

U.S. COMMODITY FUTURES TRADING COMMISSION



Division of
Market Oversight

**Large Trader Reporting for Physical Commodity Swaps:
Division of Market Oversight Guidebook for Part 20 Reports
Appendices F through U: FpML and FIXML Schema Examples**

**AS OF 6/22/2015
ALL PRIOR VERSIONS ARE OBSOLETE**

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Appendix F: FpML Schema Example – Data Records 1-27

```
<?xml version="1.0" encoding="utf-8"?>
<!--View is reporting-->
<!--Version is 5-3-->
<!--NS is http://www.fpml.org/FpML-5/reporting-->
<!--Exposure report for large trader reporting to CFTC example based on the CFTC's Guidebook to Part 20 reports Swaps A, B, C, D, E, F, G, H, I, J, K (Data Records 1-27) for 2012-05-07-->
<exposureReport xmlns="http://www.fpml.org/FpML-5/reporting" xmlns:ecore="http://www.eclipse.org/emf/2002/Ecore" xmlns:fpml-annotation="http://www.fpml.org/annotation" xmlns:view="http://www.fpml.org/views" xmlns:dsig="http://www.w3.org/2000/09/xmldsig#" xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" xsi:schemaLocation="http://www.fpml.org/FpML-5/reporting fpml-reporting-5-3.xsd" fpmlVersion="5-0" actualBuild="1" expectedBuild="2">
  <header>
    <messageId messageIdScheme="http://www.sd1.com/report_id">111</messageId>
    <!--Reporting Entity-->
    <sentBy>SD1</sentBy>
    <sendTo>CFTC</sendTo>
    <creationTimestamp>2011-09-02T06:10:00Z</creationTimestamp>
  </header>
  <!--Reporting Entity-->
  <onBehalfOf>
    <partyReference href="dealer1"/>
  </onBehalfOf>
  <!-- all quotes are for the given reporting day and time is the end of the reporting day, unless indicated in the quote -->
  <asOfDate>2010-09-01</asOfDate>
  <asOfTime>20:08:10-05:00</asOfTime>
  <!--Principal-->
  <reportContents>
    <partyReference href="dealer1"/>
  </reportContents>
  <quotationCharacteristics>
    <currency currencyScheme="http://www.fpml.org/ext/iso4217-2001-08-15">USD</currency>
  </quotationCharacteristics>
  <!-- Data record #1 -->
  <exposure>
    <!--Is this exposure cleared-->
    <cleared>false</cleared>
    <!--Is this exposure for the Principal or Counterparty-->
    <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Principal</category>
    <!--In which commodity is the exposure-->
    <underlyingAsset>
      <commodity>
        <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">HEATING OIL-NEW YORK (BARGE)-PLATTS
        U.S.</instrumentId>
        <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX HO</commodityBase>
      </commodity>
    </underlyingAsset>
    <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
    <!--Futures equivalent month-->
    <futuresEquivalentMonth>2011-09</futuresEquivalentMonth>
    <!--List exposures-->
    <quote>
      <value>200.0000</value>
      <measureType>LongSwapPosition</measureType>
    </quote>
    <quote>
      <value>0.0000</value>
      <measureType>ShortSwapPosition</measureType>
    </quote>
    <quote>
      <value>26040000.00</value>
      <measureType>LongNotionalPosition</measureType>
    </quote>
    <quote>
      <value>0.00</value>
      <measureType>ShortNotionalPosition</measureType>
    </quote>
  </exposure>
  <!-- Data record #2 -->
  <exposure>
    <!--List all parties related to this exposure and their role-->
    <!--Counterparty-->
    <relatedParty>
      <partyReference href="cp1"/>
    </relatedParty>
  </exposure>
</exposureReport>
```

```

    <role>Counterparty</role>
  </relatedParty>
  <cleared>false</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Counterparty</category>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">HEATING OIL-NEW YORK (BARGE)-PLATTS
U.S.</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX HO</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2011-09</futuresEquivalentMonth>
  <quote>
    <value>0.0000</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>50.0000</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>6510000.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!-- Data record #3 -->
<exposure>
  <!-- Counterparty-->
  <relatedParty>
    <partyReference href="cp2"/>
    <role>Counterparty</role>
  </relatedParty>
  <cleared>false</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Counterparty</category>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">HEATING OIL-NEW YORK (BARGE)-PLATTS
U.S.</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX HO</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2011-09</futuresEquivalentMonth>
  <quote>
    <value>0.0000</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>150.0000</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>19530000.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!-- Data record #4 -->
<exposure>
  <cleared>false</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Principal</category>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">HEATING OIL-NEW YORK-NYMEX</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX HO</commodityBase>
    </commodity>

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</underlyingAsset>
<exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
<futuresEquivalentMonth>2011-10</futuresEquivalentMonth>
<quote>
  <value>350.0000</value>
  <measureType>LongSwapPosition</measureType>
</quote>
<quote>
  <value>0.0000</value>
  <measureType>ShortSwapPosition</measureType>
</quote>
<quote>
  <value>45570000.00</value>
  <measureType>LongNotionalPosition</measureType>
</quote>
<quote>
  <value>0.00</value>
  <measureType>ShortNotionalPosition</measureType>
</quote>
</exposure>
<!-- Data record #5 -->
<exposure>
  <cleared>false</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Principal</category>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">HEATING OIL-NEW YORK-NYMEX</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX HO</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2011-11</futuresEquivalentMonth>
  <quote>
    <value>350.0000</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>0.0000</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>44100000.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!-- Data record #6 -->
<exposure>
  <cleared>false</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Principal</category>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">HEATING OIL-NEW YORK-NYMEX</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX HO</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2011-12</futuresEquivalentMonth>
  <quote>
    <value>350.0000</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>0.0000</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>42630000.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>

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    <value>0.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!-- Data record #7 -->
<exposure>
  <!--Counterparty-->
  <relatedParty>
    <partyReference href="cp3"/>
    <role>Counterparty</role>
  </relatedParty>
  <cleared>false</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Counterparty</category>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">HEATING OIL-NEW YORK-NYMEX</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX HO</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2011-10</futuresEquivalentMonth>
  <quote>
    <value>0.0000</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>350.0000</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>45570000.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!-- Data record #8 -->
<exposure>
  <!--Counterparty-->
  <relatedParty>
    <partyReference href="cp3"/>
    <role>Counterparty</role>
  </relatedParty>
  <cleared>false</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Counterparty</category>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">HEATING OIL-NEW YORK-NYMEX</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX HO</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2011-11</futuresEquivalentMonth>
  <quote>
    <value>0.0000</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>350.0000</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>44100000.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!-- Data record #9 -->
<exposure>

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<!--Counterparty-->
<relatedParty>
  <partyReference href="cp3"/>
  <role>Counterparty</role>
</relatedParty>
<cleared>false</cleared>
<category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Counterparty</category>
<underlyingAsset>
  <commodity>
    <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">HEATING OIL-NEW YORK-NYMEX</instrumentId>
    <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX HO</commodityBase>
  </commodity>
</underlyingAsset>
<exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
<futuresEquivalentMonth>2011-12</futuresEquivalentMonth>
<quote>
  <value>0.0000</value>
  <measureType>LongSwapPosition</measureType>
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<quote>
  <value>350.0000</value>
  <measureType>ShortSwapPosition</measureType>
</quote>
<quote>
  <value>0.00</value>
  <measureType>LongNotionalPosition</measureType>
</quote>
<quote>
  <value>42630000.00</value>
  <measureType>ShortNotionalPosition</measureType>
</quote>
</exposure>
<!-- Data record #10 -->
<exposure>
  <!--Clearing Org-->
  <relatedParty>
    <partyReference href="clearorg1"/>
    <role>ClearingOrganization</role>
  </relatedParty>
  <cleared>true</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Principal</category>
  <productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg1">CPID_04</productId>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">HEATING OIL-NEW YORK (BARGE)-PLATTS
U.S.</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX HO</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2011-09</futuresEquivalentMonth>
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    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>12600000.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!-- Data record #11 -->
<exposure>
  <!--Counterparty-->
  <relatedParty>
    <partyReference href="cp4"/>
    <role>Counterparty</role>

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</relatedParty>
<!-- Clearing Org -->
<relatedParty>
  <partyReference href="clearorg1"/>
  <role>ClearingOrganization</role>
</relatedParty>
<cleared>true</cleared>
<category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Counterparty</category>
<productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg1">CPID_04</productId>
<underlyingAsset>
  <commodity>
    <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">HEATING OIL-NEW YORK (BARGE)-PLATTS
U.S.</instrumentId>
    <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX HO</commodityBase>
  </commodity>
</underlyingAsset>
<exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
<futuresEquivalentMonth>2011-09</futuresEquivalentMonth>
<quote>
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  <value>100.0000</value>
  <measureType>ShortSwapPosition</measureType>
</quote>
<quote>
  <value>0.00</value>
  <measureType>LongNotionalPosition</measureType>
</quote>
<quote>
  <value>12600000.00</value>
  <measureType>ShortNotionalPosition</measureType>
</quote>
</exposure>
<!-- Data record #12 -->
<exposure>
  <cleared>false</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Principal</category>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">NATURAL GAS-HENRY HUB-NYMEX</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX NG</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2011-12</futuresEquivalentMonth>
  <quote>
    <value>200.0000</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>100.0000</value>
    <measureType>ShortSwapPosition</measureType>
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  <quote>
    <value>9000000.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>4500000.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!-- Data record #13 -->
<exposure>
  <cleared>false</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Principal</category>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">NATURAL GAS-HENRY HUB-NYMEX</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX NG</commodityBase>
    </commodity>
  </underlyingAsset>

```



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<exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
<futuresEquivalentMonth>2011-12</futuresEquivalentMonth>
<quote>
  <value>125.0000</value>
  <measureType>LongSwapPosition</measureType>
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  <value>0.0000</value>
  <measureType>ShortSwapPosition</measureType>
</quote>
<quote>
  <value>5550000.00</value>
  <measureType>LongNotionalPosition</measureType>
</quote>
<quote>
  <value>0.00</value>
  <measureType>ShortNotionalPosition</measureType>
</quote>
</exposure>
<!-- Data record #14 -->
<exposure>
  <!--Counterparty-->
  <relatedParty>
    <partyReference href="cp5"/>
    <role>Counterparty</role>
  </relatedParty>
  <cleared>false</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Counterparty</category>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">NATURAL GAS-HENRY HUB-NYMEX</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX NG</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2011-11</futuresEquivalentMonth>
  <quote>
    <value>0.0000</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>125.0000</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>5625000.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!-- Data record #15 -->
<exposure>
  <!--Counterparty-->
  <relatedParty>
    <partyReference href="cp5"/>
    <role>Counterparty</role>
  </relatedParty>
  <cleared>false</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Counterparty</category>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">NATURAL GAS-HENRY HUB-NYMEX</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX NG</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2011-12</futuresEquivalentMonth>
  <quote>
    <value>0.0000</value>
    <measureType>LongSwapPosition</measureType>
  </quote>

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<quote>
  <value>125.0000</value>
  <measureType>ShortSwapPosition</measureType>
</quote>
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  <value>0.00</value>
  <measureType>LongNotionalPosition</measureType>
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  <value>5550000.00</value>
  <measureType>ShortNotionalPosition</measureType>
</quote>
</exposure>
<!-- Data record #16 -->
<exposure>
  <!-- Counterparty-->
  <relatedParty>
    <partyReference href="cp6"/>
    <role>Counterparty</role>
  </relatedParty>
  <cleared>false</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Counterparty</category>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">NATURAL GAS-HENRY HUB-NYMEX</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX NG</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2011-11</futuresEquivalentMonth>
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    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>75.0000</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>3375000.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!-- Data record #17 -->
<exposure>
  <!-- Counterparty-->
  <relatedParty>
    <partyReference href="cp1"/>
    <role>Counterparty</role>
  </relatedParty>
  <cleared>false</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Counterparty</category>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">NATURAL GAS-HENRY HUB-NYMEX</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX NG</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2011-11</futuresEquivalentMonth>
  <quote>
    <value>100.0000</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>0.0000</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>4500000.00</value>

```

```

    <measureType>LongNotionalPosition</measureType>
  </quote>
</quote>
  <value>0.00</value>
  <measureType>ShortNotionalPosition</measureType>
</quote>
</exposure>
<!-- Data record #18 -->
<exposure>
  <cleared>>false</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Principal</category>
  <productType>Standard</productType>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">NATURAL GAS-HENRY HUB-NYMEX</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX NG</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2011-11</futuresEquivalentMonth>
  <optionType>Call</optionType>
  <expirationDate>2011-09-14</expirationDate>
  <quote>
    <value>4.50</value>
    <measureType>StrikePrice</measureType>
    <quoteUnits>MMBTU</quoteUnits>
    <currency>USD</currency>
  </quote>
  <quote>
    <value>0.0000</value>
    <measureType>NonDeltaAdjustedLongSwaptionPosition</measureType>
  </quote>
  <quote>
    <value>100.0000</value>
    <measureType>NonDeltaAdjustedShortSwaptionPosition</measureType>
  </quote>
  <quote>
    <value>0.0000</value>
    <measureType>DeltaAdjustedLongSwaptionPosition</measureType>
  </quote>
  <quote>
    <value>90.0000</value>
    <measureType>DeltaAdjustedShortSwaptionPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>4500000.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!-- Data record #19 -->
<exposure>
  <!-- Counterparty -->
  <relatedParty>
    <partyReference href="cp7"/>
    <role>Counterparty</role>
  </relatedParty>
  <cleared>>false</cleared>
  <category categoryScheme="prin_cpty_indicator">Counterparty</category>
  <productType>Standard</productType>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">NATURAL GAS-HENRY HUB-NYMEX</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX NG</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2011-11</futuresEquivalentMonth>
  <optionType>Call</optionType>
  <expirationDate>2011-09-14</expirationDate>
  <quote>

```

```

<value>4.50</value>
<measureType>StrikePrice</measureType>
<quoteUnits>MMBTU</quoteUnits>
<currency>USD</currency>
</quote>
<quote>
<value>100.0000</value>
<measureType>NonDeltaAdjustedLongSwaptionPosition</measureType>
</quote>
<quote>
<value>0.0000</value>
<measureType>NonDeltaAdjustedShortSwaptionPosition</measureType>
</quote>
<quote>
<value>90.0000</value>
<measureType>DeltaAdjustedLongSwaptionPosition</measureType>
</quote>
<quote>
<value>0.0000</value>
<measureType>DeltaAdjustedShortSwaptionPosition</measureType>
</quote>
<quote>
<value>4500000.00</value>
<measureType>LongNotionalPosition</measureType>
</quote>
<quote>
<value>0.00</value>
<measureType>ShortNotionalPosition</measureType>
</quote>
</exposure>
<!-- Data record #20 -->
<exposure>
<!-- Clearing Org-->
<relatedParty>
<partyReference href="clearorg2"/>
<role>ClearingOrganization</role>
</relatedParty>
<!-- Execution Facility-->
<relatedParty>
<partyReference href="ex2"/>
<role>ExecutionFacility</role>
</relatedParty>
<cleared>true</cleared>
<category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Principal</category>
<productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg1">CPID_08</productId>
<underlyingAsset>
<commodity>
<instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">SOYBEANS-CBOT</instrumentId>
<commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">CBT S</commodityBase>
</commodity>
</underlyingAsset>
<exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
<futuresEquivalentMonth>2011-09</futuresEquivalentMonth>
<quote>
<value>0.0000</value>
<measureType>LongSwapPosition</measureType>
</quote>
<quote>
<value>46.6667</value>
<measureType>ShortSwapPosition</measureType>
</quote>
<quote>
<value>0.00</value>
<measureType>LongNotionalPosition</measureType>
</quote>
<quote>
<value>3266900.00</value>
<measureType>ShortNotionalPosition</measureType>
</quote>
</exposure>
<!-- Data record #21 -->
<exposure>
<!-- Clearing Org-->
<relatedParty>

```

```

    <partyReference href="clearorg2"/>
    <role>ClearingOrganization</role>
  </relatedParty>
  <!-- Execution Facility -->
  <relatedParty>
    <partyReference href="ex2"/>
    <role>ExecutionFacility</role>
  </relatedParty>
  <cleared>true</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Principal</category>
  <productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg1">CPID_08</productId>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">SOYBEANS-CBOT</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">CBT S</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2011-11</futuresEquivalentMonth>
  <quote>
    <value>0.0000</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>200.0000</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>14500000.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!-- Data record #22 -->
<exposure>
  <!-- Clearing Org -->
  <relatedParty>
    <partyReference href="clearorg2"/>
    <role>ClearingOrganization</role>
  </relatedParty>
  <!-- Execution Facility -->
  <relatedParty>
    <partyReference href="ex2"/>
    <role>ExecutionFacility</role>
  </relatedParty>
  <cleared>true</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Principal</category>
  <productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg1">CPID_08</productId>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">SOYBEANS-CBOT</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">CBT S</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2012-01</futuresEquivalentMonth>
  <quote>
    <value>0.0000</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>53.3333</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>3999750.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>

```

```

</quote>
</exposure>
<!-- Data record #23 -->
<exposure>
  <!-- Counterparty-->
  <relatedParty>
    <partyReference href="cp8"/>
    <role>Counterparty</role>
  </relatedParty>
  <!-- Clearing Org-->
  <relatedParty>
    <partyReference href="clearorg2"/>
    <role>ClearingOrganization</role>
  </relatedParty>
  <!-- Execution Facility-->
  <relatedParty>
    <partyReference href="ex2"/>
    <role>ExecutionFacility</role>
  </relatedParty>
  <cleared>true</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Counterparty</category>
  <productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg1">CPID_08</productId>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">SOYBEANS-CBOT</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">CBT S</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2011-09</futuresEquivalentMonth>
  <quote>
    <value>46.6667</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>0.0000</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>3266900.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!-- Data record #24 -->
<exposure>
  <!-- Counterparty-->
  <relatedParty>
    <partyReference href="cp8"/>
    <role>Counterparty</role>
  </relatedParty>
  <!-- Clearing Org-->
  <relatedParty>
    <partyReference href="clearorg2"/>
    <role>ClearingOrganization</role>
  </relatedParty>
  <!-- Execution Facility-->
  <relatedParty>
    <partyReference href="ex2"/>
    <role>ExecutionFacility</role>
  </relatedParty>
  <cleared>true</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Counterparty</category>
  <productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg1">CPID_08</productId>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">SOYBEANS-CBOT</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">CBT S</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>

```

```

<futuresEquivalentMonth>2011-11</futuresEquivalentMonth>
<quote>
  <value>200.0000</value>
  <measureType>LongSwapPosition</measureType>
</quote>
<quote>
  <value>0.0000</value>
  <measureType>ShortSwapPosition</measureType>
</quote>
<quote>
  <value>1450000.00</value>
  <measureType>LongNotionalPosition</measureType>
</quote>
<quote>
  <value>0.00</value>
  <measureType>ShortNotionalPosition</measureType>
</quote>
</exposure>
<!-- Data record #25 -->
<exposure>
  <!-- Counterparty -->
  <relatedParty>
    <partyReference href="cp8"/>
    <role>Counterparty</role>
  </relatedParty>
  <!-- Clearing Org -->
  <relatedParty>
    <partyReference href="clearorg2"/>
    <role>ClearingOrganization</role>
  </relatedParty>
  <!-- Execution Facility -->
  <relatedParty>
    <partyReference href="ex2"/>
    <role>ExecutionFacility</role>
  </relatedParty>
  <cleared>true</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Counterparty</category>
  <productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg1">CPID_08</productId>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">SOYBEANS-CBOT</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">CBT S</commodityBase>
    </commodity>
  </underlyingAsset>
  <futuresEquivalentMonth>2012-01</futuresEquivalentMonth>
  <quote>
    <value>53.3333</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>0.0000</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>3999750.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!-- Data record #26 -->
<exposure>
  <cleared>false</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Principal</category>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">NATURAL GAS-LOUISIANA (HENRY HUB)-GAS
DAILY</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX NG</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>

```

```

<futuresEquivalentMonth>2011-09</futuresEquivalentMonth>
<quote>
  <value>0.0000</value>
  <measureType>LongSwapPosition</measureType>
</quote>
<quote>
  <value>100.0000</value>
  <measureType>ShortSwapPosition</measureType>
</quote>
<quote>
  <value>0.00</value>
  <measureType>LongNotionalPosition</measureType>
</quote>
<quote>
  <value>4500000.00</value>
  <measureType>ShortNotionalPosition</measureType>
</quote>
</exposure>
<!-- Data record #27 -->
<exposure>
  <relatedParty>
    <partyReference href="cp2"/>
    <role>Counterparty</role>
  </relatedParty>
  <cleared>false</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Counterparty</category>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">NATURAL GAS-LOUISIANA (HENRY HUB)-GAS
DAILY</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX NG</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2011-09</futuresEquivalentMonth>
  <quote>
    <value>100.0000</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>0.0000</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>4500000.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!--SD1-->
<party id="dealer1">
  <partyId>CP_00</partyId>
  <partyName>SD1</partyName>
</party>
<!--CO_01-->
<party id="cp1">
  <partyId>CP_01</partyId>
  <partyName>Energy Firm 1</partyName>
</party>
<!--CO_02-->
<party id="cp2">
  <partyId>CP_02</partyId>
  <partyName>Energy Firm 2</partyName>
</party>
<!--CO_03-->
<party id="cp3">
  <partyId>CP_03</partyId>
  <partyName>Energy Firm 3</partyName>
</party>
<!--CO_04-->
<party id="cp4">

```



```
<partyId>CP_04</partyId>
<partyName>ABC Clearing</partyName>
</party>
<!--CCO_ID_01-->
<party id="clearorg1">
  <!--Replaced "CCO_ID_01" with CME to support validation rules-->
  <partyId>CME</partyId>
  <!--Replaced "ABC Clearing" with CME to support validation rules-->
  <partyName>CME</partyName>
</party>
<!--CO_05-->
<party id="cp5">
  <partyId>CP_05</partyId>
  <partyName>XYZ Firm</partyName>
</party>
<!--CO_06-->
<party id="cp6">
  <partyId>CP_06</partyId>
  <partyName>WVU Firm</partyName>
</party>
<!--CP_07-->
<party id="cp7">
  <partyId>CP_07</partyId>
  <partyName>Energy Firm 1</partyName>
</party>
<!--CO_08-->
<party id="cp8">
  <partyId>CP_08</partyId>
  <partyName>CM1</partyName>
</party>
<!--CCO_ID_02-->
<party id="clearorg2">
  <!--Replaced "CCO_ID_02" with ICUS to support validation rules-->
  <partyId>ICUS</partyId>
  <!--Replaced "CCO2" with ICUS to support validation rules-->
  <partyName>ICUS</partyName>
</party>
<!--EF1-->
<party id="ex2">
  <partyId>EX2</partyId>
  <partyName>EX2</partyName>
</party>
</exposureReport>
```

Appendix G: FpML Schema Example – Data Records 28-52

```
<?xml version="1.0" encoding="utf-8"?>
<!--View is reporting-->
<!--Version is 5-3-->
<!--NS is http://www.fpml.org/FpML-5/reporting-->
<!--Exposure report for large trader reporting to CFTC example based on the CFTC's Guidebook to Part 20 reports Swaps A, B, C, D, E, F, G, H, I, J (Data Records 28-52) for 2012-05-07-->
<exposureReport xmlns="http://www.fpml.org/FpML-5/reporting" xmlns:ecore="http://www.eclipse.org/emf/2002/Ecore" xmlns:fpml-annotation="http://www.fpml.org/annotation" xmlns:view="http://www.fpml.org/views" xmlns:dsig="http://www.w3.org/2000/09/xmldsig#" xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" xsi:schemaLocation="http://www.fpml.org/FpML-5/reporting fpml-reporting-5-3.xsd" fpmlVersion="5-0" actualBuild="1" expectedBuild="2">
  <header>
    <messageId messageIdScheme="http://www.sd1.com/report_id">112</messageId>
    <!--Reporting Entity -->
    <sentBy>SD1</sentBy>
    <sendTo>CFTC</sendTo>
    <creationTimestamp>2011-09-03T06:10:00Z</creationTimestamp>
  </header>
  <!--Reporting Entity -->
  <onBehalfOf>
    <partyReference href="dealer1"/>
  </onBehalfOf>
  <!-- all quotes are for the given reporting day and time is the end of the reporting day, unless indicated in the quote -->
  <asOfDate>2010-09-02</asOfDate>
  <asOfTime>17:00:00-05:00</asOfTime>
  <reportContents>
    <!--Principal -->
    <partyReference href="dealer1"/>
  </reportContents>
  <quotationCharacteristics>
    <currency currencyScheme="http://www.fpml.org/ext/iso4217-2001-08-15">USD</currency>
  </quotationCharacteristics>
  <!-- Data record #28 -->
  <exposure>
    <cleared>false</cleared>
    <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Principal</category>
    <underlyingAsset>
      <commodity>
        <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">HEATING OIL-NEW YORK (BARGE)-PLATTS
U.S.</instrumentId>
        <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX HO</commodityBase>
      </commodity>
    </underlyingAsset>
    <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
    <futuresEquivalentMonth>2011-09</futuresEquivalentMonth>
    <quote>
      <value>200.0000</value>
      <measureType>LongSwapPosition</measureType>
    </quote>
    <quote>
      <value>0.0000</value>
      <measureType>ShortSwapPosition</measureType>
    </quote>
    <quote>
      <value>26040000.00</value>
      <measureType>LongNotionalPosition</measureType>
    </quote>
    <quote>
      <value>0.00</value>
      <measureType>ShortNotionalPosition</measureType>
    </quote>
  </exposure>
  <!-- Data record #29 -->
  <exposure>
    <!--Counterparty-->
    <relatedParty>
      <partyReference href="cp1"/>
      <role>Counterparty</role>
    </relatedParty>
    <cleared>false</cleared>
    <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Counterparty</category>
    <underlyingAsset>
      <commodity>
```

```

    <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">HEATING OIL-NEW YORK (BARGE)-PLATTS
U.S.</instrumentId>
    <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX HO</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2011-09</futuresEquivalentMonth>
  <quote>
    <value>0.0000</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>50.0000</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>6510000.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!-- Data record #30 -->
<exposure>
  <!-- Counterparty -->
  <relatedParty>
    <partyReference href="cp2"/>
    <role>Counterparty</role>
  </relatedParty>
  <cleared>false</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Counterparty</category>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">HEATING OIL-NEW YORK (BARGE)-PLATTS
U.S.</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX HO</commodityBase>
      </commodity>
    </underlyingAsset>
    <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
    <futuresEquivalentMonth>2011-09</futuresEquivalentMonth>
    <quote>
      <value>0.0000</value>
      <measureType>LongSwapPosition</measureType>
    </quote>
    <quote>
      <value>150.0000</value>
      <measureType>ShortSwapPosition</measureType>
    </quote>
    <quote>
      <value>0.00</value>
      <measureType>LongNotionalPosition</measureType>
    </quote>
    <quote>
      <value>19530000.00</value>
      <measureType>ShortNotionalPosition</measureType>
    </quote>
  </exposure>
<!-- Data record #31 -->
<exposure>
  <cleared>false</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Principal</category>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">HEATING OIL-NEW YORK-NYMEX</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX HO</commodityBase>
      </commodity>
    </underlyingAsset>
    <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
    <futuresEquivalentMonth>2011-10</futuresEquivalentMonth>
    <quote>
      <value>350.0000</value>
      <measureType>LongSwapPosition</measureType>
    </quote>
  </exposure>

```

