$ 3.75	132,000	144	28
4/16/2012	\$ 3.75			
4/17/2012	\$ 0.11	40,800	181	31
4/18/2012	\$ 0.38	27,600	133	27
4/19/2012	\$ 2.95	42,000	187	33
4/20/2012	\$ 0.60	81,600	184	31
4/21/2012	\$ 0.60			
4/22/2012	\$ 2.85	143,200	162	31
4/23/2012	\$ 2.85			
4/24/2012	\$ (0.31)	36,200	171	25
4/25/2012	\$ (0.04)	41,600	161	27
4/26/2012	\$ 0.06	36,000	154	30
4/27/2012	\$ -	82,800	168	26
4/28/2012	\$ -			
4/29/2012	\$ (0.02)	124,800	143	26
4/30/2012	\$ (0.02)			
5/1/2012	\$ (2.22)	38,400	178	26
5/2/2012	\$ (1.51)	45,000	209	31
5/3/2012	\$ (0.02)	39,800	157	31
5/4/2012	\$ (1.17)	82,800	175	26
5/5/2012	\$ (1.17)			
5/6/2012	\$ 2.96	113,600	128	23
5/7/2012	\$ 2.96			
5/8/2012	\$ 0.90	29,600	138	28
5/9/2012	\$ (0.58)	30,800	145	27
5/10/2012	\$ 0.16	34,800	144	26
5/11/2012	\$ 0.12	58,400	134	21
5/12/2012	\$ 0.12			
5/13/2012	\$ 5.82	96,800	102	25
5/14/2012	\$ 5.82			
5/15/2012	\$ (0.20)	25,600	103	26
5/16/2012	\$ (0.75)	28,000	128	24
5/17/2012	\$ (0.93)	29,000	140	26
5/18/2012	\$ (1.15)	57,200	141	24
5/19/2012	\$ (1.15)			
5/20/2012	\$ 1.16	112,000	130	27
5/21/2012	\$ 1.16			
5/22/2012	\$ (2.68)	35,000	151	25
5/23/2012	\$ (4.47)	35,800	165	26
5/24/2012	\$ (0.71)	83,600	188	26
5/25/2012	\$ (0.71)			
5/26/2012	\$ (1.15)	102,400	106	24
5/27/2012	\$ (1.15)			

5/28/2012	\$ (0.55)	78,400	82	21
5/29/2012	\$ (0.55)			
5/30/2012	\$ 0.30	34,000	143	26
5/31/2012	\$ 2.21	34,000	147	28
6/1/2012	\$ 1.96	88,400	196	29
6/2/2012	\$ 1.96			
6/3/2012	\$ 8.72	127,200	146	25
6/4/2012	\$ 8.72			
6/5/2012	\$ 1.81	51,000	218	28
6/6/2012	\$ (0.23)	41,000	163	29
6/7/2012	\$ (0.11)	48,600	209	30
6/8/2012	\$ (2.65)	72,400	140	23
6/9/2012	\$ (2.65)			
6/10/2012	\$ (0.69)	128,000	130	22
6/11/2012	\$ (0.69)			
6/12/2012	\$ (3.01)	31,600	126	26
6/13/2012	\$ (6.27)	32,400	133	26
6/14/2012	\$ (2.49)	35,000	123	27
6/15/2012	\$ (0.24)	63,600	124	24
6/16/2012	\$ (0.24)			
6/17/2012	\$ (4.68)	136,000	132	23
6/18/2012	\$ (4.68)			
6/19/2012	\$(12.36)	33,200	133	23
6/20/2012	\$ (3.16)	43,800	173	26
6/21/2012	\$ (0.50)	37,400	150	24
6/22/2012	\$ (5.82)	66,800	147	27
6/23/2012	\$ (5.82)			
6/24/2012	\$ (0.07)	158,400	177	25
6/25/2012	\$ (0.07)			
6/26/2012	\$ (4.28)	44,600	214	27
6/27/2012	\$ 0.39	35,200	162	29
6/28/2012	\$ (0.23)	31,600	122	28
6/29/2012	\$ (0.04)	80,000	188	29
6/30/2012	\$ (0.04)			
7/1/2012	\$ 0.12	85,600	99	27
7/2/2012	\$ 0.12			
7/3/2012	\$ (0.17)	32,600	141	27
7/4/2012	\$ 5.57	130,400	138	27
7/5/2012	\$ 5.57			
7/6/2012	\$ 1.62	51,600	122	31
7/7/2012	\$ 1.62			
7/8/2012	\$ 8.67	107,200	129	30
7/9/2012	\$ 8.67			
7/10/2012	\$ (0.77)	29,600	141	25
7/11/2012	\$ 0.88	31,000	153	29
7/12/2012	\$ 0.70	27,800	121	30
7/13/2012	\$ (0.15)	53,200	124	30
7/14/2012	\$ (0.15)			