```

</quote>
<quote>
  <value>0.0000</value>
  <measureType>ShortSwapPosition</measureType>
</quote>
<quote>
  <value>45570000.00</value>
  <measureType>LongNotionalPosition</measureType>
</quote>
<quote>
  <value>0.00</value>
  <measureType>ShortNotionalPosition</measureType>
</quote>
</exposure>
<!-- Data record #32 -->
<exposure>
  <cleared>false</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Principal</category>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">HEATING OIL-NEW YORK-NYMEX</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX HO</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2011-11</futuresEquivalentMonth>
  <quote>
    <value>350.0000</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>0.0000</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>44100000.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!-- Data record #33 -->
<exposure>
  <cleared>false</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Principal</category>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">HEATING OIL-NEW YORK-NYMEX</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX HO</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2011-12</futuresEquivalentMonth>
  <quote>
    <value>350.0000</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>0.0000</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>42630000.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!-- Data record #34 -->
<exposure>

```

```

<!--Counterparty-->
<relatedParty>
  <partyReference href="cp3"/>
  <role>Counterparty</role>
</relatedParty>
<cleared>false</cleared>
<category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Counterparty</category>
<underlyingAsset>
  <commodity>
    <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">HEATING OIL-NEW YORK-NYMEX</instrumentId>
    <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX HO</commodityBase>
  </commodity>
</underlyingAsset>
<exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
<futuresEquivalentMonth>2011-10</futuresEquivalentMonth>
<quote>
  <value>0.0000</value>
  <measureType>LongSwapPosition</measureType>
</quote>
<quote>
  <value>350.0000</value>
  <measureType>ShortSwapPosition</measureType>
</quote>
<quote>
  <value>0.00</value>
  <measureType>LongNotionalPosition</measureType>
</quote>
<quote>
  <value>45570000.00</value>
  <measureType>ShortNotionalPosition</measureType>
</quote>
</exposure>
<!-- Data record #35 -->
<exposure>
  <!--Counterparty-->
  <relatedParty>
    <partyReference href="cp3"/>
    <role>Counterparty</role>
  </relatedParty>
  <cleared>false</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Counterparty</category>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">HEATING OIL-NEW YORK-NYMEX</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX HO</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2011-11</futuresEquivalentMonth>
  <quote>
    <value>0.0000</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>350.0000</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>44100000.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!-- Data record #36 -->
<exposure>
  <!--Counterparty-->
  <relatedParty>
    <partyReference href="cp3"/>
    <role>Counterparty</role>
  </relatedParty>
  <cleared>false</cleared>

```

```

<category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Counterparty</category>
<underlyingAsset>
  <commodity>
    <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">HEATING OIL-NEW YORK-NYMEX</instrumentId>
    <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX HO</commodityBase>
  </commodity>
</underlyingAsset>
<exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
<futuresEquivalentMonth>2011-12</futuresEquivalentMonth>
<quote>
  <value>0.0000</value>
  <measureType>LongSwapPosition</measureType>
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<quote>
  <value>350.0000</value>
  <measureType>ShortSwapPosition</measureType>
</quote>
<quote>
  <value>0.00</value>
  <measureType>LongNotionalPosition</measureType>
</quote>
<quote>
  <value>42630000.00</value>
  <measureType>ShortNotionalPosition</measureType>
</quote>
</exposure>
<!-- Data record #37 -->
<exposure>
  <!-- Clearing Org -->
  <relatedParty>
    <partyReference href="clearorg1"/>
    <role>ClearingOrganization</role>
  </relatedParty>
  <!-- Execution Facility -->
  <relatedParty>
    <partyReference href="ex2"/>
    <role>ExecutionFacility</role>
  </relatedParty>
  <cleared>true</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Principal</category>
  <productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg1">CPID_04</productId>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">HEATING OIL-NEW YORK (BARGE)-PLATTS
U.S.</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX HO</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2011-09</futuresEquivalentMonth>
  <quote>
    <value>100.0000</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>0.0000</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>12600000.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!-- Data record #38 -->
<exposure>
  <!-- Counterparty -->
  <relatedParty>
    <partyReference href="cp4"/>
    <role>Counterparty</role>
  </relatedParty>

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<!--Clearing Org-->
<relatedParty>
  <partyReference href="clearorg1"/>
  <role>ClearingOrganization</role>
</relatedParty>
<!--Execution Facility-->
<relatedParty>
  <partyReference href="ex2"/>
  <role>ExecutionFacility</role>
</relatedParty>
<cleared>true</cleared>
<category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Counterparty</category>
<productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg1">CPID_04</productId>
<underlyingAsset>
  <commodity>
    <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">HEATING OIL-NEW YORK (BARGE)-PLATTS
U.S.</instrumentId>
    <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX HO</commodityBase>
  </commodity>
</underlyingAsset>
<exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
<futuresEquivalentMonth>2011-09</futuresEquivalentMonth>
<quote>
  <value>100.0000</value>
  <measureType>LongSwapPosition</measureType>
</quote>
<quote>
  <value>0.0000</value>
  <measureType>ShortSwapPosition</measureType>
</quote>
<quote>
  <value>12600000.00</value>
  <measureType>LongNotionalPosition</measureType>
</quote>
<quote>
  <value>0.00</value>
  <measureType>ShortNotionalPosition</measureType>
</quote>
</exposure>
<!-- Data record #39 -->
<exposure>
  <cleared>false</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Principal</category>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">NATURAL GAS-HENRY HUB-NYMEX</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX NG</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2011-11</futuresEquivalentMonth>
  <quote>
    <value>200.0000</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>100.0000</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>9000000.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>4500000.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!-- Data record #40 -->
<exposure>
  <cleared>false</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Principal</category>
  <underlyingAsset>
    <commodity>

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        <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">NATURAL GAS-HENRY HUB-NYMEX</instrumentId>
        <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX NG</commodityBase>
    </commodity>
</underlyingAsset>
<exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
<futuresEquivalentMonth>2011-12</futuresEquivalentMonth>
<quote>
    <value>125.0000</value>
    <measureType>LongSwapPosition</measureType>
</quote>
<quote>
    <value>0.0000</value>
    <measureType>ShortSwapPosition</measureType>
</quote>
<quote>
    <value>5550000.00</value>
    <measureType>LongNotionalPosition</measureType>
</quote>
<quote>
    <value>0.00</value>
    <measureType>ShortNotionalPosition</measureType>
</quote>
</exposure>
<!-- Data record #41 -->
<exposure>
    <!--Counterparty-->
    <relatedParty>
        <partyReference href="cp5"/>
        <role>Counterparty</role>
    </relatedParty>
    <cleared>false</cleared>
    <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Counterparty</category>
    <underlyingAsset>
        <commodity>
            <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">NATURAL GAS-HENRY HUB-NYMEX</instrumentId>
            <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX NG</commodityBase>
        </commodity>
    </underlyingAsset>
    <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
    <futuresEquivalentMonth>2011-11</futuresEquivalentMonth>
    <quote>
        <value>0.0000</value>
        <measureType>LongSwapPosition</measureType>
    </quote>
    <quote>
        <value>125.0000</value>
        <measureType>ShortSwapPosition</measureType>
    </quote>
    <quote>
        <value>0.00</value>
        <measureType>LongNotionalPosition</measureType>
    </quote>
    <quote>
        <value>5625000.00</value>
        <measureType>ShortNotionalPosition</measureType>
    </quote>
</exposure>
<!-- Data record #42 -->
<exposure>
    <!--Counterparty-->
    <relatedParty>
        <partyReference href="cp5"/>
        <role>Counterparty</role>
    </relatedParty>
    <cleared>false</cleared>
    <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Counterparty</category>
    <underlyingAsset>
        <commodity>
            <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">NATURAL GAS-HENRY HUB-NYMEX</instrumentId>
            <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX NG</commodityBase>
        </commodity>
    </underlyingAsset>
    <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
    <futuresEquivalentMonth>2011-12</futuresEquivalentMonth>

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<quote>
  <value>0.0000</value>
  <measureType>LongSwapPosition</measureType>
</quote>
<quote>
  <value>125.0000</value>
  <measureType>ShortSwapPosition</measureType>
</quote>
<quote>
  <value>0.00</value>
  <measureType>LongNotionalPosition</measureType>
</quote>
<quote>
  <value>5550000.00</value>
  <measureType>ShortNotionalPosition</measureType>
</quote>
</exposure>
<!-- Data record #43 -->
<exposure>
  <!--Counterparty-->
  <relatedParty>
    <partyReference href="cp6"/>
    <role>Counterparty</role>
  </relatedParty>
  <cleared>false</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Counterparty</category>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">NATURAL GAS-HENRY HUB-NYMEX</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX NG</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2011-11</futuresEquivalentMonth>
  <quote>
    <value>0.0000</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>75.0000</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>3375000.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!-- Data record #44 -->
<exposure>
  <!--Counterparty-->
  <relatedParty>
    <partyReference href="cp1"/>
    <role>Counterparty</role>
  </relatedParty>
  <cleared>false</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Counterparty</category>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">NATURAL GAS-HENRY HUB-NYMEX</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX NG</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2011-11</futuresEquivalentMonth>
  <quote>
    <value>100.0000</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>0.0000</value>

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<measureType>ShortSwapPosition</measureType>
</quote>
<quote>
  <value>4500000.00</value>
  <measureType>LongNotionalPosition</measureType>
</quote>
<quote>
  <value>0.00</value>
  <measureType>ShortNotionalPosition</measureType>
</quote>
</exposure>
<!-- Data record #45 -->
<exposure>
  <cleared>false</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Principal</category>
  <productType>Standard</productType>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">NATURAL GAS-HENRY HUB-NYMEX</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX NG</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2011-11</futuresEquivalentMonth>
  <optionType>Call</optionType>
  <expirationDate>2011-09-14</expirationDate>
  <quote>
    <value>4.50</value>
    <measureType>StrikePrice</measureType>
    <quoteUnits>MMBTU</quoteUnits>
    <currency>USD</currency>
  </quote>
  <quote>
    <value>0.0000</value>
    <measureType>NonDeltaAdjustedLongSwaptionPosition</measureType>
  </quote>
  <quote>
    <value>100.0000</value>
    <measureType>NonDeltaAdjustedShortSwaptionPosition</measureType>
  </quote>
  <quote>
    <value>0.0000</value>
    <measureType>DeltaAdjustedLongSwaptionPosition</measureType>
  </quote>
  <quote>
    <value>90.0000</value>
    <measureType>DeltaAdjustedShortSwaptionPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>4500000.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!-- Data record #46 -->
<exposure>
  <!--Counterparty-->
  <relatedParty>
    <partyReference href="cp7"/>
    <role>Counterparty</role>
  </relatedParty>
  <cleared>false</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Counterparty</category>
  <productType>Standard</productType>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">NATURAL GAS-HENRY HUB-NYMEX</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX NG</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2011-11</futuresEquivalentMonth>

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<optionType>Call</optionType>
<expirationDate>2011-09-14</expirationDate>
<quote>
  <value>4.50</value>
  <measureType>StrikePrice</measureType>
  <quoteUnits>MMBTU</quoteUnits>
  <currency>USD</currency>
</quote>
<quote>
  <value>100.0000</value>
  <measureType>NonDeltaAdjustedLongSwaptionPosition</measureType>
</quote>
<quote>
  <value>0.0000</value>
  <measureType>NonDeltaAdjustedShortSwaptionPosition</measureType>
</quote>
<quote>
  <value>90.0000</value>
  <measureType>DeltaAdjustedLongSwaptionPosition</measureType>
</quote>
<quote>
  <value>0.0000</value>
  <measureType>DeltaAdjustedShortSwaptionPosition</measureType>
</quote>
<quote>
  <value>450000.00</value>
  <measureType>LongNotionalPosition</measureType>
</quote>
<quote>
  <value>0.00</value>
  <measureType>ShortNotionalPosition</measureType>
</quote>
</exposure>
<!-- Data record #47 -->
<exposure>
  <!-- Clearing Org -->
  <relatedParty>
    <partyReference href="clearorg2"/>
    <role>ClearingOrganization</role>
  </relatedParty>
  <!-- Execution Facility -->
  <relatedParty>
    <partyReference href="ex2"/>
    <role>ExecutionFacility</role>
  </relatedParty>
  <cleared>true</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Principal</category>
  <productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg1">CPID_08</productId>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">SOYBEANS-CBOT</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">CBT S</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2011-09</futuresEquivalentMonth>
  <quote>
    <value>0.0000</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>43.3333</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>3266900.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!-- Data record #48 -->

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```

<exposure>
  <!-- Clearing Org -->
  <relatedParty>
    <partyReference href="clearorg2"/>
    <role>ClearingOrganization</role>
  </relatedParty>
  <!-- Execution Facility -->
  <relatedParty>
    <partyReference href="ex2"/>
    <role>ExecutionFacility</role>
  </relatedParty>
  <cleared>true</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Principal</category>
  <productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg1">CPID_08</productId>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">SOYBEANS-CBOT</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">CBT S</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2011-11</futuresEquivalentMonth>
  <quote>
    <value>0.0000</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>200.0000</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>14500000.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!-- Data record #49 -->
<exposure>
  <!-- Clearing Organization -->
  <relatedParty>
    <partyReference href="clearorg2"/>
    <role>ClearingOrganization</role>
  </relatedParty>
  <!-- Execution Facility -->
  <relatedParty>
    <partyReference href="ex2"/>
    <role>ExecutionFacility</role>
  </relatedParty>
  <cleared>true</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Principal</category>
  <productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg1">CPID_08</productId>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">SOYBEANS-CBOT</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">CBT S</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2012-01</futuresEquivalentMonth>
  <quote>
    <value>0.0000</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>53.3333</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
</exposure>

```

```

<quote>
  <value>3999750.00</value>
  <measureType>ShortNotionalPosition</measureType>
</quote>
</exposure>
<!-- Data record #50 -->
<exposure>
  <!-- Counterparty -->
  <relatedParty>
    <partyReference href="cp8"/>
    <role>Counterparty</role>
  </relatedParty>
  <!-- Clearing Org -->
  <relatedParty>
    <partyReference href="clearorg2"/>
    <role>ClearingOrganization</role>
  </relatedParty>
  <!-- Execution Facility -->
  <relatedParty>
    <partyReference href="ex2"/>
    <role>ExecutionFacility</role>
  </relatedParty>
  <cleared>true</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Counterparty</category>
  <productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg1">CPID_08</productId>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">SOYBEANS-CBOT</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">CBT S</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2011-09</futuresEquivalentMonth>
  <quote>
    <value>43.3333</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>0.0000</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>3266900.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!-- Data record #51 -->
<exposure>
  <!-- Counterparty -->
  <relatedParty>
    <partyReference href="cp8"/>
    <role>Counterparty</role>
  </relatedParty>
  <!-- Clearing Org -->
  <relatedParty>
    <partyReference href="clearorg2"/>
    <role>ClearingOrganization</role>
  </relatedParty>
  <!-- Execution Facility -->
  <relatedParty>
    <partyReference href="ex2"/>
    <role>ExecutionFacility</role>
  </relatedParty>
  <cleared>true</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Counterparty</category>
  <productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg1">CPID_08</productId>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">SOYBEANS-CBOT</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">CBT S</commodityBase>
    </commodity>
  </underlyingAsset>

```

```

</commodity>
</underlyingAsset>
<exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
<futuresEquivalentMonth>2011-11</futuresEquivalentMonth>
<quote>
  <value>200.0000</value>
  <measureType>LongSwapPosition</measureType>
</quote>
<quote>
  <value>0.0000</value>
  <measureType>ShortSwapPosition</measureType>
</quote>
<quote>
  <value>14500000.00</value>
  <measureType>LongNotionalPosition</measureType>
</quote>
<quote>
  <value>0.00</value>
  <measureType>ShortNotionalPosition</measureType>
</quote>
</exposure>
<!-- Data record #52 -->
<exposure>
  <!-- Counterparty -->
  <relatedParty>
    <partyReference href="cp8"/>
    <role>Counterparty</role>
  </relatedParty>
  <!-- Clearing Org -->
  <relatedParty>
    <partyReference href="clearorg2"/>
    <role>ClearingOrganization</role>
  </relatedParty>
  <!-- Execution Facility -->
  <relatedParty>
    <partyReference href="ex2"/>
    <role>ExecutionFacility</role>
  </relatedParty>
  <cleared>true</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Counterparty</category>
  <productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg1">CPID_08</productId>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">SOYBEANS-CBOT</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">CBT S</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2012-01</futuresEquivalentMonth>
  <quote>
    <value>53.3333</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>0.0000</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>3999750.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!-- SD1 -->
<party id="dealer1">
  <partyId>CP_00</partyId>
  <partyName>SD1</partyName>
</party>
<!-- CO_01 -->
<party id="cp1">
  <partyId>CP_01</partyId>

```

```
<partyName>Energy Firm 1</partyName>
</party>
<!--CO_02-->
<party id="cp2">
  <partyId>CP_02</partyId>
  <partyName>Energy Firm 2</partyName>
</party>
<!--CO_03-->
<party id="cp3">
  <partyId>CP_03</partyId>
  <partyName>Energy Firm 3</partyName>
</party>
<!--CO_04-->
<party id="cp4">
  <partyId>CP_04</partyId>
  <partyName>ABC Clearing</partyName>
</party>
<!--CCO_ID_01-->
<party id="clearorg1">
  <!--Replaced "CCO_ID_01" with CME to support validation rules-->
  <partyId>CME</partyId>
  <!--Replaced "ABC Clearing" with CME to support validation rules-->
  <partyName>CME</partyName>
</party>
<!--CO_05-->
<party id="cp5">
  <partyId>CP_05</partyId>
  <partyName>XYZ Firm</partyName>
</party>
<!--CO_06-->
<party id="cp6">
  <partyId>CP_06</partyId>
  <partyName>WVU Firm</partyName>
</party>
<!--CP_07-->
<party id="cp7">
  <partyId>CP_07</partyId>
  <partyName>Energy Firm 1</partyName>
</party>
<!--CO_08-->
<party id="cp8">
  <partyId>CP_08</partyId>
  <partyName>CM1</partyName>
</party>
<!--CCO_ID_02-->
<party id="clearorg2">
  <!--Replaced "CCO_ID_02" with ICUS to support validation rules-->
  <partyId>ICUS</partyId>
  <!--Replaced "CCO2" with ICUS to support validation rules-->
  <partyName>ICUS</partyName>
</party>
<!--EF1-->
<party id="ex2">
  <partyId>EX2</partyId>
  <partyName>EX2</partyName>
</party>
</exposureReport>
```

Appendix H: FpML Schema Example – Data Records 53-70

```
<?xml version="1.0" encoding="utf-8"?>
<!--View is reporting-->
<!--Version is 5-3-->
<!--NS is http://www.fpml.org/FpML-5/reporting-->
<!--Exposure report for large trader reporting to CFTC example based on the CFTC's Guidebook to Part 20 reports Swaps J ( Data Rcds 53-70) for 2012-05-07-->
<exposureReport xmlns="http://www.fpml.org/FpML-5/reporting" xmlns:ecore="http://www.eclipse.org/emf/2002/Ecore" xmlns:fpml-
annotation="http://www.fpml.org/annotation" xmlns:view="http://www.fpml.org/views" xmlns:dsig="http://www.w3.org/2000/09/xmldsig#"
xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" xsi:schemaLocation="http://www.fpml.org/FpML-5/reporting fpml-reporting-5-3.xsd" fpmlVersion="5-0"
actualBuild="1" expectedBuild="2">
  <header>
    <!--Reporting Entity Message ID-->
    <messageId messageIdScheme="http://www.sd1.com/report_id">113</messageId>
    <!--Reporting Entity -->
    <sentBy>CM1</sentBy>
    <sendTo>CFTC</sendTo>
    <creationTimestamp>2011-09-02T06:10:00Z</creationTimestamp>
  </header>
  <!--Reporting Entity -->
  <onBehalfOf>
    <partyReference href="cm1"/>
  </onBehalfOf>
  <!-- all quotes are for the given reporting day and time is the end of the reporting day, unless indicated in the quote -->
  <asOfDate>2010-09-01</asOfDate>
  <asOfTime>17:00:00-05:00</asOfTime>
  <reportContents>
    <partyReference href="cm1"/>
  </reportContents>
  <quotationCharacteristics>
    <currency currencyScheme="http://www.fpml.org/ext/iso4217-2001-08-15">USD</currency>
  </quotationCharacteristics>
  <exposure>
    <!--Clearing Org-->
    <relatedParty>
      <partyReference href="clearorg2"/>
      <role>ClearingOrganization</role>
    </relatedParty>
    <!--Execution Facility-->
    <relatedParty>
      <partyReference href="ex2"/>
      <role>ExecutionFacility</role>
    </relatedParty>
    <!--Does exposure result from cleared swaps?-->
    <cleared>true</cleared>
    <!--Exposure attribution-->
    <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Agent</category>
    <!--Exposure cleared product ID-->
    <productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg1">CPID_08</productId>
    <underlyingAsset>
    <!--Exposure equivalent commodity information-->
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">SOYBEANS-CBOT</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">CBT S</commodityBase>
    </commodity>
    </underlyingAsset>
    <!--Nature of exposure-->
    <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
    <!--Futures equivalent month of exposure-->
    <futuresEquivalentMonth>2011-09</futuresEquivalentMonth>
    <!--Exposure values, positions, units, currency, etc.-->
    <quote>
      <value>46.6667</value>
      <measureType>LongSwapPosition</measureType>
    </quote>
    <quote>
      <value>46.6667</value>
      <measureType>ShortSwapPosition</measureType>
    </quote>
    <quote>
      <value>3266900.00</value>
      <measureType>LongNotionalPosition</measureType>
    </quote>
  </quote>

```



```

    <value>3266900.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!--Data record 54-->
<exposure>
<!--Clearing Org-->
  <relatedParty>
    <partyReference href="clearorg2"/>
    <role>ClearingOrganization</role>
  </relatedParty>
<!--Execution Facility-->
  <relatedParty>
    <partyReference href="ex2"/>
    <role>ExecutionFacility</role>
  </relatedParty>
  <cleared>true</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Agent</category>
  <productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg1">CPID_08</productId>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">SOYBEANS-CBOT</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">CBT S</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2011-11</futuresEquivalentMonth>
  <quote>
    <value>200.0000</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>200.0000</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>1450000.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>1450000.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!--Data record 55-->
<exposure>
<!--Clearing Org-->
  <relatedParty>
    <partyReference href="clearorg2"/>
    <role>ClearingOrganization</role>
  </relatedParty>
<!--Execution Facility-->
  <relatedParty>
    <partyReference href="ex2"/>
    <role>ExecutionFacility</role>
  </relatedParty>
  <cleared>true</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Agent</category>
  <productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg1">CPID_08</productId>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">SOYBEANS-CBOT</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">CBT S</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2012-01</futuresEquivalentMonth>
  <quote>
    <value>53.3333</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>53.3333</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>

```

```

</quote>
<quote>
  <value>3999750.00</value>
  <measureType>LongNotionalPosition</measureType>
</quote>
<quote>
  <value>3999750.00</value>
  <measureType>ShortNotionalPosition</measureType>
</quote>
</exposure>
<!--Data record 56-->
<exposure>
<!--Customer-->
  <relatedParty>
    <partyReference href="dealer1"/>
    <role>Customer</role>
  </relatedParty>
<!--Clearing Org-->
  <relatedParty>
    <partyReference href="clearorg2"/>
    <role>ClearingOrganization</role>
  </relatedParty>
<!--Execution Facility-->
  <relatedParty>
    <partyReference href="ex2"/>
    <role>ExecutionFacility</role>
  </relatedParty>
  <cleared>true</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Customer</category>
  <productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg1">CPID_08</productId>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">SOYBEANS-CBOT</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">CBT S</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2011-09</futuresEquivalentMonth>
</quote>
  <value>0.0000</value>
  <measureType>LongSwapPosition</measureType>
</quote>
<quote>
  <value>46.6667</value>
  <measureType>ShortSwapPosition</measureType>
</quote>
<quote>
  <value>0.00</value>
  <measureType>LongNotionalPosition</measureType>
</quote>
<quote>
  <value>3266900.00</value>
  <measureType>ShortNotionalPosition</measureType>
</quote>
</exposure>
<!--Data record 57-->
<exposure>
<!--Customer-->
  <relatedParty>
    <partyReference href="dealer1"/>
    <role>Customer</role>
  </relatedParty>
<!--Clearing Org-->
  <relatedParty>
    <partyReference href="clearorg2"/>
    <role>ClearingOrganization</role>
  </relatedParty>
<!--Execution Facility-->
  <relatedParty>
    <partyReference href="ex2"/>
    <role>ExecutionFacility</role>
  </relatedParty>
  <cleared>true</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Customer</category>

```

```

<productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg1">CPID_08</productId>
<underlyingAsset>
  <commodity>
    <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">SOYBEANS-CBOT</instrumentId>
    <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">CBT S</commodityBase>
  </commodity>
</underlyingAsset>
<exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
<futuresEquivalentMonth>2011-11</futuresEquivalentMonth>
<quote>
  <value>0.0000</value>
  <measureType>LongSwapPosition</measureType>
</quote>
<quote>
  <value>200.0000</value>
  <measureType>ShortSwapPosition</measureType>
</quote>
<quote>
  <value>0.00</value>
  <measureType>LongNotionalPosition</measureType>
</quote>
<quote>
  <value>14500000.00</value>
  <measureType>ShortNotionalPosition</measureType>
</quote>
</exposure>
<!--Data record 58-->
<exposure>
<!--Customer-->
  <relatedParty>
    <partyReference href="dealer1"/>
    <role>Customer</role>
  </relatedParty>
<!--Clearing Org-->
  <relatedParty>
    <partyReference href="clearorg2"/>
    <role>ClearingOrganization</role>
  </relatedParty>
<!--Execution Facility-->
  <relatedParty>
    <partyReference href="ex2"/>
    <role>ExecutionFacility</role>
  </relatedParty>
<cleared>true</cleared>
<category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Customer</category>
<productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg1">CPID_08</productId>
<underlyingAsset>
  <commodity>
    <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">SOYBEANS-CBOT</instrumentId>
    <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">CBT S</commodityBase>
  </commodity>
</underlyingAsset>
<exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
<futuresEquivalentMonth>2012-01</futuresEquivalentMonth>
<quote>
  <value>0.0000</value>
  <measureType>LongSwapPosition</measureType>
</quote>
<quote>
  <value>53.3333</value>
  <measureType>ShortSwapPosition</measureType>
</quote>
<quote>
  <value>0.00</value>
  <measureType>LongNotionalPosition</measureType>
</quote>
<quote>
  <value>3999750.00</value>
  <measureType>ShortNotionalPosition</measureType>
</quote>
</exposure>
<!--Data record 59-->
<exposure>
<!--Customer-->

```

```

<relatedParty>
  <partyReference href="cp10"/>
  <role>Customer</role>
</relatedParty>
<!--Clearing Org-->
<relatedParty>
  <partyReference href="clearorg2"/>
  <role>ClearingOrganization</role>
</relatedParty>
<!--Execution Facility-->
<relatedParty>
  <partyReference href="ex2"/>
  <role>ExecutionFacility</role>
</relatedParty>
<cleared>true</cleared>
<category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Customer</category>
<productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg1">CPID_08</productId>
<underlyingAsset>
  <commodity>
    <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">SOYBEANS-CBOT</instrumentId>
    <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">CBT S</commodityBase>
  </commodity>
</underlyingAsset>
<exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
<futuresEquivalentMonth>2011-09</futuresEquivalentMonth>
<quote>
  <value>46.6667</value>
  <measureType>LongSwapPosition</measureType>
</quote>
<quote>
  <value>0.0000</value>
  <measureType>ShortSwapPosition</measureType>
</quote>
<quote>
  <value>3266900.00</value>
  <measureType>LongNotionalPosition</measureType>
</quote>
<quote>
  <value>0.00</value>
  <measureType>ShortNotionalPosition</measureType>
</quote>
</exposure>
<!--Data record 60-->
<exposure>
  <!--Customer-->
  <relatedParty>
    <partyReference href="cp10"/>
    <role>Customer</role>
  </relatedParty>
  <!--Clearing Org-->
  <relatedParty>
    <partyReference href="clearorg2"/>
    <role>ClearingOrganization</role>
  </relatedParty>
  <!--Execution Facility-->
  <relatedParty>
    <partyReference href="ex2"/>
    <role>ExecutionFacility</role>
  </relatedParty>
  <cleared>true</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Customer</category>
  <productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg1">CPID_08</productId>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">SOYBEANS-CBOT</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">CBT S</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2011-11</futuresEquivalentMonth>
  <quote>
    <value>200.0000</value>
    <measureType>LongSwapPosition</measureType>
  </quote>

```

```

<quote>
  <value>0.0000</value>
  <measureType>ShortSwapPosition</measureType>
</quote>
<quote>
  <value>14500000.00</value>
  <measureType>LongNotionalPosition</measureType>
</quote>
<quote>
  <value>0.00</value>
  <measureType>ShortNotionalPosition</measureType>
</quote>
</exposure>
<!--Data record 61-->
<exposure>
  <!--Customer-->
  <relatedParty>
    <partyReference href="cp10"/>
    <role>Customer</role>
  </relatedParty>
  <!--Clearing Org-->
  <relatedParty>
    <partyReference href="clearorg2"/>
    <role>ClearingOrganization</role>
  </relatedParty>
  <!--Execution Facility-->
  <relatedParty>
    <partyReference href="ex2"/>
    <role>ExecutionFacility</role>
  </relatedParty>
  <cleared>true</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Customer</category>
  <productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg1">CPID_08</productId>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">SOYBEANS-CBOT</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">CBT S</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2012-01</futuresEquivalentMonth>
  <quote>
    <value>53.3333</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>0.0000</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>3999750.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!--Data record 62-->
<exposure>
  <!--Clearing Org-->
  <relatedParty>
    <partyReference href="clearorg2"/>
    <role>ClearingOrganization</role>
  </relatedParty>
  <!--Execution Facility-->
  <relatedParty>
    <partyReference href="ex2"/>
    <role>ExecutionFacility</role>
  </relatedParty>
  <cleared>true</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Agent</category>
  <productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg1">CPID_08</productId>
  <underlyingAsset>

```

```

    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">SOYBEANS-CBOT</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">CBT S</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2011-09</futuresEquivalentMonth>
  <quote>
    <value>43.3333</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>43.3333</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>3033100.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>3033100.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!--Data record 63-->
<exposure>
  <!--Clearing Org-->
  <relatedParty>
    <partyReference href="clearorg2"/>
    <role>ClearingOrganization</role>
  </relatedParty>
  <!--Execution Facility-->
  <relatedParty>
    <partyReference href="ex2"/>
    <role>ExecutionFacility</role>
  </relatedParty>
  <cleared>true</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Agent</category>
  <productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg1">CPID_08</productId>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">SOYBEANS-CBOT</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">CBT S</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2011-11</futuresEquivalentMonth>
  <quote>
    <value>200.0000</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>200.0000</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>14500000.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>14500000.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!--Data record 64-->
<exposure>
  <!--Clearing Org-->
  <relatedParty>
    <partyReference href="clearorg2"/>
    <role>ClearingOrganization</role>
  </relatedParty>
  <!--Execution Facility-->
  <relatedParty>
    <partyReference href="ex2"/>
  </relatedParty>

```

```

    <role>ExecutionFacility</role>
  </relatedParty>
  <cleared>true</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Agent</category>
  <productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg1">CPID_08</productId>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">SOYBEANS-CBOT</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">CBT S</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2012-01</futuresEquivalentMonth>
  <quote>
    <value>53.3333</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>53.3333</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>3999750.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>3999750.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!--Data record 65-->
<exposure>
  <!--Customer-->
  <relatedParty>
    <partyReference href="dealer1"/>
    <role>Customer</role>
  </relatedParty>
  <!--Clearing Org-->
  <relatedParty>
    <partyReference href="clearorg2"/>
    <role>ClearingOrganization</role>
  </relatedParty>
  <!--Execution Facility-->
  <relatedParty>
    <partyReference href="ex2"/>
    <role>ExecutionFacility</role>
  </relatedParty>
  <cleared>true</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Customer</category>
  <productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg1">CPID_08</productId>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">SOYBEANS-CBOT</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">CBT S</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2011-09</futuresEquivalentMonth>
  <quote>
    <value>0.0000</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>43.3333</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>3033100.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>

```

```

</exposure>
<!--Data record 66-->
<exposure>
  <!--Customer-->
  <relatedParty>
    <partyReference href="dealer1"/>
    <role>Customer</role>
  </relatedParty>
  <!--Clearing Org-->
  <relatedParty>
    <partyReference href="clearorg2"/>
    <role>ClearingOrganization</role>
  </relatedParty>
  <!--Execution Facility-->
  <relatedParty>
    <partyReference href="ex2"/>
    <role>ExecutionFacility</role>
  </relatedParty>
  <cleared>true</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Customer</category>
  <productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg1">CPID_08</productId>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">SOYBEANS-CBOT</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">CBT S</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2011-11</futuresEquivalentMonth>
  <quote>
    <value>0.0000</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>200.0000</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>14500000.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!--Data record 67-->
<exposure>
  <!--Customer-->
  <relatedParty>
    <partyReference href="dealer1"/>
    <role>Customer</role>
  </relatedParty>
  <!--Clearing Org-->
  <relatedParty>
    <partyReference href="clearorg2"/>
    <role>ClearingOrganization</role>
  </relatedParty>
  <!--Execution Facility-->
  <relatedParty>
    <partyReference href="ex2"/>
    <role>ExecutionFacility</role>
  </relatedParty>
  <cleared>true</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Customer</category>
  <productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg1">CPID_08</productId>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">SOYBEANS-CBOT</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">CBT S</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2012-01</futuresEquivalentMonth>

```



```

<quote>
  <value>0.0000</value>
  <measureType>LongSwapPosition</measureType>
</quote>
<quote>
  <value>53.3333</value>
  <measureType>ShortSwapPosition</measureType>
</quote>
<quote>
  <value>0.00</value>
  <measureType>LongNotionalPosition</measureType>
</quote>
<quote>
  <value>3999750.00</value>
  <measureType>ShortNotionalPosition</measureType>
</quote>
</exposure>
<!--Data record 68-->
<exposure>
  <!--Customer-->
  <relatedParty>
    <partyReference href="cp10"/>
    <role>Customer</role>
  </relatedParty>
  <!--Clearing Org-->
  <relatedParty>
    <partyReference href="clearorg2"/>
    <role>ClearingOrganization</role>
  </relatedParty>
  <!--Execution Facility-->
  <relatedParty>
    <partyReference href="ex2"/>
    <role>ExecutionFacility</role>
  </relatedParty>
  <cleared>true</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Customer</category>
  <productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg1">CPID_08</productId>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">SOYBEANS-CBOT</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">CBT S</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2011-09</futuresEquivalentMonth>
  <quote>
    <value>43.3333</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>0.0000</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>3033100.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!--Data record 69-->
<exposure>
  <!--Customer-->
  <relatedParty>
    <partyReference href="cp10"/>
    <role>Customer</role>
  </relatedParty>
  <!--Clearing Org-->
  <relatedParty>
    <partyReference href="clearorg2"/>
    <role>ClearingOrganization</role>
  </relatedParty>

```

```

<!--Exposure Facility-->
<relatedParty>
  <partyReference href="ex2"/>
  <role>ExecutionFacility</role>
</relatedParty>
<cleared>true</cleared>
<category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Customer</category>
<productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg1">CPID_08</productId>
<underlyingAsset>
  <commodity>
    <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">SOYBEANS-CBOT</instrumentId>
    <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">CBT S</commodityBase>
  </commodity>
</underlyingAsset>
<exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
<futuresEquivalentMonth>2011-11</futuresEquivalentMonth>
<quote>
  <value>200.0000</value>
  <measureType>LongSwapPosition</measureType>
</quote>
<quote>
  <value>0.0000</value>
  <measureType>ShortSwapPosition</measureType>
</quote>
<quote>
  <value>1450000.00</value>
  <measureType>LongNotionalPosition</measureType>
</quote>
<quote>
  <value>0.00</value>
  <measureType>ShortNotionalPosition</measureType>
</quote>
</exposure>
<!--Data record 70-->
<exposure>
  <!--Customer-->
  <relatedParty>
    <partyReference href="cp10"/>
    <role>Customer</role>
  </relatedParty>
  <!--Clearing Org-->
  <relatedParty>
    <partyReference href="clearorg2"/>
    <role>ClearingOrganization</role>
  </relatedParty>
  <!--Execution Facility-->
  <relatedParty>
    <partyReference href="ex2"/>
    <role>ExecutionFacility</role>
  </relatedParty>
  <cleared>true</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Customer</category>
  <productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg1">CPID_08</productId>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">SOYBEANS-CBOT</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">CBT S</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2012-01</futuresEquivalentMonth>
  <quote>
    <value>53.3333</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>0.0000</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>3999750.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>

```

```
<value>0.00</value>
<measureType>ShortNotionalPosition</measureType>
</quote>
</exposure>
<!--CM_00-->
<party id="cm1">
  <partyId>CM_00</partyId>
  <partyName>CM1</partyName>
</party>
<!--CO_10-->
<party id="cp10">
  <partyId>CP_10</partyId>
  <partyName>CP_10</partyName>
</party>
<!--CCO_ID_O2-->
<party id="clearorg2">
  <!--Replaced "CCO_ID_O2" with ICUS to support validation rules-->
  <partyId>ICUS</partyId>
  <!--Replaced "CCO2" with ICUS to support validation rules-->
  <partyName>ICUS</partyName>
</party>
<!--SD1-->
<party id="dealer1">
  <partyId>SD1</partyId>
  <partyName>CP_AB</partyName>
</party>
<!--EF1-->
<party id="ex2">
  <partyId>EX2</partyId>
  <partyName>EX2</partyName>
</party>
</exposureReport>
```

Appendix I: FpML Schema Example – Data Records 71-78

```
<?xml version="1.0" encoding="utf-8"?>
<!--View is reporting-->
<!--Version is 5-3-->
<!--NS is http://www.fpml.org/FpML-5/reporting-->
<!--Exposure report for large trader reporting to CFTC example based on the CFTC's Guidebook to Part 20 reports Swap L (Data Records 71-78) for 2012-05-07-->
<exposureReport xmlns="http://www.fpml.org/FpML-5/reporting" xmlns:ecore="http://www.eclipse.org/emf/2002/Ecore" xmlns:fpml-
annotation="http://www.fpml.org/annotation" xmlns:view="http://www.fpml.org/views" xmlns:dsig="http://www.w3.org/2000/09/xmldsig#"
xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" xsi:schemaLocation="http://www.fpml.org/FpML-5/reporting fpml-reporting-5-3.xsd" fpmlVersion="5-0"
actualBuild="1" expectedBuild="2">
  <header>
    <!--Reporting Entity Message ID-->
    <messageId messageIdScheme="http://www.sd1.com/report_id">114</messageId>
    <!--Reporting Entity-->
    <sentBy>EF2</sentBy>
    <sendTo>CFTC</sendTo>
    <creationTimestamp>2011-09-28T10:10:00Z</creationTimestamp>
  </header>
  <!--Reporting Entity-->
  <onBehalfOf>
    <partyReference href="cp33"/>
  </onBehalfOf>
  <!-- all quotes are for the given reporting day and time is the end of the reporting day unless indicated in the quote -->
  <asOfDate>2011-09-27</asOfDate>
  <asOfTime>17:00:00-05:00</asOfTime>
  <reportContents>
    <partyReference href="cp33"/>
  </reportContents>
  <quotationCharacteristics>
    <currency currencyScheme="http://www.fpml.org/ext/iso4217-2001-08-15">USD</currency>
  </quotationCharacteristics>
  <!--Data record 71-->
  <exposure>
    <cleared>false</cleared>
    <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Principal</category>
    <underlyingAsset>
      <commodity>
        <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">GOLD-COMEX</instrumentId>
        <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">CMX GC</commodityBase>
      </commodity>
    </underlyingAsset>
    <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
    <futuresEquivalentMonth>2012-12</futuresEquivalentMonth>
    <quote>
      <value>0.0000</value>
      <measureType>LongSwapPosition</measureType>
    </quote>
    <quote>
      <value>579.3743</value>
      <measureType>ShortSwapPosition</measureType>
    </quote>
    <quote>
      <value>0.00</value>
      <measureType>LongNotionalPosition</measureType>
    </quote>
    <quote>
      <value>100000000.00</value>
      <measureType>ShortNotionalPosition</measureType>
    </quote>
  </exposure>
  <!--Data record 72-->
  <exposure>
    <cleared>false</cleared>
    <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Principal</category>
    <underlyingAsset>
      <commodity>
        <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">GOLD-COMEX</instrumentId>
        <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">CMX GC</commodityBase>
      </commodity>
    </underlyingAsset>
    <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
    <futuresEquivalentMonth>2013-12</futuresEquivalentMonth>
    <quote>
```

```

<value>559.9104</value>
<measureType>LongSwapPosition</measureType>
</quote>
<quote>
  <value>0.0000</value>
  <measureType>ShortSwapPosition</measureType>
</quote>
<quote>
  <value>100000000.00</value>
  <measureType>LongNotionalPosition</measureType>
</quote>
<quote>
  <value>0.00</value>
  <measureType>ShortNotionalPosition</measureType>
</quote>
</exposure>
<!--Data record 73-->
<exposure>
  <cleared>false</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Principal</category>
  <relatedAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">EURODOLLARS-CME</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">OTHER</commodityBase>
    </commodity>
  </relatedAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <priceReferenceMonth>2012-12</priceReferenceMonth>
  <quote>
    <value>100000000.00</value>
    <measureType>LongSwapPosition</measureType>
    <currency>USD</currency>
  </quote>
  <quote>
    <value>0.0000</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>100000000.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!--Data record 74-->
<exposure>
  <cleared>false</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Principal</category>
  <relatedAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">EURODOLLARS-CME</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">OTHER</commodityBase>
    </commodity>
  </relatedAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <priceReferenceMonth>2013-12</priceReferenceMonth>
  <quote>
    <value>0.0000</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>100000000.00</value>
    <measureType>ShortSwapPosition</measureType>
    <currency>USD</currency>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>100000000.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>

```

```

</quote>
</exposure>
<!--Data record 75-->
<exposure>
  <!--Counterparty-->
  <relatedParty>
    <partyReference href="cp45"/>
    <role>Counterparty</role>
  </relatedParty>
  <cleared>false</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Counterparty</category>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">GOLD-COMEX</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">CMX GC</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2012-12</futuresEquivalentMonth>
  <quote>
    <value>579.3743</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>0.0000</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>100000000.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!--Data record 76-->
<exposure>
  <!--Counterparty-->
  <relatedParty>
    <partyReference href="cp45"/>
    <role>Counterparty</role>
  </relatedParty>
  <cleared>false</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Counterparty</category>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">GOLD-COMEX</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">CMX GC</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2013-12</futuresEquivalentMonth>
  <quote>
    <value>0.0000</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>559.9104</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>100000000.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!--Data record 77-->
<exposure>
  <!--Counterparty-->
  <relatedParty>

```

```

    <partyReference href="cp45"/>
    <role>Counterparty</role>
  </relatedParty>
  <cleared>false</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Counterparty</category>
  <relatedAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">EURODOLLARS-CME</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">OTHER</commodityBase>
    </commodity>
  </relatedAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <priceReferenceMonth>2012-12</priceReferenceMonth>
  <quote>
    <value>0.0000</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>100000000.00</value>
    <measureType>ShortSwapPosition</measureType>
    <currency>USD</currency>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>100000000.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!--Data record 78-->
<exposure>
  <!--Counterparty-->
  <relatedParty>
    <partyReference href="cp45"/>
    <role>Counterparty</role>
  </relatedParty>
  <cleared>false</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Counterparty</category>
  <relatedAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">EURODOLLARS-CME</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">OTHER</commodityBase>
    </commodity>
  </relatedAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <priceReferenceMonth>2013-12</priceReferenceMonth>
  <quote>
    <value>100000000.00</value>
    <measureType>LongSwapPosition</measureType>
    <currency>USD</currency>
  </quote>
  <quote>
    <value>0.0000</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>100000000.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!--CP_33-->
<party id="cp33">
  <partyId>CP_33</partyId>
  <partyName>EF2</partyName>
</party>
<!--CP_45-->
<party id="cp45">
  <partyId>CP_45</partyId>

```

```
<partyName>BF1</partyName>  
</party>  
</exposureReport>
```


Appendix J: FpML Schema Example – Data Records 79-102

```
<?xml version="1.0" encoding="utf-8"?>
<!--View is reporting-->
<!--Version is 5-3-->
<!--NS is http://www.fpml.org/FpML-5/reporting-->
<!--Exposure report for large trader reporting to CFTC example based on the CFTC's Guidebook to Part 20 reports Swap M (Data Records 79-102) for 2012-05-07-->
<exposureReport xmlns="http://www.fpml.org/FpML-5/reporting" xmlns:ecore="http://www.eclipse.org/emf/2002/Ecore" xmlns:fpml-
annotation="http://www.fpml.org/annotation" xmlns:view="http://www.fpml.org/views" xmlns:dsig="http://www.w3.org/2000/09/xmldsig#"
xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" xsi:schemaLocation="http://www.fpml.org/FpML-5/reporting fpml-reporting-5-3.xsd" fpmlVersion="5-0"
actualBuild="1" expectedBuild="2">
  <header>
    <messageId messageIdScheme="http://www.sd1.com/report_id">111</messageId>
    <!--Reporting Entity-->
    <sentBy>EF1</sentBy>
    <sendTo>CFTC</sendTo>
    <creationTimestamp>2011-09-02T06:10:00Z</creationTimestamp>
  </header>
  <!--Reporting Entity-->
  <onBehalfOf>
    <partyReference href="cp51"/>
  </onBehalfOf>
  <!-- all quotes are for the given reporting day and time is the end of the reporting day unless indicated in the quote -->
  <asOfDate>2010-09-01</asOfDate>
  <asOfTime>17:00:10-05:00</asOfTime>
  <reportContents>
    <partyReference href="cp51"/>
  </reportContents>
  <quotationCharacteristics>
    <currency currencyScheme="http://www.fpml.org/ext/iso4217-2001-08-15">USD</currency>
  </quotationCharacteristics>
  <!--Data record 79-->
  <exposure>
    <!--Execution Facility-->
    <relatedParty>
      <partyReference href="ex2"/>
      <role>ExecutionFacility</role>
    </relatedParty>
    <!--Clearing Org-->
    <relatedParty>
      <partyReference href="clearorg2"/>
      <role>ClearingOrganization</role>
    </relatedParty>
    <cleared>true</cleared>
    <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Agent</category>
    <productType>Standard</productType>
    <productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg1">QHH</productId>
    <underlyingAsset>
      <commodity>
        <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">NYMEX Natural Gas</instrumentId>
        <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX NG</commodityBase>
      </commodity>
    </underlyingAsset>
    <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
    <futuresEquivalentMonth>2012-01</futuresEquivalentMonth>
    <optionType>Call</optionType>
    <expirationDate>2011-12-28</expirationDate>
    <quote>
      <value>4.50</value>
      <measureType>StrikePrice</measureType>
      <quoteUnits>MMBTU</quoteUnits>
      <currency>USD</currency>
    </quote>
    <quote>
      <value>25.0000</value>
      <measureType>NonDeltaAdjustedLongSwaptionPosition</measureType>
    </quote>
    <quote>
      <value>0.0000</value>
      <measureType>NonDeltaAdjustedShortSwaptionPosition</measureType>
    </quote>
    <quote>
      <value>20.0000</value>
      <measureType>DeltaAdjustedLongSwaptionPosition</measureType>
    </quote>
  </exposure>
</exposureReport>
```

```

</quote>
<quote>
  <value>0.0000</value>
  <measureType>DeltaAdjustedShortSwaptionPosition</measureType>
</quote>
<quote>
  <value>900000.00</value>
  <measureType>LongNotionalPosition</measureType>
</quote>
<quote>
  <value>0.00</value>
  <measureType>ShortNotionalPosition</measureType>
</quote>
</exposure>
<!--Data record 80-->
<exposure>
  <!--Execution Facility-->
  <relatedParty>
    <partyReference href="ex2"/>
    <role>ExecutionFacility</role>
  </relatedParty>
  <!--Clearing Org-->
  <relatedParty>
    <partyReference href="clearorg2"/>
    <role>ClearingOrganization</role>
  </relatedParty>
  <cleared>true</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Agent</category>
  <productType>Standard</productType>
  <productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg1">QHH</productId>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">NYMEX Natural Gas</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX NG</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2012-02</futuresEquivalentMonth>
  <optionType>Call</optionType>
  <expirationDate>2012-01-27</expirationDate>
  <quote>
    <value>4.50</value>
    <measureType>StrikePrice</measureType>
    <quoteUnits>MMBTU</quoteUnits>
    <currency>USD</currency>
  </quote>
  <quote>
    <value>25.0000</value>
    <measureType>NonDeltaAdjustedLongSwaptionPosition</measureType>
  </quote>
  <quote>
    <value>0.0000</value>
    <measureType>NonDeltaAdjustedShortSwaptionPosition</measureType>
  </quote>
  <quote>
    <value>20.0000</value>
    <measureType>DeltaAdjustedLongSwaptionPosition</measureType>
  </quote>
  <quote>
    <value>0.0000</value>
    <measureType>DeltaAdjustedShortSwaptionPosition</measureType>
  </quote>
  <quote>
    <value>900000.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!--Data record 81-->
<exposure>
  <!--Execution Facility-->

```

```

<relatedParty>
  <partyReference href="ex2"/>
  <role>ExecutionFacility</role>
</relatedParty>
<!--Clearing Org-->
<relatedParty>
  <partyReference href="clearorg2"/>
  <role>ClearingOrganization</role>
</relatedParty>
<cleared>true</cleared>
<category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Agent</category>
<productType>Standard</productType>
<productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg1">QHH</productId>
<underlyingAsset>
  <commodity>
    <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">NYMEX Natural Gas</instrumentId>
    <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX NG</commodityBase>
  </commodity>
</underlyingAsset>
<exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
<futuresEquivalentMonth>2012-03</futuresEquivalentMonth>
<optionType>Call</optionType>
<expirationDate>2012-02-27</expirationDate>
<quote>
  <value>4.50</value>
  <measureType>StrikePrice</measureType>
  <quoteUnits>MMBTU</quoteUnits>
  <currency>USD</currency>
</quote>
<quote>
  <value>25.0000</value>
  <measureType>NonDeltaAdjustedLongSwaptionPosition</measureType>
</quote>
<quote>
  <value>0.0000</value>
  <measureType>NonDeltaAdjustedShortSwaptionPosition</measureType>
</quote>
<quote>
  <value>20.0000</value>
  <measureType>DeltaAdjustedLongSwaptionPosition</measureType>
</quote>
<quote>
  <value>0.0000</value>
  <measureType>DeltaAdjustedShortSwaptionPosition</measureType>
</quote>
<quote>
  <value>900000.00</value>
  <measureType>LongNotionalPosition</measureType>
</quote>
<quote>
  <value>0.00</value>
  <measureType>ShortNotionalPosition</measureType>
</quote>
</exposure>
<!--Data record 82-->
<exposure>
  <!--Execution Facility-->
  <relatedParty>
    <partyReference href="ex2"/>
    <role>ExecutionFacility</role>
  </relatedParty>
  <!--Clearing Org-->
  <relatedParty>
    <partyReference href="clearorg2"/>
    <role>ClearingOrganization</role>
  </relatedParty>
  <cleared>true</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Agent</category>
  <productType>Standard</productType>
  <productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg1">QHH</productId>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">NYMEX Natural Gas</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX NG</commodityBase>
    </commodity>
  </underlyingAsset>

```

```

    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2012-04</futuresEquivalentMonth>
  <optionType>Call</optionType>
  <expirationDate>2012-03-28</expirationDate>
  <quote>
    <value>4.50</value>
    <measureType>StrikePrice</measureType>
    <quoteUnits>MMBTU</quoteUnits>
    <currency>USD</currency>
  </quote>
  <quote>
    <value>25.0000</value>
    <measureType>NonDeltaAdjustedLongSwaptionPosition</measureType>
  </quote>
  <quote>
    <value>0.0000</value>
    <measureType>NonDeltaAdjustedShortSwaptionPosition</measureType>
  </quote>
  <quote>
    <value>20.0000</value>
    <measureType>DeltaAdjustedLongSwaptionPosition</measureType>
  </quote>
  <quote>
    <value>0.0000</value>
    <measureType>DeltaAdjustedShortSwaptionPosition</measureType>
  </quote>
  <quote>
    <value>900000.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!--Data record 83-->
<exposure>
  <!--Execution Facility-->
  <relatedParty>
    <partyReference href="ex2"/>
    <role>ExecutionFacility</role>
  </relatedParty>
  <!--Clearing Org-->
  <relatedParty>
    <partyReference href="clearorg2"/>
    <role>ClearingOrganization</role>
  </relatedParty>
  <cleared>true</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Agent</category>
  <productType>Standard</productType>
  <productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg1">QHH</productId>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">NYMEX Natural Gas</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX NG</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2012-05</futuresEquivalentMonth>
  <optionType>Call</optionType>
  <expirationDate>2012-04-26</expirationDate>
  <quote>
    <value>4.50</value>
    <measureType>StrikePrice</measureType>
    <quoteUnits>MMBTU</quoteUnits>
    <currency>USD</currency>
  </quote>
  <quote>
    <value>25.0000</value>
    <measureType>NonDeltaAdjustedLongSwaptionPosition</measureType>
  </quote>
  <quote>
    <value>0.0000</value>
    <measureType>NonDeltaAdjustedShortSwaptionPosition</measureType>
  </quote>
  <quote>
    <value>20.0000</value>
    <measureType>DeltaAdjustedLongSwaptionPosition</measureType>
  </quote>
  <quote>
    <value>0.0000</value>
    <measureType>DeltaAdjustedShortSwaptionPosition</measureType>
  </quote>
  <quote>
    <value>900000.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>

```