7/15/2012	\$ 1.05	115,200	137	29
7/16/2012	\$ 1.05			
7/17/2012	\$ (0.02)	29,400	140	28
7/18/2012	\$ (0.36)	28,400	123	28
7/19/2012	\$ (0.01)	31,400	156	23
7/20/2012	\$ (0.44)	53,200	126	26
7/21/2012	\$ (0.44)			
7/22/2012	\$ (0.35)	124,000	129	27
7/23/2012	\$ (0.35)			
7/24/2012	\$ 1.44	28,400	138	31
7/25/2012	\$ 5.96	28,400	138	25
7/26/2012	\$ 4.45	29,800	126	26
7/27/2012	\$ (0.83)	50,000	117	20
7/28/2012	\$ (0.83)			
7/29/2012	\$ (0.35)	75,200	89	26
7/30/2012	\$ (0.35)			
7/31/2012	\$ 1.25	34,400	165	27
8/1/2012	\$ 4.43	43,000	192	31
8/2/2012	\$ 4.37	44,200	193	30
8/3/2012	\$ 13.41	51,200	124	29
8/4/2012	\$ 13.41			
8/5/2012	\$ 20.13	90,400	112	25
8/6/2012	\$ 20.13			
8/7/2012	\$ 17.54	28,400	135	28
8/8/2012	\$ 10.09	27,800	132	28
8/9/2012	\$ 18.52	27,000	133	27
8/10/2012	\$ 16.41	44,800	106	25
8/11/2012	\$ 16.41			
8/12/2012	\$ 19.63	49,600	61	21
8/13/2012	\$ 19.63			
8/14/2012	\$ 17.77	22,200	105	23
8/15/2012	\$ 19.00	29,200	131	22
8/16/2012	\$ 19.75	25,400	125	21
8/17/2012	\$ 18.02	41,200	100	21
8/18/2012	\$ 18.02			
8/19/2012	\$ 19.37	78,400	96	18
8/20/2012	\$ 19.37			
8/21/2012	\$ 14.28	34,800	170	22
8/22/2012	\$ 15.89	33,600	160	23
8/23/2012	\$ 17.43	29,000	131	23
8/24/2012	\$ 19.03	78,800	175	26
8/25/2012	\$ 19.03			
8/26/2012	\$ 19.21	96,000	112	23
8/27/2012	\$ 19.21			
8/28/2012	\$ 17.97	37,600	165	24
8/29/2012	\$ 17.37	34,000	142	22
8/30/2012	\$ 17.38	56,000	119	21
8/31/2012	\$ 17.38			