```

<value>0.0000</value>
<measureType>NonDeltaAdjustedShortSwaptionPosition</measureType>
</quote>
<quote>
<value>20.0000</value>
<measureType>DeltaAdjustedLongSwaptionPosition</measureType>
</quote>
<quote>
<value>0.0000</value>
<measureType>DeltaAdjustedShortSwaptionPosition</measureType>
</quote>
<quote>
<value>900000.00</value>
<measureType>LongNotionalPosition</measureType>
</quote>
<quote>
<value>0.00</value>
<measureType>ShortNotionalPosition</measureType>
</quote>
</exposure>
<!--Data record 84-->
<exposure>
<!--Execution Facility-->
<relatedParty>
<partyReference href="ex2"/>
<role>ExecutionFacility</role>
</relatedParty>
<!--Clearing Org-->
<relatedParty>
<partyReference href="clearorg2"/>
<role>ClearingOrganization</role>
</relatedParty>
<cleared>true</cleared>
<category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Agent</category>
<productType>Standard</productType>
<productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg1">QHH</productId>
<underlyingAsset>
<commodity>
<instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">NYMEX Natural Gas</instrumentId>
<commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX NG</commodityBase>
</commodity>
</underlyingAsset>
<exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
<futuresEquivalentMonth>2012-06</futuresEquivalentMonth>
<optionType>Call</optionType>
<expirationDate>2012-05-29</expirationDate>
<quote>
<value>4.50</value>
<measureType>StrikePrice</measureType>
<quoteUnits>MMBTU</quoteUnits>
<currency>USD</currency>
</quote>
<quote>
<value>25.0000</value>
<measureType>NonDeltaAdjustedLongSwaptionPosition</measureType>
</quote>
<quote>
<value>0.0000</value>
<measureType>NonDeltaAdjustedShortSwaptionPosition</measureType>
</quote>
<quote>
<value>20.0000</value>
<measureType>DeltaAdjustedLongSwaptionPosition</measureType>
</quote>
<quote>
<value>0.0000</value>
<measureType>DeltaAdjustedShortSwaptionPosition</measureType>
</quote>
<quote>
<value>900000.00</value>
<measureType>LongNotionalPosition</measureType>
</quote>
<quote>
<value>0.00</value>

```

```

    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!--Data record 85-->
<exposure>
  <!--Execution Facility-->
  <relatedParty>
    <partyReference href="ex2"/>
    <role>ExecutionFacility</role>
  </relatedParty>
  <!--Clearing Org-->
  <relatedParty>
    <partyReference href="clearorg2"/>
    <role>ClearingOrganization</role>
  </relatedParty>
  <cleared>true</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Agent</category>
  <productType>Standard</productType>
  <productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg1">QHH</productId>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">NYMEX Natural Gas</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX NG</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2012-07</futuresEquivalentMonth>
  <optionType>Call</optionType>
  <expirationDate>2012-06-27</expirationDate>
  <quote>
    <value>4.50</value>
    <measureType>StrikePrice</measureType>
    <quoteUnits>MMBTU</quoteUnits>
    <currency>USD</currency>
  </quote>
  <quote>
    <value>25.0000</value>
    <measureType>NonDeltaAdjustedLongSwaptionPosition</measureType>
  </quote>
  <quote>
    <value>0.0000</value>
    <measureType>NonDeltaAdjustedShortSwaptionPosition</measureType>
  </quote>
  <quote>
    <value>10.0000</value>
    <measureType>DeltaAdjustedLongSwaptionPosition</measureType>
  </quote>
  <quote>
    <value>0.0000</value>
    <measureType>DeltaAdjustedShortSwaptionPosition</measureType>
  </quote>
  <quote>
    <value>425000.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!--Data record 86-->
<exposure>
  <!--Execution Facility-->
  <relatedParty>
    <partyReference href="ex2"/>
    <role>ExecutionFacility</role>
  </relatedParty>
  <!--Clearing Org-->
  <relatedParty>
    <partyReference href="clearorg2"/>
    <role>ClearingOrganization</role>
  </relatedParty>
  <cleared>true</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Agent</category>

```

```

<productType>Standard</productType>
<productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg1">QHH</productId>
<underlyingAsset>
  <commodity>
    <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">NYMEX Natural Gas</instrumentId>
    <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX NG</commodityBase>
  </commodity>
</underlyingAsset>
<exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
<futuresEquivalentMonth>2012-08</futuresEquivalentMonth>
<optionType>Call</optionType>
<expirationDate>2012-07-27</expirationDate>
<quote>
  <value>4.50</value>
  <measureType>StrikePrice</measureType>
  <quoteUnits>MMBTU</quoteUnits>
  <currency>USD</currency>
</quote>
<quote>
  <value>25.0000</value>
  <measureType>NonDeltaAdjustedLongSwaptionPosition</measureType>
</quote>
<quote>
  <value>0.0000</value>
  <measureType>NonDeltaAdjustedShortSwaptionPosition</measureType>
</quote>
<quote>
  <value>10.0000</value>
  <measureType>DeltaAdjustedLongSwaptionPosition</measureType>
</quote>
<quote>
  <value>0.0000</value>
  <measureType>DeltaAdjustedShortSwaptionPosition</measureType>
</quote>
<quote>
  <value>425000.00</value>
  <measureType>LongNotionalPosition</measureType>
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    <role>ClearingOrganization</role>
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    <role>ClearingOrganization</role>
  </relatedParty>
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    <role>ExecutionFacility</role>
  </relatedParty>
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    <role>ClearingOrganization</role>
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    <role>ExecutionFacility</role>
  </relatedParty>
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  <relatedParty>
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    <role>ClearingOrganization</role>
  </relatedParty>
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  </relatedParty>
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  <relatedParty>
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    <role>ClearingOrganization</role>
  </relatedParty>
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    <role>ExecutionFacility</role>
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    <commodity>

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</quote>
<quote>
  <value>425000.00</value>
  <measureType>ShortNotionalPosition</measureType>
</quote>
</exposure>
<!--Data record 98-->
<exposure>
  <!--Customer-->
  <relatedParty>
    <partyReference href="dealer1"/>
    <role>Customer</role>
  </relatedParty>
  <!--Execution Facility-->
  <relatedParty>
    <partyReference href="ex2"/>
    <role>ExecutionFacility</role>
  </relatedParty>
  <!--Clearing Org-->
  <relatedParty>
    <partyReference href="clearorg2"/>
    <role>ClearingOrganization</role>
  </relatedParty>
  <cleared>true</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Customer</category>
  <productType>Standard</productType>
  <productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg1">QHH</productId>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">NYMEX Natural Gas</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX NG</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2012-08</futuresEquivalentMonth>
  <optionType>Call</optionType>
  <expirationDate>2012-07-27</expirationDate>
  <quote>
    <value>4.50</value>
    <measureType>StrikePrice</measureType>
    <quoteUnits>MMBTU</quoteUnits>
  </quote>

```



```

    <currency>USD</currency>
  </quote>
</quote>
  <value>0.0000</value>
  <measureType>NonDeltaAdjustedLongSwaptionPosition</measureType>
</quote>
</quote>
  <value>25.0000</value>
  <measureType>NonDeltaAdjustedShortSwaptionPosition</measureType>
</quote>
</quote>
  <value>0.0000</value>
  <measureType>DeltaAdjustedLongSwaptionPosition</measureType>
</quote>
</quote>
  <value>10.0000</value>
  <measureType>DeltaAdjustedShortSwaptionPosition</measureType>
</quote>
</quote>
  <value>0.00</value>
  <measureType>LongNotionalPosition</measureType>
</quote>
</quote>
  <value>425000.00</value>
  <measureType>ShortNotionalPosition</measureType>
</quote>
</exposure>
<!--Data record 99-->
<exposure>
  <!--Customer-->
  <relatedParty>
    <partyReference href="dealer1"/>
    <role>Customer</role>
  </relatedParty>
  <!--Execution Facility-->
  <relatedParty>
    <partyReference href="ex2"/>
    <role>ExecutionFacility</role>
  </relatedParty>
  <!--Clearing Org-->
  <relatedParty>
    <partyReference href="clearorg2"/>
    <role>ClearingOrganization</role>
  </relatedParty>
  <cleared>true</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Customer</category>
  <productType>Standard</productType>
  <productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg1">QHH</productId>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">NYMEX Natural Gas</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX NG</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2012-09</futuresEquivalentMonth>
  <optionType>Call</optionType>
  <expirationDate>2012-08-26</expirationDate>
  <quote>
    <value>4.50</value>
    <measureType>StrikePrice</measureType>
    <quoteUnits>MMBTU</quoteUnits>
    <currency>USD</currency>
  </quote>
  <quote>
    <value>0.0000</value>
    <measureType>NonDeltaAdjustedLongSwaptionPosition</measureType>
  </quote>
  <quote>
    <value>25.0000</value>
    <measureType>NonDeltaAdjustedShortSwaptionPosition</measureType>
  </quote>
  <quote>
    <value>0.0000</value>

```

```

    <measureType>DeltaAdjustedLongSwaptionPosition</measureType>
  </quote>
</quote>
  <value>10.0000</value>
  <measureType>DeltaAdjustedShortSwaptionPosition</measureType>
</quote>
</quote>
  <value>0.00</value>
  <measureType>LongNotionalPosition</measureType>
</quote>
</quote>
  <value>425000.00</value>
  <measureType>ShortNotionalPosition</measureType>
</quote>
</exposure>
<!--Data record 100-->
<exposure>
  <!--Customer-->
  <relatedParty>
    <partyReference href="dealer1"/>
    <role>Customer</role>
  </relatedParty>
  <!--Execution Facility-->
  <relatedParty>
    <partyReference href="ex2"/>
    <role>ExecutionFacility</role>
  </relatedParty>
  <!--Clearing Org-->
  <relatedParty>
    <partyReference href="clearorg2"/>
    <role>ClearingOrganization</role>
  </relatedParty>
  <cleared>true</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Customer</category>
  <productType>Standard</productType>
  <productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg1">QHH</productId>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">NYMEX Natural Gas</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX NG</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2012-10</futuresEquivalentMonth>
  <optionType>Call</optionType>
  <expirationDate>2012-09-26</expirationDate>
  <quote>
    <value>4.50</value>
    <measureType>StrikePrice</measureType>
    <quoteUnits>MMBTU</quoteUnits>
    <currency>USD</currency>
  </quote>
  <quote>
    <value>0.0000</value>
    <measureType>NonDeltaAdjustedLongSwaptionPosition</measureType>
  </quote>
  <quote>
    <value>25.0000</value>
    <measureType>NonDeltaAdjustedShortSwaptionPosition</measureType>
  </quote>
  <quote>
    <value>0.0000</value>
    <measureType>DeltaAdjustedLongSwaptionPosition</measureType>
  </quote>
  <quote>
    <value>10.0000</value>
    <measureType>DeltaAdjustedShortSwaptionPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>425000.00</value>

```

```

    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!--Data record 101-->
<exposure>
  <!--Customer-->
  <relatedParty>
    <partyReference href="dealer1"/>
    <role>Customer</role>
  </relatedParty>
  <!--Execution Facility-->
  <relatedParty>
    <partyReference href="ex2"/>
    <role>ExecutionFacility</role>
  </relatedParty>
  <!--Clearing Org-->
  <relatedParty>
    <partyReference href="clearorg2"/>
    <role>ClearingOrganization</role>
  </relatedParty>
  <cleared>true</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Customer</category>
  <productType>Standard</productType>
  <productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg1">QHH</productId>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">NYMEX Natural Gas</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX NG</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2012-11</futuresEquivalentMonth>
  <optionType>Call</optionType>
  <expirationDate>2012-10-29</expirationDate>
  <quote>
    <value>4.50</value>
    <measureType>StrikePrice</measureType>
    <quoteUnits>MMBTU</quoteUnits>
    <currency>USD</currency>
  </quote>
  <quote>
    <value>0.0000</value>
    <measureType>NonDeltaAdjustedLongSwaptionPosition</measureType>
  </quote>
  <quote>
    <value>25.0000</value>
    <measureType>NonDeltaAdjustedShortSwaptionPosition</measureType>
  </quote>
  <quote>
    <value>0.0000</value>
    <measureType>DeltaAdjustedLongSwaptionPosition</measureType>
  </quote>
  <quote>
    <value>10.0000</value>
    <measureType>DeltaAdjustedShortSwaptionPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>425000.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!--Data record 102-->
<exposure>
  <!--Customer-->
  <relatedParty>
    <partyReference href="dealer1"/>
    <role>Customer</role>
  </relatedParty>
  <!--Execution Facility-->
  <relatedParty>

```

```

    <partyReference href="ex2"/>
    <role>ExecutionFacility</role>
  </relatedParty>
  <!-- Clearing Org -->
  <relatedParty>
    <partyReference href="clearorg2"/>
    <role>ClearingOrganization</role>
  </relatedParty>
  <cleared>true</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Customer</category>
  <productType>Standard</productType>
  <productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg1">QHH</productId>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">NYMEX Natural Gas</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX NG</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">Other</exposureType>
  <futuresEquivalentMonth>2012-12</futuresEquivalentMonth>
  <optionType>Call</optionType>
  <expirationDate>2012-11-28</expirationDate>
  <quote>
    <value>4.50</value>
    <measureType>StrikePrice</measureType>
    <quoteUnits>MMBTU</quoteUnits>
    <currency>USD</currency>
  </quote>
  <quote>
    <value>0.0000</value>
    <measureType>NonDeltaAdjustedLongSwaptionPosition</measureType>
  </quote>
  <quote>
    <value>25.0000</value>
    <measureType>NonDeltaAdjustedShortSwaptionPosition</measureType>
  </quote>
  <quote>
    <value>0.0000</value>
    <measureType>DeltaAdjustedLongSwaptionPosition</measureType>
  </quote>
  <quote>
    <value>10.0000</value>
    <measureType>DeltaAdjustedShortSwaptionPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>425000.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!-- SD1 -->
<party id="dealer1">
  <partyId>CP_00</partyId>
  <partyName>SD1</partyName>
</party>
<!-- CP_51 -->
<party id="cp51">
  <partyId>EF1</partyId>
  <partyName>Energy Firm 1</partyName>
</party>
<!-- CCO_ID_O2 -->
<party id="clearorg2">
  <!-- Replaced "CCO_ID_O2" with ICUS to support validation rules -->
  <partyId>ICUS</partyId>
  <!-- Replaced "CCO2" with ICUS to support validation rules -->
  <partyName>ICUS</partyName>
</party>
<!-- SEF2 -->
<party id="ex2">
  <partyId>SEF2</partyId>
  <partyName>SEF2</partyName>

```

```
</party>  
</exposureReport>
```

Appendix K: FpML Schema Example – Data Records 103-106

```
<?xml version="1.0" encoding="utf-8"?>
<!--View is reporting-->
<!--Version is 5-3-->
<!--NS is http://www.fpml.org/FpML-5/reporting-->
<!--Exposure report for large trader reporting to CFTC example based on the CFTC's Guidebook to Part 20 reports Swap N (Data Records 103-106) for 2012-05-07-->
<exposureReport xmlns="http://www.fpml.org/FpML-5/reporting" xmlns:ecore="http://www.eclipse.org/emf/2002/Ecore" xmlns:fpml-
annotation="http://www.fpml.org/annotation" xmlns:view="http://www.fpml.org/views" xmlns:dsig="http://www.w3.org/2000/09/xmldsig#"
xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" xsi:schemaLocation="http://www.fpml.org/FpML-5/reporting fpml-reporting-5-3.xsd" fpmlVersion="5-0"
actualBuild="1" expectedBuild="2">
  <header>
    <messageId messageIdScheme="http://www.sd1.com/report_id">115</messageId>
    <!--Reporting Entity-->
    <sentBy>SD3</sentBy>
    <sendTo>CFTC</sendTo>
    <creationTimestamp>2011-09-02T06:10:00Z</creationTimestamp>
  </header>
  <!--Reporting Entity-->
  <onBehalfOf>
    <partyReference href="dealer3"/>
  </onBehalfOf>
  <!-- all quotes are for the given reporting day and time is the end of the reporting day unless indicated in the quote -->
  <asOfDate>2010-09-01</asOfDate>
  <asOfTime>17:00:10-05:00</asOfTime>
  <reportContents>
    <partyReference href="cp10"/>
  </reportContents>
  <quotationCharacteristics>
    <currency currencyScheme="http://www.fpml.org/ext/iso4217-2001-08-15">USD</currency>
  </quotationCharacteristics>
  <!--Data record 103-->
  <exposure>
    <cleared>false</cleared>
    <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Principal</category>
    <underlyingAsset>
      <commodity>
        <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">HEATING OIL-NEW YORK (BARGE)-PLATTS U.S.
</instrumentId>
        <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX HO</commodityBase>
      </commodity>
    </underlyingAsset>
    <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">IndexOrBasket</exposureType>
    <futuresEquivalentMonth>2011-09</futuresEquivalentMonth>
    <quote>
      <value>0.0000</value>
      <measureType>LongSwapPosition</measureType>
    </quote>
    <quote>
      <value>10.0000</value>
      <measureType>ShortSwapPosition</measureType>
    </quote>
    <quote>
      <value>0.00</value>
      <measureType>LongNotionalPosition</measureType>
    </quote>
    <quote>
      <value>1302000.00</value>
      <measureType>ShortNotionalPosition</measureType>
    </quote>
  </exposure>
  <!--Data record 104-->
  <exposure>
    <cleared>false</cleared>
    <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Principal</category>
    <relatedAsset>
      <commodity>
        <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">JET FUEL-NEW YORK (BARGE)-PLATTS U.S.
</instrumentId>
        <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">OTHER</commodityBase>
      </commodity>
    </relatedAsset>
    <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">IndexOrBasket</exposureType>
    <priceReferenceMonth>2011-09</priceReferenceMonth>
  </exposure>
</exposureReport>
```

```

<quote>
  <value>0.0000</value>
  <measureType>LongSwapPosition</measureType>
  <quoteUnits>GAL</quoteUnits>
</quote>
<quote>
  <value>100000.0000</value>
  <measureType>ShortSwapPosition</measureType>
  <quoteUnits>GAL</quoteUnits>
</quote>
<quote>
  <value>0.00</value>
  <measureType>LongNotionalPosition</measureType>
</quote>
<quote>
  <value>330000.00</value>
  <measureType>ShortNotionalPosition</measureType>
</quote>
</exposure>
<!--Data record 105-->
<exposure>
  <!--Counterparty-->
  <relatedParty>
    <partyReference href="cp13"/>
    <role partyRoleScheme="http://www.fpml.org/coding-scheme/party-role">Counterparty</role>
  </relatedParty>
  <cleared>false</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Counterparty</category>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">HEATING OIL-NEW YORK (BARGE)-PLATTS U.S.
</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX HO</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">IndexOrBasket</exposureType>
  <futuresEquivalentMonth>2011-09</futuresEquivalentMonth>
  <quote>
    <value>10.0000</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>0.0000</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>1302000.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!--Data record 106-->
<exposure>
  <!--Counterparty-->
  <relatedParty>
    <partyReference href="cp13"/>
    <role partyRoleScheme="http://www.fpml.org/coding-scheme/party-role">Counterparty</role>
  </relatedParty>
  <cleared>false</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Counterparty</category>
  <relatedAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">JET FUEL-NEW YORK (BARGE)-PLATTS U.S.
</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">OTHER</commodityBase>
    </commodity>
  </relatedAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">IndexOrBasket</exposureType>
  <priceReferenceMonth>2011-09</priceReferenceMonth>
  <quote>
    <value>100000.0000</value>

```

```
<measureType>LongSwapPosition</measureType>
<quoteUnits>GAL</quoteUnits>
</quote>
<quote>
  <value>0.0000</value>
  <measureType>ShortSwapPosition</measureType>
  <quoteUnits>GAL</quoteUnits>
</quote>
<quote>
  <value>330000.00</value>
  <measureType>LongNotionalPosition</measureType>
</quote>
<quote>
  <value>0.00</value>
  <measureType>ShortNotionalPosition</measureType>
</quote>
</exposure>
<!--SD3-->
<party id="dealer3">
  <partyId>CP_10</partyId>
  <partyName>SD3</partyName>
</party>
<!--CP_10-->
<party id="cp10">
  <partyId>CP_10</partyId>
  <partyName>SD3</partyName>
</party>
<!--ICEU-->
<party id="cp13">
  <partyId>CP_13</partyId>
  <partyName>AIRLINE1</partyName>
</party>
</exposureReport>
```


Appendix L: FpML Schema Example – Data Records 107-110

```
<?xml version="1.0" encoding="utf-8"?>
<!--View is reporting-->
<!--Version is 5-3-->
<!--NS is http://www.fpml.org/FpML-5/reporting-->
<!--Exposure report for large trader reporting to CFTC example based on the CFTC's Guidebook to Part 20 reports Swap O (Data Records 107-110) for 2012-07-07-->
<exposureReport xmlns="http://www.fpml.org/FpML-5/reporting" xmlns:ecore="http://www.eclipse.org/emf/2002/Ecore" xmlns:fpml-
annotation="http://www.fpml.org/annotation" xmlns:view="http://www.fpml.org/views" xmlns:dsig="http://www.w3.org/2000/09/xmldsig#"
xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" xsi:schemaLocation="http://www.fpml.org/FpML-5/reporting fpml-reporting-5-3.xsd" fpmlVersion="5-0"
actualBuild="1" expectedBuild="2">
  <header>
    <messageId messageIdScheme="http://www.sd1.com/report_id">116</messageId>
    <!--Reporting Entity-->
    <sentBy>CM1</sentBy>
    <sendTo>CFTC</sendTo>
    <creationTimestamp>2011-08-18T06:10:00Z</creationTimestamp>
  </header>
  <!--Reporting Entity-->
  <onBehalfOf>
    <partyReference href="cm00"/>
  </onBehalfOf>
  <!-- all quotes are for the given reporting day and time is the end of the reporting day unless indicated in the quote -->
  <asOfDate>2010-08-17</asOfDate>
  <asOfTime>17:00:10-05:00</asOfTime>
  <reportContents>
    <partyReference href="cm00"/>
  </reportContents>
  <quotationCharacteristics>
    <currency currencyScheme="http://www.fpml.org/ext/iso4217-2001-08-15">USD</currency>
  </quotationCharacteristics>
  <!--Data record 107-->
  <exposure>
    <!--Clearing Org-->
    <relatedParty>
      <partyReference href="clearorg3"/>
      <role>ClearingOrganization</role>
    </relatedParty>
    <!--Execution Facility-->
    <relatedParty>
      <partyReference href="ex3"/>
      <role>ExecutionFacility</role>
    </relatedParty>
    <cleared>true</cleared>
    <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Agent</category>
    <productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg3">HXS</productId>
    <underlyingAsset>
      <commodity>
        <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">NYMEX Natural Gas</instrumentId>
        <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX NG</commodityBase>
      </commodity>
    </underlyingAsset>
    <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">TwoComponentLocationalBasis</exposureType>
    <futuresEquivalentMonth>2011-10</futuresEquivalentMonth>
    <quote>
      <value>0.0000</value>
      <measureType>LongSwapPosition</measureType>
    </quote>
    <quote>
      <value>10.0000</value>
      <measureType>ShortSwapPosition</measureType>
    </quote>
    <quote>
      <value>0.00</value>
      <measureType>LongNotionalPosition</measureType>
    </quote>
    <quote>
      <value>350000.00</value>
      <measureType>ShortNotionalPosition</measureType>
    </quote>
  </exposure>
  <!--Data record 108-->
  <exposure>
    <!--Clearing Org-->
```

```

<relatedParty>
  <partyReference href="clearorg3"/>
  <role>ClearingOrganization</role>
</relatedParty>
<!--Execution Facility-->
<relatedParty>
  <partyReference href="ex3"/>
  <role>ExecutionFacility</role>
</relatedParty>
<cleared>true</cleared>
<category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Agent</category>
<productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg3">HXS</productId>
<underlyingAsset>
  <commodity>
    <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">NATURAL GAS-E. TEXAS (HOUSTON SHIP CHANNEL)-
    INSIDE FERC </instrumentId>
    <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX NG</commodityBase>
  </commodity>
</underlyingAsset>
<exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">TwoComponentLocationalBasis</exposureType>
<priceReferenceMonth>2011-10</priceReferenceMonth>
<quote>
  <value>10.0000</value>
  <measureType>LongSwapPosition</measureType>
</quote>
<quote>
  <value>0.0000</value>
  <measureType>ShortSwapPosition</measureType>
</quote>
<quote>
  <value>0.00</value>
  <measureType>ShortNotionalPosition</measureType>
</quote>
<quote>
  <value>360000.00</value>
  <measureType>LongNotionalPosition</measureType>
</quote>
</exposure>
<!--Data record 109-->
<exposure>
  <!--Customer-->
  <relatedParty>
    <partyReference href="cp50"/>
    <role partyRoleScheme="http://www.fpml.org/coding-scheme/party-role">Customer</role>
  </relatedParty>
  <!--Clearing Org-->
  <relatedParty>
    <partyReference href="clearorg3"/>
    <role>ClearingOrganization</role>
  </relatedParty>
  <!--Execution Facility-->
  <relatedParty>
    <partyReference href="ex3"/>
    <role>ExecutionFacility</role>
  </relatedParty>
  <cleared>true</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Customer</category>
  <productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg3">HXS</productId>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">NYMEX Natural Gas</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX NG</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">TwoComponentLocationalBasis</exposureType>
  <futuresEquivalentMonth>2011-10</futuresEquivalentMonth>
  <quote>
    <value>10.0000</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>0.0000</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
</exposure>

```

```

<quote>
  <value>350000.00</value>
  <measureType>LongNotionalPosition</measureType>
</quote>
<quote>
  <value>0.00</value>
  <measureType>ShortNotionalPosition</measureType>
</quote>
</exposure>
<!--Data record 110-->
<exposure>
  <!--Customer-->
  <relatedParty>
    <partyReference href="cp50"/>
    <role partyRoleScheme="http://www.fpml.org/coding-scheme/party-role">Customer</role>
  </relatedParty>
  <!--Clearing Org-->
  <relatedParty>
    <partyReference href="clearorg3"/>
    <role>ClearingOrganization</role>
  </relatedParty>
  <!--Execution Facility-->
  <relatedParty>
    <partyReference href="ex3"/>
    <role>ExecutionFacility</role>
  </relatedParty>
  <cleared>true</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Customer</category>
  <productId productIdScheme="http://www.fpml.org/coding-scheme-external/product-id-clearorg3">HXS</productId>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">NATURAL GAS-E. TEXAS (HOUSTON SHIP CHANNEL)-
INSIDE FERC </instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX NG</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">TwoComponentLocationalBasis</exposureType>
  <priceReferenceMonth>2011-10</priceReferenceMonth>
  <quote>
    <value>0.0000</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>10.0000</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>360000.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!--CM1-->
<party id="cm00">
  <partyId>CM_00</partyId>
  <partyName>CM1</partyName>
</party>
<!--CP_50-->
<party id="cp50">
  <partyId>CP_50</partyId>
  <partyName>Gas Company Inc</partyName>
</party>
<!--ICE-->
<party id="ex3">
  <partyId>ICE</partyId>
  <partyName>ICE</partyName>
</party>
<!--ICEU-->
<party id="clearorg3">
  <partyId>ICEU</partyId>
  <partyName>ICEU</partyName>

```