9/1/2012	\$ 21.49	78,400	95	24
9/2/2012	\$ 21.49			
9/3/2012	\$ 23.32	104,800	125	24
9/4/2012	\$ 23.32			
9/5/2012	\$ 20.43	17,800	86	23
9/6/2012	\$ 20.43	25,000	117	21
9/7/2012	\$ 21.59	55,200	131	25
9/8/2012	\$ 21.59			
9/9/2012	\$ 20.19	84,800	102	20
9/10/2012	\$ 20.19			
9/11/2012	\$ 22.07	14,600	73	21
9/12/2012	\$ 22.94	19,200	86	23
9/13/2012	\$ 24.28	24,600	100	25
9/14/2012	\$ 22.85	32,800	78	21
9/15/2012	\$ 22.85			
9/16/2012	\$ 25.73	72,000	86	18
9/17/2012	\$ 25.73			
9/18/2012	\$ 25.18	23,000	103	19
9/19/2012	\$ 25.14	15,400	69	16
9/20/2012	\$ 24.82	11,400	55	13
9/21/2012	\$ 22.75	40,800	93	21
9/22/2012	\$ 22.75			
9/23/2012	\$ 23.80	97,600	120	21
9/24/2012	\$ 23.80			
9/25/2012	\$ 22.23	11,800	59	21
9/26/2012	\$ 24.50	17,400	79	21
9/27/2012	\$ 24.57	38,400	91	20
9/28/2012	\$ 24.57			
9/29/2012	\$ 25.60	68,000	78	20
9/30/2012	\$ 25.60			
10/1/2012	\$ 25.74	17,600	82	25
10/2/2012	\$ 22.38	19,600	88	24
10/3/2012	\$ 23.12	18,200	88	22
10/4/2012	\$ 25.75	18,000	90	23
10/5/2012	\$ 26.98	40,800	98	23
10/6/2012	\$ 26.98			
10/7/2012	\$ 28.51	79,200	96	22
10/8/2012	\$ 28.51			
10/9/2012	\$ 28.06	23,800	116	24
10/10/2012	\$ 28.44	14,200	66	19
10/11/2012	\$ 28.82	17,400	82	22
10/12/2012	\$ 26.83	37,200	89	22
10/13/2012	\$ 26.83			
10/14/2012	\$ 30.15	72,000	86	23
10/15/2012	\$ 30.15			
10/16/2012	\$ 25.52	18,800	92	22
10/17/2012	\$ 28.30	26,200	128	25
10/18/2012	\$ 30.83	19,400	81	20

10/19/2012	\$ 26.11	33,200	80	22
10/20/2012	\$ 26.11			
10/21/2012	\$ 29.87	64,800	81	23
10/22/2012	\$ 29.87			
10/23/2012	\$ 27.97	13,200	61	21
10/24/2012	\$ 27.91	14,400	66	20
10/25/2012	\$ 28.40	19,000	90	23
10/26/2012	\$ 28.90	41,600	96	20
10/27/2012	\$ 28.90			
10/28/2012	\$ 29.46	83,200	103	20
10/29/2012	\$ 29.46			
10/30/2012	\$ 26.43	21,200	102	23
10/31/2012	\$ 24.42	16,600	80	21
11/1/2012	\$ 24.58	23,600	109	28
11/2/2012	\$ 24.54	57,600	136	27
11/3/2012	\$ 24.54			
11/4/2012	\$ 26.07	118,800	136	24
11/5/2012	\$ 26.07			
11/6/2012	\$ 23.65	22,400	107	24
11/7/2012	\$ 24.27	25,200	122	23
11/8/2012	\$ 27.18	35,200	80	19
11/9/2012	\$ 27.18			
11/10/2012	\$ 28.67	55,200	67	18
11/11/2012	\$ 28.67			
11/12/2012	\$ 27.33	47,200	118	24
11/13/2012	\$ 27.33			
11/14/2012	\$ 27.70	24,200	117	25
11/15/2012	\$ 28.79	34,800	159	25
11/16/2012	\$ 27.67	35,200	88	20
11/17/2012	\$ 27.67			
11/18/2012	\$ 26.25	76,800	93	21
11/19/2012	\$ 26.25			
11/20/2012	\$ 23.03	41,200	92	24
11/21/2012	\$ 23.03			
11/22/2012	\$ 27.53	73,600	92	27
11/23/2012	\$ 27.53			
11/24/2012	\$ 27.87	72,000	67	22
11/25/2012	\$ 27.87			
11/26/2012	\$ 27.87			
11/27/2012	\$ 27.06	16,600	82	21
11/28/2012	\$ 26.85	19,000	89	22
11/29/2012	\$ 26.24	41,200	93	23
11/30/2012	\$ 26.24			
12/1/2012	\$ 21.17	26,200	121	26
12/2/2012	\$ 21.77	127,200	152	28
12/3/2012	\$ 21.77			
12/4/2012	\$ 21.04	27,600	119	28
12/5/2012	\$ 20.31	27,000	132	26