```
</party>  
<exposureReport>
```

Appendix M: FpML Schema Example – Data Records 111-112 and 113-120

```
<?xml version="1.0" encoding="utf-8"?>
<!--View is reporting-->
<!--Version is 5-3-->
<!--NS is http://www.fpml.org/FpML-5/reporting-->
<!--Exposure report for large trader reporting to CFTC example based on the CFTC's Guidebook to Part 20 reports Swap P (Data Records 111-120) for 2012-05-07-->
<exposureReport xmlns="http://www.fpml.org/FpML-5/reporting" xmlns:ecore="http://www.eclipse.org/emf/2002/Ecore" xmlns:fpml-
annotation="http://www.fpml.org/annotation" xmlns:view="http://www.fpml.org/views" xmlns:dsig="http://www.w3.org/2000/09/xmldsig#"
xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" xsi:schemaLocation="http://www.fpml.org/FpML-5/reporting fpml-reporting-5-3.xsd" fpmlVersion="5-0"
actualBuild="1" expectedBuild="2">
  <header>
    <messageId messageIdScheme="http://www.sd1.com/report_id">117</messageId>
    <!--Reporting Entity-->
    <sentBy>SD5</sentBy>
    <sendTo>CFTC</sendTo>
    <creationTimestamp>2011-09-22T06:10:00Z</creationTimestamp>
  </header>
  <!--Reporting Entity-->
  <onBehalfOf>
    <partyReference href="sd05"/>
  </onBehalfOf>
  <!-- all quotes are for the given reporting day and time is the end of the reporting day unless indicated in the quote -->
  <asOfDate>2010-09-20</asOfDate>
  <asOfTime>17:00:10-05:00</asOfTime>
  <reportContents>
    <partyReference href="cp60"/>
  </reportContents>
  <quotationCharacteristics>
    <currency currencyScheme="http://www.fpml.org/ext/iso4217-2001-08-15">USD</currency>
  </quotationCharacteristics>
  <!--Data record 111-->
  <exposure>
    <cleared>false</cleared>
    <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Principal</category>
    <underlyingAsset>
      <commodity>
        <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">DJUBENTR</instrumentId>
        <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">Index</commodityBase>
      </commodity>
    </underlyingAsset>
    <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">IndexOrBasket</exposureType>
    <futuresEquivalentMonth>2011-09</futuresEquivalentMonth>
    <quote>
      <value>0.0000</value>
      <measureType>LongSwapPosition</measureType>
      <currency>USD</currency>
    </quote>
    <quote>
      <value>230267.8373</value>
      <measureType>ShortSwapPosition</measureType>
      <currency>USD</currency>
    </quote>
    <quote>
      <value>0.00</value>
      <measureType>LongNotionalPosition</measureType>
    </quote>
    <quote>
      <value>230267.84</value>
      <measureType>ShortNotionalPosition</measureType>
    </quote>
  </exposure>
  <!--Data record 112-->
  <exposure>
    <!--Counterparty-->
    <relatedParty>
      <partyReference href="cp61"/>
      <role>Counterparty</role>
    </relatedParty>
    <cleared>false</cleared>
    <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Counterparty</category>
    <underlyingAsset>
      <commodity>
```

```

<instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">DJUBENTR</instrumentId>
  <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">Index</commodityBase>
</commodity>
</underlyingAsset>
<exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">IndexOrBasket</exposureType>
<priceReferenceMonth>2011-09</priceReferenceMonth>
<quote>
  <value>230267.8373</value>
  <measureType>LongSwapPosition</measureType>
  <currency>USD</currency>
</quote>
<quote>
  <value>0.0000</value>
  <measureType>ShortSwapPosition</measureType>
  <currency>USD</currency>
</quote>
<quote>
  <value>230267.84</value>
  <measureType>LongNotionalPosition</measureType>
</quote>
<quote>
  <value>0.00</value>
  <measureType>ShortNotionalPosition</measureType>
</quote>
</exposure>
<!--Data record 113-->
<exposure>
  <cleared>false</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Principal</category>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">NYMEX Natural Gas</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX NG</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">IndexOrBasket</exposureType>
  <futuresEquivalentMonth>2011-11</futuresEquivalentMonth>
  <quote>
    <value>0.0000</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>1.6329</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>66133.32</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!--Data record 114-->
<exposure>
  <cleared>false</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Principal</category>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">HEATING OIL-NEW YORK-NYMEX</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX HO</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">IndexOrBasket</exposureType>
  <futuresEquivalentMonth>2011-11</futuresEquivalentMonth>
  <quote>
    <value>0.0000</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>0.2937</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
</exposure>

```

```

<quote>
  <value>0.00</value>
  <measureType>LongNotionalPosition</measureType>
</quote>
<quote>
  <value>43181.70</value>
  <measureType>ShortNotionalPosition</measureType>
</quote>
</exposure>
<!--Data record 115-->
<exposure>
  <cleared>false</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Principal</category>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">GASOLINE-NEW YORK-NYMEX</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX RB</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">IndexOrBasket</exposureType>
  <futuresEquivalentMonth>2011-11</futuresEquivalentMonth>
  <quote>
    <value>0.0000</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>0.3147</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>46927.05</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!--Data record 116-->
<exposure>
  <cleared>false</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Principal</category>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">OIL-WTI-NYMEX</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX CL</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">IndexOrBasket</exposureType>
  <futuresEquivalentMonth>2011-11</futuresEquivalentMonth>
  <quote>
    <value>0.0000</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>0.9253</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>74025.77</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!--Data record 117-->
<exposure>
  <!--Counterparty-->
  <relatedParty>
    <partyReference href="cp61"/>
    <role>Counterparty</role>
  </relatedParty>

```

```

<cleared>>false</cleared>
<category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Counterparty</category>
<underlyingAsset>
  <commodity>
    <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">NYMEX Natural Gas</instrumentId>
    <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX NG</commodityBase>
  </commodity>
</underlyingAsset>
<exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">IndexOrBasket</exposureType>
<futuresEquivalentMonth>2011-11</futuresEquivalentMonth>
<quote>
  <value>1.6329</value>
  <measureType>LongSwapPosition</measureType>
</quote>
<quote>
  <value>0.0000</value>
  <measureType>ShortSwapPosition</measureType>
</quote>
<quote>
  <value>66133.32</value>
  <measureType>LongNotionalPosition</measureType>
</quote>
<quote>
  <value>0.00</value>
  <measureType>ShortNotionalPosition</measureType>
</quote>
</exposure>
<!--Data record 118-->
<exposure>
  <!--Counterparty-->
  <relatedParty>
    <partyReference href="cp61"/>
    <role>Counterparty</role>
  </relatedParty>
  <cleared>>false</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Counterparty</category>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">HEATING OIL-NEW YORK-NYMEX</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX HO</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">IndexOrBasket</exposureType>
  <futuresEquivalentMonth>2011-11</futuresEquivalentMonth>
  <quote>
    <value>0.2937</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>0.0000</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>43181.70</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!--Data record 119-->
<exposure>
  <!--Counterparty-->
  <relatedParty>
    <partyReference href="cp61"/>
    <role>Counterparty</role>
  </relatedParty>
  <cleared>>false</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Counterparty</category>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">GASOLINE-NEW YORK-NYMEX</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX RB</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">IndexOrBasket</exposureType>
  <futuresEquivalentMonth>2011-11</futuresEquivalentMonth>
  <quote>
    <value>0.2937</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>0.0000</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>43181.70</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>

```



```

    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">IndexOrBasket</exposureType>
  <futuresEquivalentMonth>2011-11</futuresEquivalentMonth>
  <quote>
    <value>0.3147</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>0.0000</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>46927.05</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!--Data record 120-->
<exposure>
  <!--Counterparty-->
  <relatedParty>
    <partyReference href="cp61"/>
    <role>Counterparty</role>
  </relatedParty>
  <cleared>false</cleared>
  <category categoryScheme="http://www.fpml.org/coding-scheme/org-type-category">Counterparty</category>
  <underlyingAsset>
    <commodity>
      <instrumentId instrumentIdScheme="http://www.fpml.org/spec/2008/commodity-reference-price">OIL-WTI-NYMEX</instrumentId>
      <commodityBase commodityBaseScheme="http://www.fpml.org/coding-scheme/commodity-code">NYMEX CL</commodityBase>
    </commodity>
  </underlyingAsset>
  <exposureType exposureTypeScheme="http://www.fpml.org/coding-scheme/exposure-type">IndexOrBasket</exposureType>
  <futuresEquivalentMonth>2011-11</futuresEquivalentMonth>
  <quote>
    <value>0.9253</value>
    <measureType>LongSwapPosition</measureType>
  </quote>
  <quote>
    <value>0.0000</value>
    <measureType>ShortSwapPosition</measureType>
  </quote>
  <quote>
    <value>74025.77</value>
    <measureType>LongNotionalPosition</measureType>
  </quote>
  <quote>
    <value>0.00</value>
    <measureType>ShortNotionalPosition</measureType>
  </quote>
</exposure>
<!--SD5-->
<party id="sd05">
  <partyId>CP_ZZ</partyId>
  <partyName>SD5</partyName>
</party>
<!--CP_ZZ-->
<party id="cp60">
  <partyId>CP_ZZ</partyId>
  <partyName>SD5</partyName>
</party>
<!--CP_AB-->
<party id="cp61">
  <partyId>CP_AB</partyId>
  <partyName>PENSION FUND</partyName>
</party>
</exposureReport>

```

Appendix N: FIXML Schema Example – Data Records 1-27

```
<?xml version="1.0" encoding="UTF-8"?>
<FIXML xsi:schemaLocation="http://www.fixprotocol.org/FIXML-5-0-SP2 fixml-main-5-0-SP2.xsd" xmlns="http://www.fixprotocol.org/FIXML-5-0-SP2"
xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" v="FIX.5.0SP2" r="String" xv="0" cv="String" xr="String" s="2010-11-16">
  <Batch>
    <!-- Data record #1 -->
    <PosRpt RptID="0001" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="0">
      <!--Reporting ID-->
      <Pty ID="SD1" Src="M" R="92">
        <Sub ID="SD1" Typ="5"/>
      </Pty>
      <!--Principal-->
      <Pty ID="CP_00" Src="D" R="7">
        <Sub ID="SD1" Typ="5"/>
      </Pty>
      <Instrmt SecTyp="CMDTYSWAP"/>
      <PosUnd>
        <Undly ID="HEATING OIL-NEW YORK (BARGE)-PLATTS U.S." Src="R" MMY="201109">
          <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
        </Undly>
      </PosUnd>
      <Qty Typ="GRS" Long="200.0000" Short="0.0000"/>
      <Amt Typ="LSNV" Amt="26040000.00"/>
      <Amt Typ="SSNV" Amt="0.00"/>
    </PosRpt>
    <!-- Data record #2 -->
    <PosRpt RptID="0002" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
      <!--Reporting ID-->
      <Pty ID="SD1" Src="M" R="92">
        <Sub ID="SD1" Typ="5"/>
      </Pty>
      <!--Counterparty-->
      <Pty ID="CP_01" Src="D" R="7">
        <Sub ID="Energy Firm 1" Typ="5"/>
      </Pty>
      <Instrmt SecTyp="CMDTYSWAP"/>
      <PosUnd>
        <Undly ID="HEATING OIL-NEW YORK (BARGE)-PLATTS U.S." Src="R" MMY="201109">
          <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
        </Undly>
      </PosUnd>
      <Qty Typ="GRS" Long="0.0000" Short="50.0000"/>
      <Amt Typ="LSNV" Amt="0.00"/>
      <Amt Typ="SSNV" Amt="6510000.00"/>
    </PosRpt>
    <!-- Data record #3 -->
    <PosRpt RptID="0003" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
      <!--Reporting ID-->
      <Pty ID="SD1" Src="M" R="92">
        <Sub ID="SD1" Typ="5"/>
      </Pty>
      <!--Counterparty-->
      <Pty ID="CP_02" Src="D" R="7">
        <Sub ID="Energy Firm 2" Typ="5"/>
      </Pty>
      <Instrmt SecTyp="CMDTYSWAP"/>
      <PosUnd>
        <Undly ID="HEATING OIL-NEW YORK (BARGE)-PLATTS U.S." Src="R" MMY="201109">
          <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
        </Undly>
      </PosUnd>
      <Qty Typ="GRS" Long="0.0000" Short="150.0000"/>
      <Amt Typ="LSNV" Amt="0.00"/>
      <Amt Typ="SSNV" Amt="19530000.00"/>
    </PosRpt>
    <!-- Data record #4 -->
    <PosRpt RptID="0004" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="0">
      <!--Reporting ID-->
      <Pty ID="SD1" Src="M" R="92">
        <Sub ID="SD1" Typ="5"/>
      </Pty>
      <!--Principal-->
      <Pty ID="CP_00" Src="D" R="7">
```

```
<Sub ID="SD1" Typ="5"/>
</Pty>
<Instrmt SecTyp="CMDTYSWAP"/>
<PosUnd>
  <Undly ID="HEATING OIL-NEW YORK-NYMEX" Src="R" MMY="201110">
    <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="GRS" Long="350.0000" Short="0.0000"/>
<Amt Typ="LSNV" Amt="45570000.00"/>
<Amt Typ="SSNV" Amt="0.00"/>
</PosRpt>
<!-- Data record #5 -->
<PosRpt RptID="0005" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="0">
  <!--Reporting ID-->
  <Pty ID="SD1" Src="M" R="92">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Principal-->
  <Pty ID="CP_00" Src="D" R="7">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="HEATING OIL-NEW YORK-NYMEX" Src="R" MMY="201111">
      <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="350.0000" Short="0.0000"/>
  <Amt Typ="LSNV" Amt="44100000.00"/>
  <Amt Typ="SSNV" Amt="0.00"/>
</PosRpt>
<!-- Data record #6 -->
<PosRpt RptID="0006" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="0">
  <!--Reporting ID-->
  <Pty ID="SD1" Src="M" R="92">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Principal-->
  <Pty ID="CP_00" Src="D" R="7">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="HEATING OIL-NEW YORK-NYMEX" Src="R" MMY="201112">
      <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="350.0000" Short="0.0000"/>
  <Amt Typ="LSNV" Amt="42630000.00"/>
  <Amt Typ="SSNV" Amt="0.00"/>
</PosRpt>
<!-- Data record #7 -->
<PosRpt RptID="0007" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
  <!--Reporting ID-->
  <Pty ID="SD1" Src="M" R="92">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Counterparty-->
  <Pty ID="CP_03" Src="D" R="7">
    <Sub ID="Energy Firm 3" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="HEATING OIL-NEW YORK-NYMEX" Src="R" MMY="201110">
      <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="0.0000" Short="350.0000"/>
  <Amt Typ="LSNV" Amt="0.00"/>
  <Amt Typ="SSNV" Amt="45570000.00"/>
</PosRpt>
<!-- Data record #8 -->
<PosRpt RptID="0008" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
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<!--Reporting ID-->
<Pty ID="SD1" Src="M" R="92">
  <Sub ID="SD1" Typ="5"/>
</Pty>
<!--Counterparty-->
<Pty ID="CP_03" Src="D" R="7">
  <Sub ID="Energy Firm 3" Typ="5"/>
</Pty>
<Instrmt SecTyp="CMDTYSWAP"/>
<PosUnd>
  <Undly ID="HEATING OIL-NEW YORK-NYMEX" Src="R" MMY="201111">
    <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="GRS" Long="0.0000" Short="350.0000"/>
<Amt Typ="LSNV" Amt="0.00"/>
<Amt Typ="SSNV" Amt="44100000.00"/>
</PosRpt>
<!-- Data record #9 -->
<PosRpt RptID="0009" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
  <!--Reporting ID-->
  <Pty ID="SD1" Src="M" R="92">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Counterparty-->
  <Pty ID="CP_03" Src="D" R="7">
    <Sub ID="Energy Firm 3" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="HEATING OIL-NEW YORK-NYMEX" Src="R" MMY="201112">
      <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="0.0000" Short="350.0000"/>
  <Amt Typ="LSNV" Amt="0.00"/>
  <Amt Typ="SSNV" Amt="42630000.00"/>
</PosRpt>
<!-- Data record #10 -->
<PosRpt RptID="0010" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="0">
  <!--Reporting ID-->
  <Pty ID="SD1" Src="M" R="92">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Principal-->
  <Pty ID="CP_00" Src="D" R="7">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Clearing Org-->
  <!--Replaced "CCO_ID_01" with CME to support validation rules-->
  <Pty ID="CME" Src="M" R="21">
    <!--Replaced "ABC Clearing" with CME to support validation rules-->
    <Sub ID="CME" Typ="5"/>
  </Pty>
  <Instrmt ID="CPID_04" Src="H" SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="HEATING OIL-NEW YORK (BARGE)-PLATTS U.S." Src="R" MMY="201109">
      <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="100.0000" Short="0.0000"/>
  <Amt Typ="LSNV" Amt="12600000.00"/>
  <Amt Typ="SSNV" Amt="0.00"/>
</PosRpt>
<!-- Data record #11 -->
<PosRpt RptID="0011" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="3">
  <!--Reporting ID-->
  <Pty ID="SD1" Src="M" R="92">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Counterparty-->
  <Pty ID="CP_04" Src="D" R="7">
    <Sub ID="Energy Firm 4" Typ="5"/>
  </Pty>

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<!--Clearing Org-->
<!--Replaced "CCO_ID_01" with CME to support validation rules-->
<Pty ID="CME" Src="M" R="21">
  <!--Replaced "ABC Clearing" with CME to support validation rules-->
  <Sub ID="CME" Typ="5"/>
</Pty>
<Instrmt ID="CPID_04" Src="H" SecTyp="CMDTYSWAP"/>
<PosUnd>
  <Undly ID="HEATING OIL-NEW YORK (BARGE)-PLATTS U.S." Src="R" MMY="201109">
    <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="GRS" Long="0.0000" Short="100.0000"/>
<Amt Typ="LSNV" Amt="0.00"/>
<Amt Typ="SSNV" Amt="12600000.00"/>
</PosRpt>
<!-- Data record #12 -->
<PosRpt RptID="0012" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="0">
  <!--Reporting ID-->
  <Pty ID="SD1" Src="M" R="92">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Principal-->
  <Pty ID="CP_00" Src="D" R="7">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-HENRY HUB-NYMEX" Src="R" MMY="201111">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="200.0000" Short="100.0000"/>
  <Amt Typ="LSNV" Amt="9000000.00"/>
  <Amt Typ="SSNV" Amt="4500000.00"/>
</PosRpt>
<!-- Data record #13 -->
<PosRpt RptID="0013" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="0">
  <!--Reporting ID-->
  <Pty ID="SD1" Src="M" R="92">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Principal-->
  <Pty ID="CP_00" Src="D" R="7">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-HENRY HUB-NYMEX" Src="R" MMY="201112">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="125.0000" Short="0.0000"/>
  <Amt Typ="LSNV" Amt="5550000.00"/>
  <Amt Typ="SSNV" Amt="0.00"/>
</PosRpt>
<!-- Data record #14 -->
<PosRpt RptID="0014" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
  <!--Reporting ID-->
  <Pty ID="SD1" Src="M" R="92">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Counterparty-->
  <Pty ID="CP_05" Src="D" R="7">
    <Sub ID="XYZ Firm" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-HENRY HUB-NYMEX" Src="R" MMY="201111">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="0.0000" Short="125.0000"/>
  <Amt Typ="LSNV" Amt="0.00"/>

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<Amt Typ="SSNV" Amt="5625000.00"/>
</PosRpt>
<!-- Data record #15 -->
<PosRpt RptID="0015" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
  <!--Reporting ID-->
  <Pty ID="SD1" Src="M" R="92">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Counterparty-->
  <Pty ID="CP_05" Src="D" R="7">
    <Sub ID="XYZ Firm" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-HENRY HUB-NYMEX" Src="R" MMY="201112">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="0.0000" Short="125.0000"/>
  <Amt Typ="LSNV" Amt="0.00"/>
  <Amt Typ="SSNV" Amt="5550000.00"/>
</PosRpt>
<!-- Data record #16 -->
<PosRpt RptID="0016" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
  <!--Reporting ID-->
  <Pty ID="SD1" Src="M" R="92">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Counterparty-->
  <Pty ID="CP_06" Src="D" R="7">
    <Sub ID="WVU Firm" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-HENRY HUB-NYMEX" Src="R" MMY="201111">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="0.0000" Short="75.0000"/>
  <Amt Typ="LSNV" Amt="0.00"/>
  <Amt Typ="SSNV" Amt="3375000.00"/>
</PosRpt>
<!-- Data record #17 -->
<PosRpt RptID="0017" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
  <!--Reporting ID-->
  <Pty ID="SD1" Src="M" R="92">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Counterparty-->
  <Pty ID="CP_01" Src="D" R="7">
    <Sub ID="Energy Firm 1" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-HENRY HUB-NYMEX" Src="R" MMY="201111">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="100.0000" Short="0.0000"/>
  <Amt Typ="LSNV" Amt="4500000.00"/>
  <Amt Typ="SSNV" Amt="0.00"/>
</PosRpt>
<!-- Data record #18 -->
<PosRpt RptID="0018" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="0">
  <!--Reporting ID-->
  <Pty ID="SD1" Src="M" R="92">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Principal-->
  <Pty ID="CP_00" Src="D" R="7">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="SWAPTION" SubTyp="S" PutCall="1" MMY="20110914" StrkPx="4.50" StrkCcy="USD" PxUOM="MMBtu"/>
  <PosUnd>

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<Undly ID="NATURAL GAS-HENRY HUB-NYMEX" Src="R" MMY="201111">
  <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
</Undly>
</PosUnd>
<Qty Typ="NDAS" Long="0.0000" Short="100.0000"/>
<Qty Typ="DAS" Long="0.0000" Short="90.0000"/>
<Amt Typ="LSNV" Amt="0.00"/>
<Amt Typ="SSNV" Amt="4500000.00"/>
</PosRpt>
<!-- Data record #19 -->
<PosRpt RptID="0019" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
  <!--Reporting ID-->
  <Pty ID="SD1" Src="M" R="92">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Counterparty-->
  <Pty ID="CP_07" Src="D" R="7">
    <Sub ID="Energy Firm 1" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="SWAPTION" SubTyp="S" PutCall="1" MMY="20110914" StrkPx="4.50" StrkCcy="USD" PxUOM="MMBtu"/>
</PosUnd>
  <Undly ID="NATURAL GAS-HENRY HUB-NYMEX" Src="R" MMY="201111">
    <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="NDAS" Long="100.0000" Short="0.0000"/>
<Qty Typ="DAS" Long="90.0000" Short="0.0000"/>
<Amt Typ="LSNV" Amt="4500000.00"/>
<Amt Typ="SSNV" Amt="0.00"/>
</PosRpt>
<!-- Data record #20 -->
<PosRpt RptID="0020" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="0">
  <!--Reporting ID-->
  <Pty ID="SD1" Src="M" R="92">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Principal-->
  <Pty ID="CP_00" Src="D" R="7">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Clearing Org-->
  <!--Replaced "CCO_ID_02" with ICUS to support validation rules-->
  <Pty ID="ICUS" Src="M" R="21">
    <!--Replaced "CCO2" with ICUS to support validation rules-->
    <Sub ID="ICUS" Typ="5"/>
  </Pty>
  <!--Execution Facility-->
  <Pty ID="EX2" Src="G" R="22">
    <Sub ID="EX2" Typ="5"/>
  </Pty>
  <Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
</PosUnd>
  <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201109">
    <UndAID AltID="CBT S" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="GRS" Long="0.0000" Short="46.6667"/>
<Amt Typ="LSNV" Amt="0.00"/>
<Amt Typ="SSNV" Amt="3266900.00"/>
</PosRpt>
<!-- Data record #21 -->
<PosRpt RptID="0021" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="0">
  <!--Reporting ID-->
  <Pty ID="SD1" Src="M" R="92">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Principal-->
  <Pty ID="CP_00" Src="D" R="7">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Clearing Org-->
  <!--Replaced "CCO_ID_02" with ICUS to support validation rules-->
  <Pty ID="ICUS" Src="M" R="21">
    <!--Replaced "CCO2" with ICUS to support validation rules-->

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<Sub ID="ICUS" Typ="5"/>
</Pty>
<!--Execution Facility-->
<Pty ID="EX2" Src="G" R="22">
  <Sub ID="EX2" Typ="5"/>
</Pty>
<Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
<PosUnd>
  <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201111">
    <UndAID AIID="CBT S" AIIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="GRS" Long="0.0000" Short="200.0000"/>
<Amt Typ="LSNV" Aml="0.00"/>
<Amt Typ="SSNV" Aml="14500000.00"/>
</PosRpt>
<!-- Data record #22 -->
<PosRpt RptID="0022" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="0">
  <!--Reporting ID-->
  <Pty ID="SD1" Src="M" R="92">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Principal-->
  <Pty ID="CP_00" Src="D" R="7">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Clearing Org-->
  <!--Replaced "CCO_ID_02" with ICUS to support validation rules-->
  <Pty ID="ICUS" Src="M" R="21">
    <!--Replaced "CCO2" with ICUS to support validation rules-->
    <Sub ID="ICUS" Typ="5"/>
  </Pty>
  <!--Execution Facility-->
  <Pty ID="EX2" Src="G" R="22">
    <Sub ID="EX2" Typ="5"/>
  </Pty>
  <Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201201">
      <UndAID AIID="CBT S" AIIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="0.0000" Short="53.3333"/>
  <Amt Typ="LSNV" Aml="0.00"/>
  <Amt Typ="SSNV" Aml="3999750.00"/>
</PosRpt>
<!-- Data record #23 -->
<PosRpt RptID="0023" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="3">
  <!--Reporting ID-->
  <Pty ID="SD1" Src="M" R="92">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Counterparty-->
  <Pty ID="CP_08" Src="D" R="7">
    <Sub ID="CM1" Typ="5"/>
  </Pty>
  <!--Clearing Org-->
  <!--Replaced "CCO_ID_02" with ICUS to support validation rules-->
  <Pty ID="ICUS" Src="M" R="21">
    <!--Replaced "CCO2" with ICUS to support validation rules-->
    <Sub ID="ICUS" Typ="5"/>
  </Pty>
  <!--Execution Facility-->
  <Pty ID="EX2" Src="G" R="22">
    <Sub ID="EX2" Typ="5"/>
  </Pty>
  <Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201109">
      <UndAID AIID="CBT S" AIIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="46.6667" Short="0.0000"/>
  <Amt Typ="LSNV" Aml="3266900.00"/>

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<Amt Typ="SSNV" Amt="0.00"/>
</PosRpt>
<!-- Data record #24 -->
<PosRpt RptID="0024" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="3">
  <!--Reporting ID-->
  <Pty ID="SD1" Src="M" R="92">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Counterparty-->
  <Pty ID="CP_08" Src="D" R="7">
    <Sub ID="CM1" Typ="5"/>
  </Pty>
  <!--Clearing Org-->
  <!--Replaced "CCO_ID_02" with ICUS to support validation rules-->
  <Pty ID="ICUS" Src="M" R="21">
    <!--Replaced "CCO2" with ICUS to support validation rules-->
    <Sub ID="ICUS" Typ="5"/>
  </Pty>
  <!--Execution Facility-->
  <Pty ID="EX2" Src="G" R="22">
    <Sub ID="EX2" Typ="5"/>
  </Pty>
  <Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201111">
      <UndAID AltID="CBT S" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="200.0000" Short="0.0000"/>
  <Amt Typ="LSNV" Amt="14500000.00"/>
  <Amt Typ="SSNV" Amt="0.00"/>
</PosRpt>
<!-- Data record #25 -->
<PosRpt RptID="0025" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="3">
  <!--Reporting ID-->
  <Pty ID="SD1" Src="M" R="92">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Counterparty-->
  <Pty ID="CP_08" Src="D" R="7">
    <Sub ID="CM1" Typ="5"/>
  </Pty>
  <!--Clearing Org-->
  <!--Replaced "CCO_ID_02" with ICUS to support validation rules-->
  <Pty ID="ICUS" Src="M" R="21">
    <!--Replaced "CCO2" with ICUS to support validation rules-->
    <Sub ID="ICUS" Typ="5"/>
  </Pty>
  <!--Execution Facility-->
  <Pty ID="EX2" Src="G" R="22">
    <Sub ID="EX2" Typ="5"/>
  </Pty>
  <Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201201">
      <UndAID AltID="CBT S" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="53.3333" Short="0.0000"/>
  <Amt Typ="LSNV" Amt="3999750.00"/>
  <Amt Typ="SSNV" Amt="0.00"/>
</PosRpt>
<!-- Data record #26 -->
<PosRpt RptID="0026" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="0">
  <!--Reporting ID-->
  <Pty ID="SD1" Src="M" R="92">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Principal-->
  <Pty ID="CP_00" Src="D" R="7">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>

```

```
<Undly ID="NATURAL GAS-LOUISIANA (HENRY HUB)-GAS DAILY" Src="R" MMY="201109">
  <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
</Undly>
</PosUnd>
<Qty Typ="GRS" Long="0.0000" Short="100.0000"/>
<Amt Typ="LSNV" Amt="0.00"/>
<Amt Typ="SSNV" Amt="4500000.00"/>
</PosRpt>
<!-- Data record #27 -->
<PosRpt RptID="0027" BizDt="2011-09-01" TxnTm="2011-09-01T20:08:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
  <!--Reporting ID-->
  <Pty ID="SD1" Src="M" R="92">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Counterparty-->
  <Pty ID="CP_02" Src="D" R="7">
    <Sub ID="Energy Firm 2" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-LOUISIANA (HENRY HUB)-GAS DAILY" Src="R" MMY="201109">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="100.0000" Short="0.0000"/>
  <Amt Typ="LSNV" Amt="4500000.00"/>
  <Amt Typ="SSNV" Amt="0.00"/>
</PosRpt>
</Batch>
</FIXML>
```

Appendix O: FIXML Schema Example – Data Records 28-52

```
<?xml version="1.0" encoding="UTF-8"?>
<FIXML xsi:schemaLocation="http://www.fixprotocol.org/FIXML-5-0-SP2 fixml-main-5-0-SP2.xsd" xmlns="http://www.fixprotocol.org/FIXML-5-0-SP2"
xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" v="FIX.5.0SP2" r="String" xv="0" cv="String" xr="String" s="2010-11-16">
  <Batch>
    <!-- Data record #28 -->
    <PosRpt RptID="0028" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="0">
      <!--Reporting ID-->
      <Pty ID="SD1" Src="M" R="92">
        <Sub ID="SD1" Typ="5"/>
      </Pty>
      <!--Principal-->
      <Pty ID="CP_00" Src="D" R="7">
        <Sub ID="SD1" Typ="5"/>
      </Pty>
      <Instrmt SecTyp="CMDTYSWAP"/>
      <PosUnd>
        <Undly ID="HEATING OIL-NEW YORK (BARGE)-PLATTS U.S." Src="R" MMY="201109">
          <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
        </Undly>
      </PosUnd>
      <Qty Typ="GRS" Long="200.0000" Short="0.0000"/>
      <Amt Typ="LSNV" Amt="26040000.00"/>
      <Amt Typ="SSNV" Amt="0.00"/>
    </PosRpt>
    <!-- Data record #29 -->
    <PosRpt RptID="0029" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
      <!--Reporting ID-->
      <Pty ID="SD1" Src="M" R="92">
        <Sub ID="SD1" Typ="5"/>
      </Pty>
      <!--Counterparty-->
      <Pty ID="CP_01" Src="D" R="7">
        <Sub ID="Energy Firm 1" Typ="5"/>
      </Pty>
      <Instrmt SecTyp="CMDTYSWAP"/>
      <PosUnd>
        <Undly ID="HEATING OIL-NEW YORK (BARGE)-PLATTS U.S." Src="R" MMY="201109">
          <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
        </Undly>
      </PosUnd>
      <Qty Typ="GRS" Long="0.0000" Short="50.0000"/>
      <Amt Typ="LSNV" Amt="0.00"/>
      <Amt Typ="SSNV" Amt="6510000.00"/>
    </PosRpt>
    <!-- Data record #30 -->
    <PosRpt RptID="0030" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
      <!--Reporting ID-->
      <Pty ID="SD1" Src="M" R="92">
        <Sub ID="SD1" Typ="5"/>
      </Pty>
      <!--Counterparty-->
      <Pty ID="CP_02" Src="D" R="7">
        <Sub ID="Energy Firm 2" Typ="5"/>
      </Pty>
      <Instrmt SecTyp="CMDTYSWAP"/>
      <PosUnd>
        <Undly ID="HEATING OIL-NEW YORK (BARGE)-PLATTS U.S." Src="R" MMY="201109">
          <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
        </Undly>
      </PosUnd>
      <Qty Typ="GRS" Long="0.0000" Short="150.0000"/>
      <Amt Typ="LSNV" Amt="0.00"/>
      <Amt Typ="SSNV" Amt="19530000.00"/>
    </PosRpt>
    <!-- Data record #31 -->
    <PosRpt RptID="0031" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="0">
      <!--Reporting ID-->
      <Pty ID="SD1" Src="M" R="92">
        <Sub ID="SD1" Typ="5"/>
      </Pty>
      <!--Principal-->
      <Pty ID="CP_00" Src="D" R="7">
```

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<Sub ID="SD1" Typ="5"/>
</Pty>
<Instrmt SecTyp="CMDTYSWAP"/>
<PosUnd>
  <Undly ID="HEATING OIL-NEW YORK-NYMEX" Src="R" MMY="201110">
    <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="GRS" Long="350.0000" Short="0.0000"/>
<Amt Typ="LSNV" Amt="45570000.00"/>
<Amt Typ="SSNV" Amt="0.00"/>
</PosRpt>
<!-- Data record #32 -->
<PosRpt RptID="0032" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="0">
  <!--Reporting ID-->
  <Pty ID="SD1" Src="M" R="92">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Principal-->
  <Pty ID="CP_00" Src="D" R="7">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="HEATING OIL-NEW YORK-NYMEX" Src="R" MMY="201111">
      <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="350.0000" Short="0.0000"/>
  <Amt Typ="LSNV" Amt="44100000.00"/>
  <Amt Typ="SSNV" Amt="0.00"/>
</PosRpt>
<!-- Data record #33 -->
<PosRpt RptID="0033" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="0">
  <!--Reporting ID-->
  <Pty ID="SD1" Src="M" R="92">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Principal-->
  <Pty ID="CP_00" Src="D" R="7">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="HEATING OIL-NEW YORK-NYMEX" Src="R" MMY="201112">
      <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="350.0000" Short="0.0000"/>
  <Amt Typ="LSNV" Amt="42630000.00"/>
  <Amt Typ="SSNV" Amt="0.00"/>
</PosRpt>
<!-- Data record #34 -->
<PosRpt RptID="0034" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
  <!--Reporting ID-->
  <Pty ID="SD1" Src="M" R="92">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Counterparty-->
  <Pty ID="CP_03" Src="D" R="7">
    <Sub ID="Energy Firm 3" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="HEATING OIL-NEW YORK-NYMEX" Src="R" MMY="201110">
      <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="0.0000" Short="350.0000"/>
  <Amt Typ="LSNV" Amt="0.00"/>
  <Amt Typ="SSNV" Amt="45570000.00"/>
</PosRpt>
<!-- Data record #35 -->
<PosRpt RptID="0035" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">

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<!--Reporting ID-->
<Pty ID="SD1" Src="M" R="92">
  <Sub ID="SD1" Typ="5"/>
</Pty>
<!--Counterparty-->
<Pty ID="CP_03" Src="D" R="7">
  <Sub ID="Energy Firm 3" Typ="5"/>
</Pty>
<Instrmt SecTyp="CMDTYSWAP"/>
<PosUnd>
  <Undly ID="HEATING OIL-NEW YORK-NYMEX" Src="R" MMY="201111">
    <UndAID AIID="NYMEX HO" AIIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="GRS" Long="0.0000" Short="350.0000"/>
<Amt Typ="LSNV" Amt="0.00"/>
<Amt Typ="SSNV" Amt="44100000.00"/>
</PosRpt>
<!-- Data record #36 -->
<PosRpt RptID="0036" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
  <!--Reporting ID-->
  <Pty ID="SD1" Src="M" R="92">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Counterparty-->
  <Pty ID="CP_03" Src="D" R="7">
    <Sub ID="Energy Firm 3" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="HEATING OIL-NEW YORK-NYMEX" Src="R" MMY="201112">
      <UndAID AIID="NYMEX HO" AIIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="0.0000" Short="350.0000"/>
  <Amt Typ="LSNV" Amt="0.00"/>
  <Amt Typ="SSNV" Amt="42630000.00"/>
</PosRpt>
<!-- Data record #37 -->
<PosRpt RptID="0037" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="0">
  <!--Reporting ID-->
  <Pty ID="SD1" Src="M" R="92">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Principal-->
  <Pty ID="CP_00" Src="D" R="7">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Clearing Org-->
  <!--Replaced "CCO_ID_01" with CME to support validation rules-->
  <Pty ID="CME" Src="M" R="21">
    <!--Replaced "ABC Clearing" with CME to support validation rules-->
    <Sub ID="CME" Typ="5"/>
  </Pty>
  <!--Execution Facility-->
  <Pty ID="EX2" Src="G" R="22">
    <Sub ID="EX2" Typ="5"/>
  </Pty>
  <Instrmt ID="CPID_04" Src="H" SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="HEATING OIL-NEW YORK (BARGE)-PLATTS U.S." Src="R" MMY="201109">
      <UndAID AIID="NYMEX HO" AIIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="100.0000" Short="0.0000"/>
  <Amt Typ="LSNV" Amt="12600000.00"/>
  <Amt Typ="SSNV" Amt="0.00"/>
</PosRpt>
<!-- Data record #38 -->
<PosRpt RptID="0038" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="3">
  <!--Reporting ID-->
  <Pty ID="SD1" Src="M" R="92">
    <Sub ID="SD1" Typ="5"/>
  </Pty>

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<!--Counterparty-->
<Pty ID="CP_04" Src="D" R="7">
  <Sub ID="Energy Firm 4" Typ="5"/>
</Pty>
<!--Execution Facility-->
<Pty ID="EX2" Src="G" R="22">
  <Sub ID="EX2" Typ="5"/>
</Pty>
<!--Clearing Org-->
<!--Replaced "CCO_ID_01" with CME to support validation rules-->
<Pty ID="CME" Src="M" R="21">
  <!--Replaced "ABC Clearing" with CME to support validation rules-->
  <Sub ID="CME" Typ="5"/>
</Pty>
<Instrmt ID="CPID_04" Src="H" SecTyp="CMDTYSWAP"/>
<PosUnd>
  <Undly ID="HEATING OIL-NEW YORK (BARGE)-PLATTS U.S." Src="R" MMY="201109">
    <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="GRS" Long="0.0000" Short="100.0000"/>
<Amt Typ="LSNV" Amt="0.00"/>
<Amt Typ="SSNV" Amt="12600000.00"/>
</PosRpt>
<!-- Data record #39 -->
<PosRpt RptID="0039" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="0">
  <!--Reporting ID-->
  <Pty ID="SD1" Src="M" R="92">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Principal-->
  <Pty ID="CP_00" Src="D" R="7">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-HENRY HUB-NYMEX" Src="R" MMY="201111">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="200.0000" Short="100.0000"/>
  <Amt Typ="LSNV" Amt="9000000.00"/>
  <Amt Typ="SSNV" Amt="4500000.00"/>
</PosRpt>
<!-- Data record #40 -->
<PosRpt RptID="0040" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="0">
  <!--Reporting ID-->
  <Pty ID="SD1" Src="M" R="92">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Principal-->
  <Pty ID="CP_00" Src="D" R="7">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-HENRY HUB-NYMEX" Src="R" MMY="201112">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="125.0000" Short="0.0000"/>
  <Amt Typ="LSNV" Amt="5550000.00"/>
  <Amt Typ="SSNV" Amt="0.00"/>
</PosRpt>
<!-- Data record #41 -->
<PosRpt RptID="0041" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
  <!--Reporting ID-->
  <Pty ID="SD1" Src="M" R="92">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Counterparty-->
  <Pty ID="CP_05" Src="D" R="7">
    <Sub ID="XYZ Firm" Typ="5"/>
  </Pty>

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<Instrmt SecTyp="CMDTYSWAP"/>
<PosUnd>
  <Undly ID="NATURAL GAS-HENRY HUB-NYMEX" Src="R" MMY="201111">
    <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="GRS" Long="0.0000" Short="125.0000"/>
<Amt Typ="LSNV" Amt="0.00"/>
<Amt Typ="SSNV" Amt="5625000.00"/>
</PosRpt>
<!-- Data record #42 -->
<PosRpt RptID="0042" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
  <!--Reporting ID-->
  <Pty ID="SD1" Src="M" R="92">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Counterparty-->
  <Pty ID="CP_05" Src="D" R="7">
    <Sub ID="XYZ Firm" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-HENRY HUB-NYMEX" Src="R" MMY="201112">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="0.0000" Short="125.0000"/>
  <Amt Typ="SSNV" Amt="5550000.00"/>
  <Amt Typ="LSNV" Amt="0.00"/>
</PosRpt>
<!-- Data record #43 -->
<PosRpt RptID="0043" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
  <!--Reporting ID-->
  <Pty ID="SD1" Src="M" R="92">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Counterparty-->
  <Pty ID="CP_06" Src="D" R="7">
    <Sub ID="WVU Firm" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-HENRY HUB-NYMEX" Src="R" MMY="201111">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="0.0000" Short="75.0000"/>
  <Amt Typ="LSNV" Amt="0.00"/>
  <Amt Typ="SSNV" Amt="3375000.00"/>
</PosRpt>
<!-- Data record #44 -->
<PosRpt RptID="0044" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
  <!--Reporting ID-->
  <Pty ID="SD1" Src="M" R="92">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Counterparty-->
  <Pty ID="CP_01" Src="D" R="7">
    <Sub ID="Energy Firm 1" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-HENRY HUB-NYMEX" Src="R" MMY="201111">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="100.0000" Short="0.0000"/>
  <Amt Typ="LSNV" Amt="4500000.00"/>
  <Amt Typ="SSNV" Amt="0.00"/>
</PosRpt>
<!-- Data record #45 -->
<PosRpt RptID="0045" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="0">
  <!--Reporting ID-->
  <Pty ID="SD1" Src="M" R="92">

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<Sub ID="SD1" Typ="5"/>
</Pty>
<!--Principal-->
<Pty ID="CP_00" Src="D" R="7">
  <Sub ID="SD1" Typ="5"/>
</Pty>
<Instrmt SecTyp="SWAPTION" SubTyp="S" PutCall="1" MMY="20110914" StrkPx="4.50" StrkCcy="USD" PxUOM="MMBtu"/>
<PosUnd>
  <Undly ID="NATURAL GAS-HENRY HUB-NYMEX" Src="R" MMY="201111">
    <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="NDAS" Long="0.0000" Short="100.0000"/>
<Qty Typ="DAS" Long="0.0000" Short="90.0000"/>
<Amt Typ="LSNV" Amt="0.00"/>
<Amt Typ="SSNV" Amt="4500000.00"/>
</PosRpt>
<!-- Data record #46 -->
<PosRpt RptID="0046" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
  <!--Reporting ID-->
  <Pty ID="SD1" Src="M" R="92">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Counterparty-->
  <Pty ID="CP_07" Src="D" R="7">
    <Sub ID="Energy Firm 1" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="SWAPTION" SubTyp="S" PutCall="1" MMY="20110914" StrkPx="4.50" StrkCcy="USD" PxUOM="MMBtu"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-HENRY HUB-NYMEX" Src="R" MMY="201111">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="NDAS" Long="100.0000" Short="0.0000"/>
  <Qty Typ="DAS" Long="90.0000" Short="0.0000"/>
  <Amt Typ="LSNV" Amt="4500000.00"/>
  <Amt Typ="SSNV" Amt="0.00"/>
</PosRpt>
<!-- Data record #47 -->
<PosRpt RptID="0047" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="0">
  <!--Reporting ID-->
  <Pty ID="SD1" Src="M" R="92">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Principal-->
  <Pty ID="CP_00" Src="D" R="7">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Clearing Org-->
  <!--Replaced "CCO_ID_02" with ICUS to support validation rules-->
  <Pty ID="ICUS" Src="M" R="21">
    <!--Replaced "CCO2" with ICUS to support validation rules-->
    <Sub ID="ICUS" Typ="5"/>
  </Pty>
  <!--Execution Facility-->
  <Pty ID="EX2" Src="G" R="22">
    <Sub ID="EX2" Typ="5"/>
  </Pty>
  <Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201109">
      <UndAID AltID="CBT S" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="0.0000" Short="43.3333"/>
  <Amt Typ="LSNV" Amt="0.00"/>
  <Amt Typ="SSNV" Amt="3266900.00"/>
</PosRpt>
<!-- Data record #48 -->
<PosRpt RptID="0048" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="0">
  <!--Reporting ID-->
  <Pty ID="SD1" Src="M" R="92">
    <Sub ID="SD1" Typ="5"/>
  </Pty>

```



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<!--Principal-->
<Pty ID="CP_00" Src="D" R="7">
  <Sub ID="SD1" Typ="5"/>
</Pty>
<!--Clearing Org-->
<!--Replaced "CCO_ID_O2" with ICUS to support validation rules-->
<Pty ID="ICUS" Src="M" R="21">
  <!--Replaced "CCO2" with ICUS to support validation rules-->
  <Sub ID="ICUS" Typ="5"/>
</Pty>
<!--Execution Facility-->
<Pty ID="EX2" Src="G" R="22">
  <Sub ID="EX2" Typ="5"/>
</Pty>
<Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
<PosUnd>
  <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201111">
    <UndAID AltID="CBT S" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="GRS" Long="0.0000" Short="200.0000"/>
<Amt Typ="LSNV" Amt="0.00"/>
<Amt Typ="SSNV" Amt="14500000.00"/>
</PosRpt>
<!-- Data record #49 -->
<PosRpt RptID="0049" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD" MsgEvlSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="0">
  <!--Reporting ID-->
  <Pty ID="SD1" Src="M" R="92">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Principal-->
  <Pty ID="CP_00" Src="D" R="7">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Clearing Org-->
  <!--Replaced "CCO_ID_O2" with ICUS to support validation rules-->
  <Pty ID="ICUS" Src="M" R="21">
    <!--Replaced "CCO2" with ICUS to support validation rules-->
    <Sub ID="ICUS" Typ="5"/>
  </Pty>
  <!--Execution Facility-->
  <Pty ID="EX2" Src="G" R="22">
    <Sub ID="EX2" Typ="5"/>
  </Pty>
  <Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201201">
      <UndAID AltID="CBT S" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="0.0000" Short="53.3333"/>
  <Amt Typ="LSNV" Amt="0.00"/>
  <Amt Typ="SSNV" Amt="3999750.00"/>
</PosRpt>
<!-- Data record #50 -->
<PosRpt RptID="0050" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD" MsgEvlSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="3">
  <!--Reporting ID-->
  <Pty ID="SD1" Src="M" R="92">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Clearing Org-->
  <!--Replaced "CCO_ID_O2" with ICUS to support validation rules-->
  <Pty ID="ICUS" Src="M" R="21">
    <!--Replaced "CCO2" with ICUS to support validation rules-->
    <Sub ID="ICUS" Typ="5"/>
  </Pty>
  <!--Execution Facility-->
  <Pty ID="EX2" Src="G" R="22">
    <Sub ID="EX2" Typ="5"/>
  </Pty>
  <!--Counterparty-->
  <Pty ID="CP_08" Src="D" R="7">
    <Sub ID="CM1" Typ="5"/>
  </Pty>

```

```
<Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
<PosUnd>
  <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201109">
    <UndAID AltID="CBT S" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="GRS" Long="43.3333" Short="0.0000"/>
<Amt Typ="LSNV" Amt="3266900.00"/>
<Amt Typ="SSNV" Amt="0.00"/>
</PosRpt>
<!-- Data record #51 -->
<PosRpt RptID="0051" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD" MsgEvtSrc="LPR" Cld="1" ConRefPosTyp="99" PosCpcty="3">
  <!--Reporting ID-->
  <Pty ID="SD1" Src="M" R="92">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Clearing Org-->
  <!--Replaced "CCO_ID_02" with ICUS to support validation rules-->
  <Pty ID="ICUS" Src="M" R="21">
    <!--Replaced "CCO2" with ICUS to support validation rules-->
    <Sub ID="ICUS" Typ="5"/>
  </Pty>
  <!--Execution Facility-->
  <Pty ID="EX2" Src="G" R="22">
    <Sub ID="EX2" Typ="5"/>
  </Pty>
  <!--Counterparty-->
  <Pty ID="CP_08" Src="D" R="7">
    <Sub ID="CM1" Typ="5"/>
  </Pty>
  <Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201111">
      <UndAID AltID="CBT S" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="200.0000" Short="0.0000"/>
  <Amt Typ="LSNV" Amt="14500000.00"/>
  <Amt Typ="SSNV" Amt="0.00"/>
</PosRpt>
<!-- Data record #52 -->
<PosRpt RptID="0052" BizDt="2011-09-02" TxnTm="2011-09-02T17:00:00-05:00" Ccy="USD" MsgEvtSrc="LPR" Cld="1" ConRefPosTyp="99" PosCpcty="3">
  <!--Reporting ID-->
  <Pty ID="SD1" Src="M" R="92">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Clearing Org-->
  <!--Replaced "CCO_ID_02" with ICUS to support validation rules-->
  <Pty ID="ICUS" Src="M" R="21">
    <!--Replaced "CCO2" with ICUS to support validation rules-->
    <Sub ID="ICUS" Typ="5"/>
  </Pty>
  <!--Execution Facility-->
  <Pty ID="EX2" Src="G" R="22">
    <Sub ID="EX2" Typ="5"/>
  </Pty>
  <!--Counterparty-->
  <Pty ID="CP_08" Src="D" R="7">
    <Sub ID="CM1" Typ="5"/>
  </Pty>
  <Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201201">
      <UndAID AltID="CBT S" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="53.3333" Short="0.0000"/>
  <Amt Typ="LSNV" Amt="3999750.00"/>
  <Amt Typ="SSNV" Amt="0.00"/>
</PosRpt>
</Batch>
</FIXML>
```


Appendix P: FIXML Schema Example – Data Records 53-70