12/6/2012	\$ 19.13	36,800	161	27
12/7/2012	\$ 14.71	62,800	145	27
12/8/2012	\$ 14.71			
12/9/2012	\$ 18.53	122,400	142	26
12/10/2012	\$ 18.53			
12/11/2012	\$ 16.14	32,000	141	26
12/12/2012	\$ 15.82	37,000	173	28
12/13/2012	\$ 19.21	39,800	176	25
12/14/2012	\$ 21.60	61,600	138	24
12/15/2012	\$ 21.60			
12/16/2012	\$ 22.65	103,200	108	22
12/17/2012	\$ 22.65			
12/18/2012	\$ 20.29	30,000	137	24
12/19/2012	\$ 23.92	27,600	136	24
12/20/2012	\$ 23.49	44,800	109	23
12/21/2012	\$ 23.49			
12/22/2012	\$ 25.62	88,800	108	19
12/23/2012	\$ 25.62			
12/24/2012	\$ 26.20	75,000	73	17
12/25/2012	\$ 26.20			
12/26/2012	\$ 26.20			
12/27/2012	\$ 25.56	18,400	87	24
12/28/2012	\$ 25.28	32,000	79	23
12/29/2012	\$ 25.28			
12/30/2012	\$ 25.63	76,000	86	24
12/31/2012	\$ 25.63			
1/1/2013	\$ 26.90	58,400	68	20
1/2/2013	\$ 26.90			
1/3/2013	\$ 27.37	15,400	72	21
1/4/2013	\$ 24.46	27,200	68	23
1/5/2013	\$ 24.46			
1/6/2013	\$ 23.94	54,400	66	23
1/7/2013	\$ 23.94			
1/8/2013	\$ 19.23	22,200	109	26
1/9/2013	\$ 19.64	16,600	83	20
1/10/2013	\$ 21.69	23,600	110	25
1/11/2013	\$ 24.74	48,400	114	22
1/12/2013	\$ 24.74			
1/13/2013	\$ 29.02	68,000	79	22
1/14/2013	\$ 29.02			
1/15/2013	\$ 28.08	18,200	91	18
1/16/2013	\$ 28.23	23,600	103	22
1/17/2013	\$ 26.96	43,600	104	23
1/18/2013	\$ 26.96			
1/19/2013	\$ 26.61	72,800	81	22
1/20/2013	\$ 26.61			
1/21/2013	\$ 25.64	30,400	72	21
1/22/2013	\$ 25.64			

1/23/2013	\$ 27.43	17,400	82	22
1/24/2013	\$ 25.25	17,200	85	21
1/25/2013	\$ 25.61	26,400	65	19
1/26/2013	\$ 25.61			
1/27/2013	\$ 26.90	78,400	98	22
1/28/2013	\$ 26.90			
1/29/2013	\$ 22.36	19,600	94	22
1/30/2013	\$ 21.36	19,600	90	22
1/31/2013	\$ 23.60	21,200	94	23
2/1/2013	\$ 26.97	54,800	133	26
2/2/2013	\$ 26.97			
2/3/2013	\$ 29.12	83,200	101	23
2/4/2013	\$ 29.12			
2/5/2013	\$ 26.91	22,600	111	24
2/6/2013	\$ 26.19	29,200	145	22
2/7/2013	\$ 26.54	25,000	120	22
2/8/2013	\$ 26.87	46,400	112	24
2/9/2013	\$ 26.87			
2/10/2013	\$ 28.91	55,200	69	21
2/11/2013	\$ 28.91			
2/12/2013	\$ 24.11	20,400	93	24
2/13/2013	\$ 24.08	27,400	131	23
2/14/2013	\$ 27.12	44,000	108	22
2/15/2013	\$ 27.12			
2/16/2013	\$ 24.46	84,800	100	26
2/17/2013	\$ 24.46			
2/18/2013	\$ 27.56	38,800	91	19
2/19/2013	\$ 27.56			
2/20/2013	\$ 27.10	13,600	67	21
2/21/2013	\$ 27.61	19,600	96	24
2/22/2013	\$ 26.03	39,200	98	21
2/23/2013	\$ 26.03			
2/24/2013	\$ 31.89	70,400	88	22
2/25/2013	\$ 31.89			
2/26/2013	\$ 33.51	17,000	83	20
2/27/2013	\$ 34.98	20,000	100	23
2/28/2013	\$ 32.59	20,000	97	22
3/1/2013	\$ 28.04	54,000	132	24
3/2/2013	\$ 28.04			
3/3/2013	\$ 29.11	104,000	122	22
3/4/2013	\$ 29.11			
3/5/2013	\$ 31.83	24,200	121	23
3/6/2013	\$ 33.49	20,400	96	22
3/7/2013	\$ 32.87	23,600	114	18
3/8/2013	\$ 30.85	36,800	85	21
3/9/2013	\$ 30.85			
3/10/2013	\$ 30.83	63,550	74	19
3/11/2013	\$ 30.83			

3/12/2013	\$ 27.98	22,000	100	22
3/13/2013	\$ 26.62	23,600	112	21
3/14/2013	\$ 26.71	24,000	112	20
3/15/2013	\$ 24.76	42,400	97	23
3/16/2013	\$ 24.76			
3/17/2013	\$ 27.82	93,600	111	21
3/18/2013	\$ 27.82			
3/19/2013	\$ 32.91	14,400	68	19
3/20/2013	\$ 30.95	21,200	105	20
3/21/2013	\$ 28.16	21,000	102	19
3/22/2013	\$ 31.06	33,600	84	20
3/23/2013	\$ 31.06			
3/24/2013	\$ 37.75	64,800	77	22
3/25/2013	\$ 37.75			
3/26/2013	\$ 37.75	14,200	58	16
3/27/2013	\$ 33.13	39,200	86	18
3/28/2013	\$ 33.13			
3/29/2013	\$ 28.04	109,000	99	24
3/30/2013	\$ 28.04			
3/31/2013	\$ 28.04			
4/1/2013	\$ 27.45	20,200	98	25
4/2/2013	\$ 18.97	31,600	148	30
4/3/2013	\$ 21.31	41,600	197	27
4/4/2013	\$ 22.50	30,800	147	24
4/5/2013	\$ 13.59	91,200	202	25
4/6/2013	\$ 13.59			
4/7/2013	\$ 15.41	151,200	186	29
4/8/2013	\$ 15.41			
4/9/2013	\$ 23.25	29,600	144	29
4/10/2013	\$ 8.41	33,800	160	29
4/11/2013	\$ 2.46	28,600	137	26
4/12/2013	\$ 1.23	59,200	114	28
4/13/2013	\$ 1.23			
4/14/2013	\$ 20.75	101,600	117	23
4/15/2013	\$ 20.75			
4/16/2013	\$ 24.14	30,600	135	22
4/17/2013	\$ 24.79	32,800	136	26
4/18/2013	\$ 13.00	26,600	113	23
4/19/2013	\$ 12.55	58,800	119	22
4/20/2013	\$ 12.55			
4/21/2013	\$ 28.51	115,200	125	20
4/22/2013	\$ 28.51			
4/23/2013	\$ 28.04	31,600	145	22
4/24/2013	\$ 28.65	26,600	114	20
4/25/2013	\$ 24.47	26,000	118	25
4/26/2013	\$ 15.44	64,800	149	28
4/27/2013	\$ 15.44			
4/28/2013	\$ 24.59	112,000	134	24