```
<?xml version="1.0" encoding="UTF-8"?>
<FIXML xsi:schemaLocation="http://www.fixprotocol.org/FIXML-5-0-SP2 fixml-main-5-0-SP2.xsd" xmlns="http://www.fixprotocol.org/FIXML-5-0-SP2"
xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" v="FIX.5.0SP2" r="String" xv="0" cv="String" xr="String" s="2010-11-16">
  <Batch>
    <!-- Data record #53 -->
    <PosRpt RptID="0053" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:00-05:00" Ccy="USD" MsgEvlSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="1">
      <!--Reporting ID-->
      <Pty ID="CM_00" Src="M" R="92">
        <Sub ID="CM1" Typ="5"/>
      </Pty>
      <!--Principal-->
      <Pty ID="CM_00" Src="D" R="7">
        <Sub ID="CM1" Typ="5"/>
      </Pty>
      <!--Clearing Org-->
      <!--Replaced "CCO_ID_O2" with ICUS to support validation rules-->
      <Pty ID="ICUS" Src="M" R="21">
        <!--Replaced "CCO2" with ICUS to support validation rules-->
        <Sub ID="ICUS" Typ="5"/>
      </Pty>
      <!--Execution Facility-->
      <Pty ID="EX2" Src="G" R="22">
        <Sub ID="EX2" Typ="5"/>
      </Pty>
      <Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
      <PosUnd>
        <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201109">
          <UndAID AltID="CBT S" AltIDSrc="Q"/>
        </Undly>
      </PosUnd>
      <Qty Typ="GRS" Long="46.6667" Short="46.6667"/>
      <Amt Typ="LSNV" Amt="3266900.00"/>
      <Amt Typ="SSNV" Amt="3266900.00"/>
    </PosRpt>
    <!-- Data record #54 -->
    <PosRpt RptID="0054" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:00-05:00" Ccy="USD" MsgEvlSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="1">
      <!--Reporting ID-->
      <Pty ID="CM_00" Src="M" R="92">
        <Sub ID="CM1" Typ="5"/>
      </Pty>
      <!--Principal-->
      <Pty ID="CM_00" Src="D" R="7">
        <Sub ID="CM1" Typ="5"/>
      </Pty>
      <!--Clearing Org-->
      <!--Replaced "CCO_ID_O2" with ICUS to support validation rules-->
      <Pty ID="ICUS" Src="M" R="21">
        <!--Replaced "CCO2" with ICUS to support validation rules-->
        <Sub ID="ICUS" Typ="5"/>
      </Pty>
      <!--Execution Facility-->
      <Pty ID="EX2" Src="G" R="22">
        <Sub ID="EX2" Typ="5"/>
      </Pty>
      <Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
      <PosUnd>
        <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201111">
          <UndAID AltID="CBT S" AltIDSrc="Q"/>
        </Undly>
      </PosUnd>
      <Qty Typ="GRS" Long="200.0000" Short="200.0000"/>
      <Amt Typ="LSNV" Amt="14500000.00"/>
      <Amt Typ="SSNV" Amt="14500000.00"/>
    </PosRpt>
    <!-- Data record #55 -->
    <PosRpt RptID="0055" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:00-05:00" Ccy="USD" MsgEvlSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="1">
      <!--Reporting ID-->
      <Pty ID="CM_00" Src="M" R="92">
        <Sub ID="CM1" Typ="5"/>
      </Pty>
      <!--Principal-->
      <Pty ID="CM_00" Src="D" R="7">
```

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    <Sub ID="CM1" Typ="5"/>
  </Pty>
  <!--Clearing Org-->
  <!--Replaced "CCO_ID_O2" with ICUS to support validation rules-->
  <Pty ID="ICUS" Src="M" R="21">
    <!--Replaced "CCO2" with ICUS to support validation rules-->
    <Sub ID="ICUS" Typ="5"/>
  </Pty>
  <!--Execution Facility-->
  <Pty ID="EX2" Src="G" R="22">
    <Sub ID="EX2" Typ="5"/>
  </Pty>
  <Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201201">
      <UndAID AltID="CBT S" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="53.3333" Short="53.3333"/>
  <Amt Typ="LSNV" Amt="3999750.00"/>
  <Amt Typ="SSNV" Amt="3999750.00"/>
</PosRpt>
<!-- Data record #56 -->
<PosRpt RptID="0056" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:00-05:00" Ccy="USD" MsgEvtSrc="LPR" Cld="1" ConRefPosTyp="99" PosCpcty="2">
  <!--Reporting ID-->
  <Pty ID="CM_00" Src="M" R="92">
    <Sub ID="CM1" Typ="5"/>
  </Pty>
  <!--Customer-->
  <Pty ID="CP_00" Src="D" R="7">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Clearing Org-->
  <!--Replaced "CCO_ID_O2" with ICUS to support validation rules-->
  <Pty ID="ICUS" Src="M" R="21">
    <!--Replaced "CCO2" with ICUS to support validation rules-->
    <Sub ID="ICUS" Typ="5"/>
  </Pty>
  <!--Execution Facility-->
  <Pty ID="EX2" Src="G" R="22">
    <Sub ID="EX2" Typ="5"/>
  </Pty>
  <Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201109">
      <UndAID AltID="CBT S" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="0.0000" Short="46.6667"/>
  <Amt Typ="LSNV" Amt="0.00"/>
  <Amt Typ="SSNV" Amt="3266900.00"/>
</PosRpt>
<!-- Data record #57 -->
<PosRpt RptID="0057" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:00-05:00" Ccy="USD" MsgEvtSrc="LPR" Cld="1" ConRefPosTyp="99" PosCpcty="2">
  <!--Reporting ID-->
  <Pty ID="CM_00" Src="M" R="92">
    <Sub ID="CM1" Typ="5"/>
  </Pty>
  <!--Customer-->
  <Pty ID="CP_00" Src="D" R="7">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Clearing Org-->
  <!--Replaced "CCO_ID_O2" with ICUS to support validation rules-->
  <Pty ID="ICUS" Src="M" R="21">
    <!--Replaced "CCO2" with ICUS to support validation rules-->
    <Sub ID="ICUS" Typ="5"/>
  </Pty>
  <!--Execution Facility-->
  <Pty ID="EX2" Src="G" R="22">
    <Sub ID="EX2" Typ="5"/>
  </Pty>
  <Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
  <PosUnd>

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<Undly ID="SOYBEANS-CBOT" Src="R" MMY="201111">
  <UndAID AllID="CBT S" AllIDSrc="Q"/>
</Undly>
</PosUnd>
<Qty Typ="GRS" Long="0.0000" Short="200.0000"/>
<Amt Typ="LSNV" Amt="0.00"/>
<Amt Typ="SSNV" Amt="1450000.00"/>
</PosRpt>
<!-- Data record #58 -->
<PosRpt RptID="0058" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:00-05:00" Ccy="USD" MsgEvtSrc="LPR" Cld="1" ConRefPosTyp="99" PosCpcty="2">
  <!--Reporting ID-->
  <Pty ID="CM_00" Src="M" R="92">
    <Sub ID="CM1" Typ="5"/>
  </Pty>
  <!--Customer-->
  <Pty ID="CP_00" Src="D" R="7">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Clearing Org-->
  <!--Replaced "CCO_ID_O2" with ICUS to support validation rules-->
  <Pty ID="ICUS" Src="M" R="21">
    <!--Replaced "CCO2" with ICUS to support validation rules-->
    <Sub ID="ICUS" Typ="5"/>
  </Pty>
  <!--Execution Facility-->
  <Pty ID="EX2" Src="G" R="22">
    <Sub ID="EX2" Typ="5"/>
  </Pty>
  <Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
</PosUnd>
  <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201201">
    <UndAID AllID="CBT S" AllIDSrc="Q"/>
  </Undly>
</PosUnd>
  <Qty Typ="GRS" Long="0.0000" Short="53.3333"/>
  <Amt Typ="LSNV" Amt="0.00"/>
  <Amt Typ="SSNV" Amt="3999750.00"/>
</PosRpt>
<!-- Data record #59 -->
<PosRpt RptID="0059" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:00-05:00" Ccy="USD" MsgEvtSrc="LPR" Cld="1" ConRefPosTyp="99" PosCpcty="2">
  <!--Reporting ID-->
  <Pty ID="CM_00" Src="M" R="92">
    <Sub ID="CM1" Typ="5"/>
  </Pty>
  <!--Customer-->
  <Pty ID="CP_10" Src="D" R="7">
    <Sub ID="CP_10" Typ="5"/>
  </Pty>
  <!--Clearing Org-->
  <!--Replaced "CCO_ID_O2" with ICUS to support validation rules-->
  <Pty ID="ICUS" Src="M" R="21">
    <!--Replaced "CCO2" with ICUS to support validation rules-->
    <Sub ID="ICUS" Typ="5"/>
  </Pty>
  <!--Execution Facility-->
  <Pty ID="EX2" Src="G" R="22">
    <Sub ID="EX2" Typ="5"/>
  </Pty>
  <Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
</PosUnd>
  <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201109">
    <UndAID AllID="CBT S" AllIDSrc="Q"/>
  </Undly>
</PosUnd>
  <Qty Typ="GRS" Long="46.6667" Short="0.0000"/>
  <Amt Typ="LSNV" Amt="3266900.00"/>
  <Amt Typ="SSNV" Amt="0.00"/>
</PosRpt>
<!-- Data record #60 -->
<PosRpt RptID="0060" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:00-05:00" Ccy="USD" MsgEvtSrc="LPR" Cld="1" ConRefPosTyp="99" PosCpcty="2">
  <!--Reporting ID-->
  <Pty ID="CM_00" Src="M" R="92">
    <Sub ID="CM1" Typ="5"/>
  </Pty>

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<!--Customer-->
<Pty ID="CP_10" Src="D" R="7">
  <Sub ID="CP_10" Typ="5"/>
</Pty>
<!--Clearing Org-->
<!--Replaced "CCO_ID_O2" with ICUS to support validation rules-->
<Pty ID="ICUS" Src="M" R="21">
  <!--Replaced "CCO2" with ICUS to support validation rules-->
  <Sub ID="ICUS" Typ="5"/>
</Pty>
<!--Execution Facility-->
<Pty ID="EX2" Src="G" R="22">
  <Sub ID="EX2" Typ="5"/>
</Pty>
<Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
<PosUnd>
  <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201111">
    <UndAID AltID="CBT S" AltSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="GRS" Long="200.0000" Short="0.0000"/>
<Amt Typ="LSNV" Amt="14500000.00"/>
<Amt Typ="SSNV" Amt="0.00"/>
</PosRpt>
<!-- Data record #61 -->
<PosRpt RptID="0061" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:00-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="2">
  <!--Reporting ID-->
  <Pty ID="CM_00" Src="M" R="92">
    <Sub ID="CM1" Typ="5"/>
  </Pty>
  <!--Customer-->
  <Pty ID="CP_10" Src="D" R="7">
    <Sub ID="CP_10" Typ="5"/>
  </Pty>
  <!--Clearing Org-->
  <!--Replaced "CCO_ID_O2" with ICUS to support validation rules-->
  <Pty ID="ICUS" Src="M" R="21">
    <!--Replaced "CCO2" with ICUS to support validation rules-->
    <Sub ID="ICUS" Typ="5"/>
  </Pty>
  <!--Execution Facility-->
  <Pty ID="EX2" Src="G" R="22">
    <Sub ID="EX2" Typ="5"/>
  </Pty>
  <Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201201">
      <UndAID AltID="CBT S" AltSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="53.3333" Short="0.0000"/>
  <Amt Typ="LSNV" Amt="3999750.00"/>
  <Amt Typ="SSNV" Amt="0.00"/>
</PosRpt>
<!-- Data record #62 -->
<PosRpt RptID="0062" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:00-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="1">
  <!--Reporting ID-->
  <Pty ID="CM_00" Src="M" R="92">
    <Sub ID="CM1" Typ="5"/>
  </Pty>
  <!--Principal-->
  <Pty ID="CM_00" Src="D" R="7">
    <Sub ID="CM1" Typ="5"/>
  </Pty>
  <!--Clearing Org-->
  <!--Replaced "CCO_ID_O2" with ICUS to support validation rules-->
  <Pty ID="ICUS" Src="M" R="21">
    <!--Replaced "CCO2" with ICUS to support validation rules-->
    <Sub ID="ICUS" Typ="5"/>
  </Pty>
  <!--Execution Facility-->
  <Pty ID="EX2" Src="G" R="22">
    <Sub ID="EX2" Typ="5"/>
  </Pty>

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```

<Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
<PosUnd>
  <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201109">
    <UndAID AltID="CBT S" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="GRS" Long="43.3333" Short="43.3333"/>
<Amt Typ="LSNV" Amt="3033100.00"/>
<Amt Typ="SSNV" Amt="3033100.00"/>
</PosRpt>
<!-- Data record #63 -->
<PosRpt RptID="0063" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:00-05:00" Ccy="USD" MsgEvtSrc="LPR" Cld="1" ConRefPosTyp="99" PosCpcty="1">
  <!--Reporting ID-->
  <Pty ID="CM_00" Src="M" R="92">
    <Sub ID="CM1" Typ="5"/>
  </Pty>
  <!--Principal-->
  <Pty ID="CM_00" Src="D" R="7">
    <Sub ID="CM1" Typ="5"/>
  </Pty>
  <!--Clearing Org-->
  <!--Replaced "CCO_ID_02" with ICUS to support validation rules-->
  <Pty ID="ICUS" Src="M" R="21">
    <!--Replaced "CCO2" with ICUS to support validation rules-->
    <Sub ID="ICUS" Typ="5"/>
  </Pty>
  <!--Execution Facility-->
  <Pty ID="EX2" Src="G" R="22">
    <Sub ID="EX2" Typ="5"/>
  </Pty>
<Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
<PosUnd>
  <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201111">
    <UndAID AltID="CBT S" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="GRS" Long="200.0000" Short="200.0000"/>
<Amt Typ="LSNV" Amt="14500000.00"/>
<Amt Typ="SSNV" Amt="14500000.00"/>
</PosRpt>
<!-- Data record #64 -->
<PosRpt RptID="0064" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:00-05:00" Ccy="USD" MsgEvtSrc="LPR" Cld="1" ConRefPosTyp="99" PosCpcty="1">
  <!--Reporting ID-->
  <Pty ID="CM_00" Src="M" R="92">
    <Sub ID="CM1" Typ="5"/>
  </Pty>
  <!--Principal-->
  <Pty ID="CM_00" Src="D" R="7">
    <Sub ID="CM1" Typ="5"/>
  </Pty>
  <!--Clearing Org-->
  <!--Replaced "CCO_ID_02" with ICUS to support validation rules-->
  <Pty ID="ICUS" Src="M" R="21">
    <!--Replaced "CCO2" with ICUS to support validation rules-->
    <Sub ID="ICUS" Typ="5"/>
  </Pty>
  <!--Execution Facility-->
  <Pty ID="EX2" Src="G" R="22">
    <Sub ID="EX2" Typ="5"/>
  </Pty>
<Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
<PosUnd>
  <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201201">
    <UndAID AltID="CBT S" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="GRS" Long="53.3333" Short="53.3333"/>
<Amt Typ="LSNV" Amt="3999750.00"/>
<Amt Typ="SSNV" Amt="3999750.00"/>
</PosRpt>
<!-- Data record #65 -->
<PosRpt RptID="0065" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:00-05:00" Ccy="USD" MsgEvtSrc="LPR" Cld="1" ConRefPosTyp="99" PosCpcty="2">
  <!--Reporting ID-->
  <Pty ID="CM_00" Src="M" R="92">

```



```

<Sub ID="CM1" Typ="5"/>
</Pty>
<!--Customer-->
<Pty ID="CP_00" Src="D" R="7">
  <Sub ID="SD1" Typ="5"/>
</Pty>
<!--Clearing Org-->
<!--Replaced "CCO_ID_O2" with ICUS to support validation rules-->
<Pty ID="ICUS" Src="M" R="21">
  <!--Replaced "CCO2" with ICUS to support validation rules-->
  <Sub ID="ICUS" Typ="5"/>
</Pty>
<!--Execution Facility-->
<Pty ID="EX2" Src="G" R="22">
  <Sub ID="EX2" Typ="5"/>
</Pty>
<Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
<PosUnd>
  <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201109">
    <UndAID AltID="CBT S" AltSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="GRS" Long="0.0000" Short="43.3333"/>
<Amt Typ="LSNV" Amt="0.00"/>
<Amt Typ="SSNV" Amt="3033100.00"/>
</PosRpt>
<!-- Data record #66 -->
<PosRpt RptID="0066" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:00-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="2">
  <!--Reporting ID-->
  <Pty ID="CM_00" Src="M" R="92">
    <Sub ID="CM1" Typ="5"/>
  </Pty>
  <!--Customer-->
  <Pty ID="CP_00" Src="D" R="7">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Clearing Org-->
  <!--Replaced "CCO_ID_O2" with ICUS to support validation rules-->
  <Pty ID="ICUS" Src="M" R="21">
    <!--Replaced "CCO2" with ICUS to support validation rules-->
    <Sub ID="ICUS" Typ="5"/>
  </Pty>
  <!--Execution Facility-->
  <Pty ID="EX2" Src="G" R="22">
    <Sub ID="EX2" Typ="5"/>
  </Pty>
  <Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201111">
      <UndAID AltID="CBT S" AltSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="0.0000" Short="200.0000"/>
  <Amt Typ="LSNV" Amt="0.00"/>
  <Amt Typ="SSNV" Amt="1450000.00"/>
</PosRpt>
<!-- Data record #67 -->
<PosRpt RptID="0067" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:00-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="2">
  <!--Reporting ID-->
  <Pty ID="CM_00" Src="M" R="92">
    <Sub ID="CM1" Typ="5"/>
  </Pty>
  <!--Customer-->
  <Pty ID="CP_00" Src="D" R="7">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Clearing Org-->
  <!--Replaced "CCO_ID_O2" with ICUS to support validation rules-->
  <Pty ID="ICUS" Src="M" R="21">
    <!--Replaced "CCO2" with ICUS to support validation rules-->
    <Sub ID="ICUS" Typ="5"/>
  </Pty>
  <!--Execution Facility-->
  <Pty ID="EX2" Src="G" R="22">

```

```
<Sub ID="EX2" Typ="5"/>
</Pty>
<Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
<PosUnd>
  <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201201">
    <UndAID AltID="CBT S" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="GRS" Long="0.0000" Short="53.3333"/>
<Amt Typ="LSNV" Amt="0.00"/>
<Amt Typ="SSNV" Amt="3999750.00"/>
</PosRpt>
<!-- Data record #68 -->
<PosRpt RptID="0068" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:00-05:00" Ccy="USD" MsgEvtSrc="LPR" Cld="1" ConRefPosTyp="99" PosCpcty="2">
  <!-- Reporting ID-->
  <Pty ID="CM_00" Src="M" R="92">
    <Sub ID="CM1" Typ="5"/>
  </Pty>
  <!-- Customer-->
  <Pty ID="CP_10" Src="D" R="7">
    <Sub ID="CP_10" Typ="5"/>
  </Pty>
  <!-- Clearing Org-->
  <!-- Replaced "CCO_ID_O2" with ICUS to support validation rules-->
  <Pty ID="ICUS" Src="M" R="21">
    <!-- Replaced "CCO2" with ICUS to support validation rules-->
    <Sub ID="ICUS" Typ="5"/>
  </Pty>
  <!-- Execution Facility-->
  <Pty ID="EX2" Src="G" R="22">
    <Sub ID="EX2" Typ="5"/>
  </Pty>
  <Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201109">
      <UndAID AltID="CBT S" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="43.3333" Short="0.0000"/>
  <Amt Typ="LSNV" Amt="3033100.00"/>
  <Amt Typ="SSNV" Amt="0.00"/>
</PosRpt>
<!-- Data record #69 -->
<PosRpt RptID="0069" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:00-05:00" Ccy="USD" MsgEvtSrc="LPR" Cld="1" ConRefPosTyp="99" PosCpcty="2">
  <!-- Reporting ID-->
  <Pty ID="CM_00" Src="M" R="92">
    <Sub ID="CM1" Typ="5"/>
  </Pty>
  <!-- Customer-->
  <Pty ID="CP_10" Src="D" R="7">
    <Sub ID="CP_10" Typ="5"/>
  </Pty>
  <!-- Clearing Org-->
  <!-- Replaced "CCO_ID_O2" with ICUS to support validation rules-->
  <Pty ID="ICUS" Src="M" R="21">
    <!-- Replaced "CCO2" with ICUS to support validation rules-->
    <Sub ID="ICUS" Typ="5"/>
  </Pty>
  <!-- Execution Facility-->
  <Pty ID="EX2" Src="G" R="22">
    <Sub ID="EX2" Typ="5"/>
  </Pty>
  <Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201111">
      <UndAID AltID="CBT S" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="200.0000" Short="0.0000"/>
  <Amt Typ="LSNV" Amt="14500000.00"/>
  <Amt Typ="SSNV" Amt="0.00"/>
</PosRpt>
<!-- Data record #70 -->
<PosRpt RptID="0070" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:00-05:00" Ccy="USD" MsgEvtSrc="LPR" Cld="1" ConRefPosTyp="99" PosCpcty="2">
```

```
<!--Reporting ID-->
<Pty ID="CM_00" Src="M" R="92">
  <Sub ID="CM1" Typ="5"/>
</Pty>
<!--Customer-->
<Pty ID="CP_10" Src="D" R="7">
  <Sub ID="CP_10" Typ="5"/>
</Pty>
<!--Clearing Org-->
<!--Replaced "CCO_ID_02" with ICUS to support validation rules-->
<Pty ID="ICUS" Src="M" R="21">
  <!--Replaced "CCO2" with ICUS to support validation rules-->
  <Sub ID="ICUS" Typ="5"/>
</Pty>
<!--Execution Facility-->
<Pty ID="EX2" Src="G" R="22">
  <Sub ID="EX2" Typ="5"/>
</Pty>
<Instrmt ID="CPID_08" Src="H" SecTyp="CMDTYSWAP"/>
<PosUnd>
  <Undly ID="SOYBEANS-CBOT" Src="R" MMY="201201">
    <UndAID AIID="CBT S" AIIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="GRS" Long="53.3333" Short="0.0000"/>
<Amt Typ="LSNV" Amt="3999750.00"/>
<Amt Typ="SSNV" Amt="0.00"/>
</PosRpt>
</Batch>
</FIXML>
```

Appendix Q: FIXML Schema Example – Data Records 71-78

```
<?xml version="1.0" encoding="UTF-8"?>
<FIXML xsi:schemaLocation="http://www.fixprotocol.org/FIXML-5-0-SP2 fixml-main-5-0-SP2.xsd" xmlns="http://www.fixprotocol.org/FIXML-5-0-SP2"
xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" v="FIX.5.0SP2" r="String" xv="0" cv="String" xr="String" s="2010-11-16">
<Batch>
  <!-- Data record #71 -->
  <PosRpt RptID="0071" BizDt="2011-09-27" TxnTm="2011-09-27T17:00:00-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="0">
  <!--Reporting ID-->
  <Pty ID="EF2" Src="M" R="92">
    <Sub ID="EF2" Typ="5"/>
  </Pty>
  <!--Principal-->
  <Pty ID="CP_33" Src="D" R="7">
    <Sub ID="EF2" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="GOLD-COMEX" Src="R" MMY="201212">
      <UndAID AltID="CMX GC" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="0.0000" Short="579.3743"/>
  <Amt Typ="LSNV" Amt="0.00"/>
  <Amt Typ="SSNV" Amt="100000000.00"/>
</PosRpt>
  <!-- Data record #72 -->
  <PosRpt RptID="0072" BizDt="2011-09-27" TxnTm="2011-09-27T17:00:00-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="0">
  <!--Reporting ID-->
  <Pty ID="EF2" Src="M" R="92">
    <Sub ID="EF2" Typ="5"/>
  </Pty>
  <!--Principal-->
  <Pty ID="CP_33" Src="D" R="7">
    <Sub ID="EF2" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="GOLD-COMEX" Src="R" MMY="201312">
      <UndAID AltID="CMX GC" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="559.9104" Short="0.0000"/>
  <Amt Typ="LSNV" Amt="100000000.00"/>
  <Amt Typ="SSNV" Amt="0.00"/>
</PosRpt>
  <!-- Data record #73 -->
  <PosRpt RptID="0073" BizDt="2011-09-27" TxnTm="2011-09-27T17:00:00-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="0">
  <!--Reporting ID-->
  <Pty ID="EF2" Src="M" R="92">
    <Sub ID="EF2" Typ="5"/>
  </Pty>
  <!--Principal-->
  <Pty ID="CP_33" Src="D" R="7">
    <Sub ID="EF2" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="EURODOLLARS-CME" Src="R" PxRefMo="201212">
      <UndAID AltID="OTHER" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="100000000.00" Short="0.0000" UOM="Ccy" UOMCcy="USD"/>
  <Amt Typ="LSNV" Amt="100000000.00"/>
  <Amt Typ="SSNV" Amt="0.00"/>
</PosRpt>
  <!-- Data record #74 -->
  <PosRpt RptID="0074" BizDt="2011-09-27" TxnTm="2011-09-27T17:00:00-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="0">
  <!--Reporting ID-->
  <Pty ID="EF2" Src="M" R="92">
    <Sub ID="EF2" Typ="5"/>
  </Pty>
  <!--Principal-->
  <Pty ID="CP_33" Src="D" R="7">
```

```
<Sub ID="EF2" Typ="5"/>
</Pty>
<Instrmt SecTyp="CMDTYSWAP"/>
<PosUnd>
  <Undly ID="EURODOLLARS-CME" Src="R" PxRefMo="201312">
    <UndAID AltID="OTHER" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="GRS" Long="0.0000" Short="100000000.00" UOM="Ccy" UOMCcy="USD"/>
<Amt Typ="LSNV" Amt="0.00"/>
<Amt Typ="SSNV" Amt="100000000.00"/>
</PosRpt>
<!-- Data record #75 -->
<PosRpt RptID="0075" BizDt="2011-09-27" TxnTm="2011-09-27T17:00:00-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
  <!--Reporting ID-->
  <Pty ID="EF2" Src="M" R="92">
    <Sub ID="EF2" Typ="5"/>
  </Pty>
  <!--Counterparty-->
  <Pty ID="CP_45" Src="D" R="7">
    <Sub ID="BF1" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="GOLD-COMEX" Src="R" MMY="201212">
      <UndAID AltID="CMX GC" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="579.3743" Short="0.0000"/>
  <Amt Typ="LSNV" Amt="100000000.00"/>
  <Amt Typ="SSNV" Amt="0.00"/>
</PosRpt>
<!-- Data record #76 -->
<PosRpt RptID="0076" BizDt="2011-09-27" TxnTm="2011-09-27T17:00:00-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
  <!--Reporting ID-->
  <Pty ID="EF2" Src="M" R="92">
    <Sub ID="EF2" Typ="5"/>
  </Pty>
  <!--Counterparty-->
  <Pty ID="CP_45" Src="D" R="7">
    <Sub ID="BF1" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="GOLD-COMEX" Src="R" MMY="201312">
      <UndAID AltID="CMX GC" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="0.0000" Short="559.9104"/>
  <Amt Typ="LSNV" Amt="0.00"/>
  <Amt Typ="SSNV" Amt="100000000.00"/>
</PosRpt>
<!-- Data record #77 -->
<PosRpt RptID="0077" BizDt="2011-09-27" TxnTm="2011-09-27T17:00:00-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
  <!--Reporting ID-->
  <Pty ID="EF2" Src="M" R="92">
    <Sub ID="EF2" Typ="5"/>
  </Pty>
  <!--Counterparty-->
  <Pty ID="CP_45" Src="D" R="7">
    <Sub ID="BF1" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="EURODOLLARS-CME" Src="R" PxRefMo="201212">
      <UndAID AltID="OTHER" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="0.0000" Short="100000000.00" UOM="Ccy" UOMCcy="USD"/>
  <Amt Typ="LSNV" Amt="0.00"/>
  <Amt Typ="SSNV" Amt="100000000.00"/>
</PosRpt>
<!-- Data record #78 -->
<PosRpt RptID="0078" BizDt="2011-09-27" TxnTm="2011-09-27T17:00:00-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="99" PosCpcty="3">
```

```
<!--Reporting ID-->
<Pty ID="EF2" Src="M" R="92">
  <Sub ID="EF2" Typ="5"/>
</Pty>
<!--Counterparty-->
<Pty ID="CP_45" Src="D" R="7">
  <Sub ID="BF1" Typ="5"/>
</Pty>
<Instrmt SecTyp="CMDTYSWAP"/>
<PosUnd>
  <Undly ID="EURODOLLARS-CME" Src="R" PxRefMo="201312">
    <UndAID AIID="OTHER" AIIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="GRS" Long="100000000.00" Short="0.0000" UOM="Ccy" UOMCcy="USD"/>
<Amt Typ="LSNV" Amt="100000000"/>
<Amt Typ="SSNV" Amt="0.00"/>
</PosRpt>
</Batch>
</FIXML>
```