4/29/2013	\$ 24.59			
4/30/2013	\$ 24.20	28,800	131	22
5/1/2013	\$ 29.09	23,200	116	26
5/2/2013	\$ 29.77	25,400	124	22
5/3/2013	\$ 26.56	49,600	117	24
5/4/2013	\$ 26.56			
5/5/2013	\$ 29.87	70,400	86	26
5/6/2013	\$ 29.87			
5/7/2013	\$ 16.95	23,000	113	25
5/8/2013	\$ 11.71	33,000	148	26
5/9/2013	\$ 0.82	32,000	146	28
5/10/2013	\$ (0.05)	47,600	117	26
5/11/2013	\$ (0.05)			
5/12/2013	\$ 8.68	108,000	131	25
5/13/2013	\$ 8.68			
5/14/2013	\$ 1.87	23,200	107	25
5/15/2013	\$ 1.91	24,200	116	25
5/16/2013	\$ 1.26	27,000	111	27
5/17/2013	\$ (0.13)	38,800	95	24
5/18/2013	\$ (0.13)			
5/19/2013	\$ 6.47	123,200	149	26
5/20/2013	\$ 6.47			
5/21/2013	\$ 0.39	29,200	135	27
5/22/2013	\$ 3.75	31,800	142	27
5/23/2013	\$ 14.32	52,000	127	26
5/24/2013	\$ 14.32			
5/25/2013	\$ 20.29	90,400	112	27
5/26/2013	\$ 20.29			
5/27/2013	\$ 18.02	79,200	97	25
5/28/2013	\$ 18.02			
5/29/2013	\$ 7.67	31,200	147	26
5/30/2013	\$ 11.96	66,000	157	26
5/31/2013	\$ 11.96			
6/1/2013	\$ 19.19	40,800	198	25
6/2/2013	\$ 25.52	117,600	132	23
6/3/2013	\$ 25.52			
6/4/2013	\$ 23.58	29,800	138	21
6/5/2013	\$ 22.22	30,600	141	26
6/6/2013	\$ 18.91	31,200	156	28
6/7/2013	\$ 18.00	98,400	225	24
6/8/2013	\$ 18.00			
6/9/2013	\$ 27.23	89,600	112	24
6/10/2013	\$ 27.23			
6/11/2013	\$ 17.01	29,600	141	27
6/12/2013	\$ 16.89	28,600	123	25
6/13/2013	\$ 14.44	26,600	125	23
6/14/2013	\$ 19.65	40,000	100	26
6/15/2013	\$ 19.65			

6/16/2013	\$ 24.94	91,200	113	24
6/17/2013	\$ 24.94			
6/18/2013	\$ 20.56	32,000	149	25
6/19/2013	\$ 17.05	29,800	143	26
6/20/2013	\$ 19.09	33,600	149	26
6/21/2013	\$ 23.27	65,600	156	26
6/22/2013	\$ 23.27			
6/23/2013	\$ 19.56	101,600	115	27
6/24/2013	\$ 19.56			
6/25/2013	\$ 10.55	25,600	117	25
6/26/2013	\$ 15.91	31,600	153	26
6/27/2013	\$ 15.83	45,600	113	24
6/28/2013	\$ 15.83			
6/29/2013	\$ 24.53	94,400	115	24
6/30/2013	\$ 24.53			
7/1/2013	\$ 13.71	32,400	156	25
7/2/2013	\$ 11.82	33,800	155	30
7/3/2013	\$ 10.92	31,200	145	28
7/4/2013	\$ 12.18	146,400	167	29
7/5/2013	\$ 12.18			
7/6/2013	\$ 11.16	98,000	93	24
7/7/2013	\$ 11.16			
7/8/2013	\$ 11.16			
7/9/2013	\$ 18.30	22,600	111	27
7/10/2013	\$ 12.83	23,800	116	23
7/11/2013	\$ 18.83	26,400	118	24
7/12/2013	\$ 18.72	50,000	117	25
7/13/2013	\$ 18.72			
7/14/2013	\$ 30.58	79,200	93	20
7/15/2013	\$ 30.58			
7/16/2013	\$ 25.23	20,400	95	22
7/17/2013	\$ 19.99	20,200	98	21
7/18/2013	\$ 24.32	20,200	95	23
7/19/2013	\$ 22.84	32,800	80	23
7/20/2013	\$ 22.84			
7/21/2013	\$ 28.40	60,000	74	19
7/22/2013	\$ 28.40			
7/23/2013	\$ 26.80	15,000	68	17
7/24/2013	\$ 27.41	18,800	94	22
7/25/2013	\$ 26.25	14,200	66	23
7/26/2013	\$ 25.74	36,800	88	25
7/27/2013	\$ 25.74			
7/28/2013	\$ 25.51	31,200	38	17
7/29/2013	\$ 25.51			
7/30/2013	\$ 23.97	15,600	78	22
7/31/2013	\$ 22.55	22,200	107	24

Mid-C Peak Monthly Market Average

Flow Date	Average Price	Volume (MWh)	No. of Deals	Counterparties
August-2010	\$ 39.96	2,428,800	4,762	620
September-2010	\$ 36.78	1,660,800	3,101	556
October-2010	\$ 31.53	2,250,800	3,925	601
November-2010	\$ 34.89	2,026,400	3,688	497
December-2010	\$ 34.55	1,507,600	2,830	491
January-2011	\$ 29.48	2,238,000	4,113	593
February-2011	\$ 28.20	1,923,600	3,667	519
March-2011	\$ 20.51	2,236,400	4,467	641
April-2011	\$ 29.41	1,911,200	3,497	595
May-2011	\$ 25.41	1,860,000	3,609	572
June-2011	\$ 24.65	2,331,200	4,396	565
July-2011	\$ 31.41	1,751,200	3,159	516
August-2011	\$ 34.11	2,069,200	4,148	642
September-2011	\$ 33.80	1,449,200	2,665	496
October-2011	\$ 26.87	1,540,400	2,999	585
November-2011	\$ 33.46	1,556,800	2,771	498
December-2011	\$ 32.14	1,318,400	2,406	490
January-2012	\$ 26.05	1,447,600	2,700	519
February-2012	\$ 24.49	1,264,400	2,453	542
March-2012	\$ 18.54	1,848,800	3,268	562
April-2012	\$ 15.03	1,812,800	3,198	565
May-2012	\$ 10.75	1,902,000	3,745	609
June-2012	\$ 9.04	1,800,000	3,439	566
July-2012	\$ 22.28	1,660,400	3,384	534
August-2012	\$ 31.01	1,438,800	2,864	557
September-2012	\$ 25.71	1,179,200	2,378	464
October-2012	\$ 32.52	1,505,200	3,081	559
November-2012	\$ 28.90	1,775,600	3,052	441
December-2012	\$ 26.21	1,784,000	3,331	494
January-2013	\$ 28.96	1,317,200	2,594	489
February-2013	\$ 28.82	1,348,800	2,544	460
March-2013	\$ 32.56	1,468,400	2,693	489
April-2013	\$ 31.07	1,572,800	3,273	578
May-2013	\$ 34.00	1,201,200	2,384	505
June-2013	\$ 33.70	989,200	2,024	485
July-2013	\$ 45.39	1,418,400	2,991	551

Mid-C Off-Peak Monthly Market Weighted Average

Flow Date	Weighted Average Price	Volume (MWh)	No. of Deals	Counterparties
August-2010	\$ 28.09	594,600	1,527	460
September-2010	\$ 28.26	708,400	1,764	414
October-2010	\$ 28.91	602,200	1,557	437
November-2010	\$ 30.30	587,600	1,393	385
December-2010	\$ 30.72	396,000	1,042	356
January-2011	\$ 23.19	1,205,400	2,692	530
February-2011	\$ 15.44	1,191,600	2,859	505
March-2011	\$ 12.03	1,414,050	3,808	598
April-2011	\$ 9.99	1,738,600	4,273	550
May-2011	\$ 4.58	1,427,800	3,281	505
June-2011	\$ (1.27)	1,224,800	2,970	502
July-2011	\$ 8.40	1,355,600	3,058	455
August-2011	\$ 20.77	868,000	2,622	552
September-2011	\$ 28.77	774,800	1,862	418
October-2011	\$ 25.10	793,000	2,019	481
November-2011	\$ 27.94	646,625	1,560	410
December-2011	\$ 29.14	614,200	1,500	418
January-2012	\$ 23.96	973,200	2,310	502
February-2012	\$ 22.36	629,800	1,677	435
March-2012	\$ 13.68	1,514,100	3,613	505
April-2012	\$ 2.47	1,697,000	3,535	562
May-2012	\$ 0.42	1,225,000	3,134	567
June-2012	\$ (0.81)	1,386,200	3,306	550
July-2012	\$ 1.69	1,176,800	2,752	572
August-2012	\$ 17.34	1,002,600	2,919	533
September-2012	\$ 23.24	853,000	1,826	417
October-2012	\$ 27.99	729,600	2,041	509
November-2012	\$ 26.71	819,800	1,847	417
December-2012	\$ 22.34	1,096,200	2,523	491
January-2013	\$ 25.67	722,600	1,828	459
February-2013	\$ 28.06	731,600	1,943	429
March-2013	\$ 30.42	849,550	1,955	414
April-2013	\$ 19.32	1,173,200	3,069	549
May-2013	\$ 13.26	1,028,400	2,593	539
June-2013	\$ 21.40	1,113,800	2,914	525
July-2013	\$ 20.98	851,200	2,252	513

Contract Name	Rule Chapter	Commodity Code	Contract Size	Contract Units	Type
Mid-Columbia Day-Ahead Peak Fixed Price Futures	935	MDC	80	MWh	Futures
Mid-Columbia Day-Ahead Peak Daily Fixed Price Futures	936	MDA	80	MWh	Futures
Mid-Columbia Day-Ahead Off-Peak Fixed Price Futures	937	OMC	5	MWh	Futures
Mid-Columbia Day-Ahead Off-Peak Daily Fixed Price Futures	938	MXO	5	MWh	Futures
Palo Verde Day-Ahead Peak Fixed Price Futures	939	PVD	80	MWh	Futures
Palo Verde Day-Ahead Peak Daily Fixed Price Futures	940	VDP	80	MWh	Futures
Palo Verde Day-Ahead Off-Peak Fixed Price Futures	941	OVD	5	MWh	Futures
Palo Verde Day-Ahead Off-Peak Daily Fixed Price Futures	942	QVD	5	MWh	Futures

Settlement	Group	Diminishing Balance Contract	Reporting Level	Spot-Month position comprised of futures and deliveries	Spot-Month	Spot-Month	
					Aggregate Into Futures Equivalent Leg (1)	Aggregate Into Futures Equivalent Leg (2)	Spot-Month Aggregate Into Ratio Leg (1)
Financially Settled Futures	Power		25		MDC		
Financially Settled Futures	Power		25		MDC		1 MDA : 1 MDC
Financially Settled Futures	Power		25		OMC		
Financially Settled Futures	Power		25		OMC		1 MXO : 1 OMC
Financially Settled Futures	Power		25		PVD		
Financially Settled Futures	Power		25		PVD		1 VDP : 1 PVD
Financially Settled Futures	Power		25		OVD		
Financially Settled Futures	Power		25		OVD		1 QVD : 1 OVD

Spot-Month Aggregate Into Ratio Leg (2)	Spot-Month Accountability Level	Initial Spot- Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2)
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3,050
3,050
35,600
35,600
4,800
4,800
55,700
55,700

Spot-Month

Initial Spot-Month Limit Effective Date

Effective as of the opening of trading on the first business day when a contract month becomes the first nearby month

For MDC: Effective as of the opening of trading on the first business day when a contract month becomes the first nearby month

Effective as of the opening of trading on the first business day when a contract month becomes the first nearby month

For OMC: Effective as of the opening of trading on the first business day when a contract month becomes the first nearby month

Effective as of the opening of trading on the first business day when a contract month becomes the first nearby month

For PVD: Effective as of the opening of trading on the first business day when a contract month becomes the first nearby month

Effective as of the opening of trading on the first business day when a contract month becomes the first nearby month

For OVD: Effective as of the opening of trading on the first business day when a contract month becomes the first nearby month

Single Month								
Spot-Month Limit (In Contract Units) Leg (1) / Leg (2)	Single Month Aggregate Into		Single Month Aggregate Into		Single Month Accountability Level Leg (1) / Leg (2)	Single Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2)	All Month Aggregate Into	
	Futures Equivalent Leg (1)	Futures Equivalent Leg (2)	Single Month Aggregate Into Ratio Leg (1)	Single Month Aggregate Into Ratio Leg (2)		Futures Equivalent Leg (1)	Futures Equivalent Leg (2)	
244,000	MDC				6,000		MDC	
244,000	MDC		1 MDA : 1 MDC		6,000		MDC	
178,000	OMC				75,000		OMC	
178,000	OMC		1 MXO : 1 OMC		75,000		OMC	
384,000	PVD				10,000		PVD	
384,000	PVD		1 VDP : 1 PVD		10,000		PVD	
278,500	OVD				100,000		OVD	
278,500	OVD		1 QVD : 1 OVD		100,000		OVD	

All Month

All Month Aggregate Into Ratio Leg (1)	All Month Aggregate Into Ratio Leg (2)	All Month Accountability Level Leg (1) / Leg (2)	All Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2)
		12,000	
1 MDA : 1 MDC		12,000	
		150,000	
1 MXO : 1 OMC		150,000	
		20,000	
1 VDP : 1 PVD		20,000	
		200,000	
1 QVD : 1 OVD		200,000	