Appendix R: FIXML Schema Example – Data Records 79-102

```
<?xml version="1.0" encoding="UTF-8"?>
<FIXML xsi:schemaLocation="http://www.fixprotocol.org/FIXML-5-0-SP2 fixml-main-5-0-SP2.xsd" xmlns="http://www.fixprotocol.org/FIXML-5-0-SP2"
xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" v="FIX.5.0SP2" r="String" xv="0" cv="String" xr="String" s="2010-11-16">
  <Batch>
    <!-- Data record #79 -->
    <PosRpt RptID="0079" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="1">
      <!--Reporting ID-->
      <Pty ID="EF1" Src="M" R="92">
        <Sub ID="EF1" Typ="5"/>
      </Pty>
      <!--Agent-->
      <Pty ID="CP_51" Src="D" R="7">
        <Sub ID="EF1" Typ="5"/>
      </Pty>
      <!--Clearing Org-->
      <!--Replaced "CCO_ID_02" with ICUS to support validation rules-->
      <Pty ID="ICUS" Src="M" R="21">
        <!--Replaced "CCO2" with ICUS to support validation rules-->
        <Sub ID="ICUS" Typ="5"/>
      </Pty>
      <!--Execution Facility-->
      <Pty ID="EX2" Src="G" R="22">
        <Sub ID="EX2" Typ="5"/>
      </Pty>
      <Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20111228" StrkPx="4.50" StrkCcy="USD" PxUOM="MMBtu"/>
      <PosUnd>
        <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201201">
          <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
        </Undly>
      </PosUnd>
      <Qty Typ="NDAS" Long="25.0000" Short="0.0000"/>
      <Qty Typ="DAS" Long="20.0000" Short="0.0000"/>
      <Amt Typ="LSNV" Amt="900000.00"/>
      <Amt Typ="SSNV" Amt="0.00"/>
    </PosRpt>
    <!-- Data record #80 -->
    <PosRpt RptID="0080" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="1">
      <!--Reporting ID-->
      <Pty ID="EF1" Src="M" R="92">
        <Sub ID="EF1" Typ="5"/>
      </Pty>
      <!--Agent-->
      <Pty ID="CP_51" Src="D" R="7">
        <Sub ID="EF1" Typ="5"/>
      </Pty>
      <!--Clearing Org-->
      <!--Replaced "CCO_ID_02" with ICUS to support validation rules-->
      <Pty ID="ICUS" Src="M" R="21">
        <!--Replaced "CCO2" with ICUS to support validation rules-->
        <Sub ID="ICUS" Typ="5"/>
      </Pty>
      <!--Execution Facility-->
      <Pty ID="EX2" Src="G" R="22">
        <Sub ID="EX2" Typ="5"/>
      </Pty>
      <Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20120127" StrkPx="4.50" StrkCcy="USD" PxUOM="MMBtu"/>
      <PosUnd>
        <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201202">
          <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
        </Undly>
      </PosUnd>
      <Qty Typ="NDAS" Long="25.0000" Short="0.0000"/>
      <Qty Typ="DAS" Long="20.0000" Short="0.0000"/>
      <Amt Typ="LSNV" Amt="900000.00"/>
      <Amt Typ="SSNV" Amt="0.00"/>
    </PosRpt>
    <!-- Data record #81 -->
    <PosRpt RptID="0081" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="1">
      <!--Reporting ID-->
      <Pty ID="EF1" Src="M" R="92">
        <Sub ID="EF1" Typ="5"/>
      </Pty>
    </PosRpt>
```

```

<!--Agent-->
<Pty ID="CP_51" Src="D" R="7">
  <Sub ID="EF1" Typ="5"/>
</Pty>
<!--Clearing Org-->
<!--Replaced "CCO_ID_02" with ICUS to support validation rules-->
<Pty ID="ICUS" Src="M" R="21">
  <!--Replaced "CCO2" with ICUS to support validation rules-->
  <Sub ID="ICUS" Typ="5"/>
</Pty>
<!--Execution Facility-->
<Pty ID="EX2" Src="G" R="22">
  <Sub ID="EX2" Typ="5"/>
</Pty>
<Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20120227" StrkPx="4.50" StrkCcy="USD" PxUOM="MMBtu"/>
<PosUnd>
  <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201203">
    <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="NDAS" Long="25.0000" Short="0.0000"/>
<Qty Typ="DAS" Long="20.0000" Short="0.0000"/>
<Amt Typ="LSNV" Amt="900000.00"/>
<Amt Typ="SSNV" Amt="0.00"/>
</PosRpt>
<!-- Data record #82 -->
<PosRpt RptID="0082" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="1">
  <!--Reporting ID-->
  <Pty ID="EF1" Src="M" R="92">
    <Sub ID="EF1" Typ="5"/>
  </Pty>
  <!--Agent-->
  <Pty ID="CP_51" Src="D" R="7">
    <Sub ID="EF1" Typ="5"/>
  </Pty>
  <!--Clearing Org-->
  <!--Replaced "CCO_ID_02" with ICUS to support validation rules-->
  <Pty ID="ICUS" Src="M" R="21">
    <!--Replaced "CCO2" with ICUS to support validation rules-->
    <Sub ID="ICUS" Typ="5"/>
  </Pty>
  <!--Execution Facility-->
  <Pty ID="EX2" Src="G" R="22">
    <Sub ID="EX2" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20120327" StrkPx="4.50" StrkCcy="USD" PxUOM="MMBtu"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201204">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="NDAS" Long="25.0000" Short="0.0000"/>
  <Qty Typ="DAS" Long="20.0000" Short="0.0000"/>
  <Amt Typ="LSNV" Amt="900000.00"/>
  <Amt Typ="SSNV" Amt="0.00"/>
</PosRpt>
<!-- Data record #83 -->
<PosRpt RptID="0083" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="1">
  <!--Reporting ID-->
  <Pty ID="EF1" Src="M" R="92">
    <Sub ID="EF1" Typ="5"/>
  </Pty>
  <!--Agent-->
  <Pty ID="CP_51" Src="D" R="7">
    <Sub ID="EF1" Typ="5"/>
  </Pty>
  <!--Clearing Org-->
  <!--Replaced "CCO_ID_02" with ICUS to support validation rules-->
  <Pty ID="ICUS" Src="M" R="21">
    <!--Replaced "CCO2" with ICUS to support validation rules-->
    <Sub ID="ICUS" Typ="5"/>
  </Pty>
  <!--Execution Facility-->
  <Pty ID="EX2" Src="G" R="22">

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<Sub ID="EX2" Typ="5"/>
</Pty>
<Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20120426" StrkPx="4.50" StrkCcy="USD" PxUOM="MMBtu"/>
<PosUnd>
  <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201205">
    <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="NDAS" Long="25.0000" Short="0.0000"/>
<Qty Typ="DAS" Long="20.0000" Short="0.0000"/>
<Amt Typ="LSNV" Amt="900000.00"/>
<Amt Typ="SSNV" Amt="0.00"/>
</PosRpt>
<!-- Data record #84 -->
<PosRpt RptID="0084" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="1">
  <!--Reporting ID-->
  <Pty ID="EF1" Src="M" R="92">
    <Sub ID="EF1" Typ="5"/>
  </Pty>
  <!--Agent-->
  <Pty ID="CP_51" Src="D" R="7">
    <Sub ID="EF1" Typ="5"/>
  </Pty>
  <!--Clearing Org-->
  <!--Replaced "CCO_ID_02" with ICUS to support validation rules-->
  <Pty ID="ICUS" Src="M" R="21">
    <!--Replaced "CCO2" with ICUS to support validation rules-->
    <Sub ID="ICUS" Typ="5"/>
  </Pty>
  <!--Execution Facility-->
  <Pty ID="EX2" Src="G" R="22">
    <Sub ID="EX2" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20120529" StrkPx="4.50" StrkCcy="USD" PxUOM="MMBtu"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201206">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="25.0000" Short="0.0000"/>
  <Qty Typ="DAS" Long="20.0000" Short="0.0000"/>
  <Amt Typ="LSNV" Amt="900000.00"/>
  <Amt Typ="SSNV" Amt="0.00"/>
</PosRpt>
<!-- Data record #85 -->
<PosRpt RptID="0085" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="1">
  <!--Reporting ID-->
  <Pty ID="EF1" Src="M" R="92">
    <Sub ID="EF1" Typ="5"/>
  </Pty>
  <!--Agent-->
  <Pty ID="CP_51" Src="D" R="7">
    <Sub ID="EF1" Typ="5"/>
  </Pty>
  <!--Clearing Org-->
  <!--Replaced "CCO_ID_02" with ICUS to support validation rules-->
  <Pty ID="ICUS" Src="M" R="21">
    <!--Replaced "CCO2" with ICUS to support validation rules-->
    <Sub ID="ICUS" Typ="5"/>
  </Pty>
  <!--Execution Facility-->
  <Pty ID="EX2" Src="G" R="22">
    <Sub ID="EX2" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20120627" StrkPx="4.50" StrkCcy="USD" PxUOM="MMBtu"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201207">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="25.0000" Short="0.0000"/>
  <Qty Typ="DAS" Long="10.0000" Short="0.0000"/>
  <Amt Typ="LSNV" Amt="425000.00"/>
  <Amt Typ="SSNV" Amt="0.00"/>

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</PosRpt>
<!-- Data record #86 -->
<PosRpt RptID="0086" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="1">
  <!--Reporting ID-->
  <Pty ID="EF1" Src="M" R="92">
    <Sub ID="EF1" Typ="5"/>
  </Pty>
  <!--Agent-->
  <Pty ID="CP_51" Src="D" R="7">
    <Sub ID="EF1" Typ="5"/>
  </Pty>
  <!--Clearing Org-->
  <!--Replaced "CCO_ID_02" with ICUS to support validation rules-->
  <Pty ID="ICUS" Src="M" R="21">
    <!--Replaced "CCO2" with ICUS to support validation rules-->
    <Sub ID="ICUS" Typ="5"/>
  </Pty>
  <!--Execution Facility-->
  <Pty ID="EX2" Src="G" R="22">
    <Sub ID="EX2" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20120727" StrkPx="4.50" StrkCcy="USD" PxUOM="MMBtu"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201208">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="NDAS" Long="25.0000" Short="0.0000"/>
  <Qty Typ="DAS" Long="10.0000" Short="0.0000"/>
  <Amt Typ="LSNV" Amt="425000.00"/>
  <Amt Typ="SSNV" Amt="0.00"/>
</PosRpt>
<!-- Data record #87 -->
<PosRpt RptID="0087" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="1">
  <!--Reporting ID-->
  <Pty ID="EF1" Src="M" R="92">
    <Sub ID="EF1" Typ="5"/>
  </Pty>
  <!--Agent-->
  <Pty ID="CP_51" Src="D" R="7">
    <Sub ID="EF1" Typ="5"/>
  </Pty>
  <!--Clearing Org-->
  <!--Replaced "CCO_ID_02" with ICUS to support validation rules-->
  <Pty ID="ICUS" Src="M" R="21">
    <!--Replaced "CCO2" with ICUS to support validation rules-->
    <Sub ID="ICUS" Typ="5"/>
  </Pty>
  <!--Execution Facility-->
  <Pty ID="EX2" Src="G" R="22">
    <Sub ID="EX2" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20120826" StrkPx="4.50" StrkCcy="USD" PxUOM="MMBtu"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201209">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="NDAS" Long="25.0000" Short="0.0000"/>
  <Qty Typ="DAS" Long="10.0000" Short="0.0000"/>
  <Amt Typ="LSNV" Amt="425000.00"/>
  <Amt Typ="SSNV" Amt="0.00"/>
</PosRpt>
<!-- Data record #88 -->
<PosRpt RptID="0088" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="1">
  <!--Reporting ID-->
  <Pty ID="EF1" Src="M" R="92">
    <Sub ID="EF1" Typ="5"/>
  </Pty>
  <!--Agent-->
  <Pty ID="CP_51" Src="D" R="7">
    <Sub ID="EF1" Typ="5"/>
  </Pty>
  <!--Clearing Org-->

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<!--Replaced "CCO_ID_02" with ICUS to support validation rules-->
<Pty ID="ICUS" Src="M" R="21">
  <!--Replaced "CCO2" with ICUS to support validation rules-->
  <Sub ID="ICUS" Typ="5"/>
</Pty>
<!--Execution Facility-->
<Pty ID="EX2" Src="G" R="22">
  <Sub ID="EX2" Typ="5"/>
</Pty>
<Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20120926" StrkPx="4.50" StrkCcy="USD" PxUOM="MMBtu"/>
<PosUnd>
  <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201210">
    <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="NDAS" Long="25.0000" Short="0.0000"/>
<Qty Typ="DAS" Long="10.0000" Short="0.0000"/>
<Amt Typ="LSNV" Amt="425000.00"/>
<Amt Typ="SSNV" Amt="0.00"/>
</PosRpt>
<!-- Data record #89 -->
<PosRpt RptID="0089" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="1">
  <!--Reporting ID-->
  <Pty ID="EF1" Src="M" R="92">
    <Sub ID="EF1" Typ="5"/>
  </Pty>
  <!--Agent-->
  <Pty ID="CP_51" Src="D" R="7">
    <Sub ID="EF1" Typ="5"/>
  </Pty>
  <!--Clearing Org-->
  <!--Replaced "CCO_ID_02" with ICUS to support validation rules-->
  <Pty ID="ICUS" Src="M" R="21">
    <!--Replaced "CCO2" with ICUS to support validation rules-->
    <Sub ID="ICUS" Typ="5"/>
  </Pty>
  <!--Execution Facility-->
  <Pty ID="EX2" Src="G" R="22">
    <Sub ID="EX2" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20121029" StrkPx="4.50" StrkCcy="USD" PxUOM="MMBtu"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201211">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="25.0000" Short="0.0000"/>
  <Qty Typ="DAS" Long="10.0000" Short="0.0000"/>
  <Amt Typ="LSNV" Amt="425000.00"/>
  <Amt Typ="SSNV" Amt="0.00"/>
</PosRpt>
<!-- Data record #90 -->
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  <!--Reporting ID-->
  <Pty ID="EF1" Src="M" R="92">
    <Sub ID="EF1" Typ="5"/>
  </Pty>
  <!--Agent-->
  <Pty ID="CP_51" Src="D" R="7">
    <Sub ID="EF1" Typ="5"/>
  </Pty>
  <!--Clearing Org-->
  <!--Replaced "CCO_ID_02" with ICUS to support validation rules-->
  <Pty ID="ICUS" Src="M" R="21">
    <!--Replaced "CCO2" with ICUS to support validation rules-->
    <Sub ID="ICUS" Typ="5"/>
  </Pty>
  <!--Execution Facility-->
  <Pty ID="EX2" Src="G" R="22">
    <Sub ID="EX2" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20121128" StrkPx="4.50" StrkCcy="USD" PxUOM="MMBtu"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201212">

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        <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
</PosUnd>
<Qty Typ="GRS" Long="25.0000" Short="0.0000"/>
<Qty Typ="DAS" Long="10.0000" Short="0.0000"/>
<Amt Typ="LSNV" Amt="425000.00"/>
<Amt Typ="SSNV" Amt="0.00"/>
</PosRpt>
<!-- Data record #91 -->
<PosRpt RptID="0091" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Cld="1" ConRefPosTyp="99" PosCpcty="2">
    <!--Reporting ID-->
    <Pty ID="EF1" Src="M" R="92">
        <Sub ID="EF1" Typ="5"/>
    </Pty>
    <!--Customer-->
    <Pty ID="CP_00" Src="M" R="7">
        <Sub ID="SD1" Typ="5"/>
    </Pty>
    <!--Clearing Org-->
    <!--Replaced "CCO_ID_O2" with ICUS to support validation rules-->
    <Pty ID="ICUS" Src="M" R="21">
        <!--Replaced "CCO2" with ICUS to support validation rules-->
        <Sub ID="ICUS" Typ="5"/>
    </Pty>
    <!--Execution Facility-->
    <Pty ID="EX2" Src="G" R="22">
        <Sub ID="EX2" Typ="5"/>
    </Pty>
    <Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20111228" StrkPx="4.50" StrkCcy="USD" PxUOM="MMBtu"/>
    <PosUnd>
        <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201201">
            <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
        </Undly>
    </PosUnd>
    <Qty Typ="NDAS" Long="0.0000" Short="25.0000"/>
    <Qty Typ="DAS" Long="0.0000" Short="20.0000"/>
    <Amt Typ="LSNV" Amt="0.00"/>
    <Amt Typ="SSNV" Amt="900000.00"/>
</PosRpt>
<!-- Data record #92 -->
<PosRpt RptID="0092" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Cld="1" ConRefPosTyp="99" PosCpcty="2">
    <!--Reporting ID-->
    <Pty ID="EF1" Src="M" R="92">
        <Sub ID="EF1" Typ="5"/>
    </Pty>
    <!--Customer-->
    <Pty ID="CP_00" Src="M" R="7">
        <Sub ID="SD1" Typ="5"/>
    </Pty>
    <!--Clearing Org-->
    <!--Replaced "CCO_ID_O2" with ICUS to support validation rules-->
    <Pty ID="ICUS" Src="M" R="21">
        <!--Replaced "CCO2" with ICUS to support validation rules-->
        <Sub ID="ICUS" Typ="5"/>
    </Pty>
    <!--Execution Facility-->
    <Pty ID="EX2" Src="G" R="22">
        <Sub ID="EX2" Typ="5"/>
    </Pty>
    <Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20120127" StrkPx="4.50" StrkCcy="USD" PxUOM="MMBtu"/>
    <PosUnd>
        <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201202">
            <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
        </Undly>
    </PosUnd>
    <Qty Typ="NDAS" Long="0.0000" Short="25.0000"/>
    <Qty Typ="DAS" Long="0.0000" Short="20.0000"/>
    <Amt Typ="LSNV" Amt="0.00"/>
    <Amt Typ="SSNV" Amt="900000.00"/>
</PosRpt>
<!-- Data record #93 -->
<PosRpt RptID="0093" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Cld="1" ConRefPosTyp="99" PosCpcty="2">
    <!--Reporting ID-->
    <Pty ID="EF1" Src="M" R="92">

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<Sub ID="EF1" Typ="5"/>
</Pty>
<!--Customer-->
<Pty ID="CP_00" Src="M" R="7">
  <Sub ID="SD1" Typ="5"/>
</Pty>
<!--Clearing Org-->
<!--Replaced "CCO_ID_02" with ICUS to support validation rules-->
<Pty ID="ICUS" Src="M" R="21">
  <!--Replaced "CCO2" with ICUS to support validation rules-->
  <Sub ID="ICUS" Typ="5"/>
</Pty>
<!--Execution Facility-->
<Pty ID="EX2" Src="G" R="22">
  <Sub ID="EX2" Typ="5"/>
</Pty>
<Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20120227" StrkPx="4.50" StrkCcy="USD" PxUOM="MMBtu"/>
<PosUnd>
  <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201203">
    <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="NDAS" Long="0.0000" Short="25.0000"/>
<Qty Typ="DAS" Long="0.0000" Short="20.0000"/>
<Amt Typ="LSNV" Amt="0.00"/>
<Amt Typ="SSNV" Amt="900000.00"/>
</PosRpt>
<!-- Data record #94 -->
<PosRpt RptID="0094" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="2">
  <!--Reporting ID-->
  <Pty ID="EF1" Src="M" R="92">
    <Sub ID="EF1" Typ="5"/>
  </Pty>
  <!--Customer-->
  <Pty ID="CP_00" Src="M" R="7">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Clearing Org-->
  <!--Replaced "CCO_ID_02" with ICUS to support validation rules-->
  <Pty ID="ICUS" Src="M" R="21">
    <!--Replaced "CCO2" with ICUS to support validation rules-->
    <Sub ID="ICUS" Typ="5"/>
  </Pty>
  <!--Execution Facility-->
  <Pty ID="EX2" Src="G" R="22">
    <Sub ID="EX2" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20120327" StrkPx="4.50" StrkCcy="USD" PxUOM="MMBtu"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201204">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="NDAS" Long="0.0000" Short="25.0000"/>
  <Qty Typ="DAS" Long="0.0000" Short="20.0000"/>
  <Amt Typ="LSNV" Amt="0.00"/>
  <Amt Typ="SSNV" Amt="900000.00"/>
</PosRpt>
<!-- Data record #95 -->
<PosRpt RptID="0095" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="2">
  <!--Reporting ID-->
  <Pty ID="EF1" Src="M" R="92">
    <Sub ID="EF1" Typ="5"/>
  </Pty>
  <!--Customer-->
  <Pty ID="CP_00" Src="M" R="7">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Clearing Org-->
  <!--Replaced "CCO_ID_02" with ICUS to support validation rules-->
  <Pty ID="ICUS" Src="M" R="21">
    <!--Replaced "CCO2" with ICUS to support validation rules-->
    <Sub ID="ICUS" Typ="5"/>
  </Pty>

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<!--Execution Facility-->
<Pty ID="EX2" Src="G" R="22">
  <Sub ID="EX2" Typ="5"/>
</Pty>
<Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20120426" StrkPx="4.50" StrkCcy="USD" PxUOM="MMBtu"/>
<PosUnd>
  <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201205">
    <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="NDAS" Long="0.0000" Short="25.0000"/>
<Qty Typ="DAS" Long="0.0000" Short="20.0000"/>
<Amt Typ="LSNV" Amt="0.00"/>
<Amt Typ="SSNV" Amt="900000.00"/>
</PosRpt>
<!-- Data record #96 -->
<PosRpt RptID="0096" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="2">
  <!--Reporting ID-->
  <Pty ID="EF1" Src="M" R="92">
    <Sub ID="EF1" Typ="5"/>
  </Pty>
  <!--Customer-->
  <Pty ID="CP_00" Src="M" R="7">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Clearing Org-->
  <!--Replaced "CCO_ID_02" with ICUS to support validation rules-->
  <Pty ID="ICUS" Src="M" R="21">
    <!--Replaced "CCO2" with ICUS to support validation rules-->
    <Sub ID="ICUS" Typ="5"/>
  </Pty>
  <!--Execution Facility-->
  <Pty ID="EX2" Src="G" R="22">
    <Sub ID="EX2" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20120529" StrkPx="4.50" StrkCcy="USD" PxUOM="MMBtu"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201206">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="NDAS" Long="0.0000" Short="25.0000"/>
  <Qty Typ="DAS" Long="0.0000" Short="20.0000"/>
  <Amt Typ="LSNV" Amt="0.00"/>
  <Amt Typ="SSNV" Amt="900000.00"/>
</PosRpt>
<!-- Data record #97 -->
<PosRpt RptID="0097" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="2">
  <!--Reporting ID-->
  <Pty ID="EF1" Src="M" R="92">
    <Sub ID="EF1" Typ="5"/>
  </Pty>
  <!--Customer-->
  <Pty ID="CP_00" Src="M" R="7">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Clearing Org-->
  <!--Replaced "CCO_ID_02" with ICUS to support validation rules-->
  <Pty ID="ICUS" Src="M" R="21">
    <!--Replaced "CCO2" with ICUS to support validation rules-->
    <Sub ID="ICUS" Typ="5"/>
  </Pty>
  <!--Execution Facility-->
  <Pty ID="EX2" Src="G" R="22">
    <Sub ID="EX2" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20120627" StrkPx="4.50" StrkCcy="USD" PxUOM="MMBtu"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201207">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="NDAS" Long="0.0000" Short="25.0000"/>
  <Qty Typ="DAS" Long="0.0000" Short="10.0000"/>

```

```

<Amt Typ="LSNV" Amt="0.00"/>
<Amt Typ="SSNV" Amt="425000.00"/>
</PosRpt>
<!-- Data record #98 -->
<PosRpt RptID="0098" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="2">
  <!--Reporting ID-->
  <Pty ID="EF1" Src="M" R="92">
    <Sub ID="EF1" Typ="5"/>
  </Pty>
  <!--Customer-->
  <Pty ID="CP_00" Src="M" R="7">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Clearing Org-->
  <!--Replaced "CCO_ID_02" with ICUS to support validation rules-->
  <Pty ID="ICUS" Src="M" R="21">
    <!--Replaced "CCO2" with ICUS to support validation rules-->
    <Sub ID="ICUS" Typ="5"/>
  </Pty>
  <!--Execution Facility-->
  <Pty ID="EX2" Src="G" R="22">
    <Sub ID="EX2" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20120727" StrkPx="4.50" StrkCcy="USD" PxUOM="MMBtu"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201208">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="NDAS" Long="0.0000" Short="25.0000"/>
  <Qty Typ="DAS" Long="0.0000" Short="10.0000"/>
  <Amt Typ="LSNV" Amt="0.00"/>
  <Amt Typ="SSNV" Amt="425000.00"/>
</PosRpt>
<!-- Data record #99 -->
<PosRpt RptID="0099" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="2">
  <!--Reporting ID-->
  <Pty ID="EF1" Src="M" R="92">
    <Sub ID="EF1" Typ="5"/>
  </Pty>
  <!--Customer-->
  <Pty ID="CP_00" Src="M" R="7">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Clearing Org-->
  <!--Replaced "CCO_ID_02" with ICUS to support validation rules-->
  <Pty ID="ICUS" Src="M" R="21">
    <!--Replaced "CCO2" with ICUS to support validation rules-->
    <Sub ID="ICUS" Typ="5"/>
  </Pty>
  <!--Execution Facility-->
  <Pty ID="EX2" Src="G" R="22">
    <Sub ID="EX2" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20120826" StrkPx="4.50" StrkCcy="USD" PxUOM="MMBtu"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201209">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="NDAS" Long="0.0000" Short="25.0000"/>
  <Qty Typ="DAS" Long="0.0000" Short="10.0000"/>
  <Amt Typ="LSNV" Amt="0.00"/>
  <Amt Typ="SSNV" Amt="425000.00"/>
</PosRpt>
<!-- Data record #100 -->
<PosRpt RptID="0100" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="2">
  <!--Reporting ID-->
  <Pty ID="EF1" Src="M" R="92">
    <Sub ID="EF1" Typ="5"/>
  </Pty>
  <!--Customer-->
  <Pty ID="CP_00" Src="M" R="7">
    <Sub ID="SD1" Typ="5"/>
  </Pty>

```

```

</Pty>
<!--Clearing Org-->
<!--Replaced "CCO_ID_02" with ICUS to support validation rules-->
<Pty ID="ICUS" Src="M" R="21">
  <!--Replaced "CCO2" with ICUS to support validation rules-->
  <Sub ID="ICUS" Typ="5"/>
</Pty>
<!--Execution Facility-->
<Pty ID="EX2" Src="G" R="22">
  <Sub ID="EX2" Typ="5"/>
</Pty>
<Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20120926" StrkPx="4.50" StrkCcy="USD" PxUOM="MMBtu"/>
<PosUnd>
  <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201210">
    <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="NDAS" Long="0.0000" Short="25.0000"/>
<Qty Typ="DAS" Long="0.0000" Short="10.0000"/>
<Amt Typ="LSNV" Amt="0.00"/>
<Amt Typ="SSNV" Amt="425000.00"/>
</PosRpt>
<!-- Data record #101 -->
<PosRpt RptID="0101" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="2">
  <!--Reporting ID-->
  <Pty ID="EF1" Src="M" R="92">
    <Sub ID="EF1" Typ="5"/>
  </Pty>
  <!--Customer-->
  <Pty ID="CP_00" Src="M" R="7">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Clearing Org-->
  <!--Replaced "CCO_ID_02" with ICUS to support validation rules-->
  <Pty ID="ICUS" Src="M" R="21">
    <!--Replaced "CCO2" with ICUS to support validation rules-->
    <Sub ID="ICUS" Typ="5"/>
  </Pty>
  <!--Execution Facility-->
  <Pty ID="EX2" Src="G" R="22">
    <Sub ID="EX2" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20121029" StrkPx="4.50" StrkCcy="USD" PxUOM="MMBtu"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201211">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="NDAS" Long="0.0000" Short="25.0000"/>
  <Qty Typ="DAS" Long="0.0000" Short="10.0000"/>
  <Amt Typ="LSNV" Amt="0.00"/>
  <Amt Typ="SSNV" Amt="425000.00"/>
</PosRpt>
<!-- Data record #102 -->
<PosRpt RptID="0102" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="99" PosCpcty="2">
  <!--Reporting ID-->
  <Pty ID="EF1" Src="M" R="92">
    <Sub ID="EF1" Typ="5"/>
  </Pty>
  <!--Customer-->
  <Pty ID="CP_00" Src="M" R="7">
    <Sub ID="SD1" Typ="5"/>
  </Pty>
  <!--Clearing Org-->
  <!--Replaced "CCO_ID_02" with ICUS to support validation rules-->
  <Pty ID="ICUS" Src="M" R="21">
    <!--Replaced "CCO2" with ICUS to support validation rules-->
    <Sub ID="ICUS" Typ="5"/>
  </Pty>
  <!--Execution Facility-->
  <Pty ID="EX2" Src="G" R="22">
    <Sub ID="EX2" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="SWAPTION" SubTyp="S" ID="QHH" Src="H" PutCall="1" MMY="20121128" StrkPx="4.50" StrkCcy="USD" PxUOM="MMBtu"/>

```



```
<PosUnd>  
  <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201212">  
    <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>  
  </Undly>  
</PosUnd>  
<Qty Typ="NDAS" Long="0.0000" Short="25.0000"/>  
<Qty Typ="DAS" Long="0.0000" Short="10.0000"/>  
<Amt Typ="LSNV" Amt="0.00"/>  
<Amt Typ="SSNV" Amt="425000.00"/>  
</PosRpt>  
</Batch>  
</FIXML>
```

Appendix S: FIXML Schema Example – Data Records 103-106

```
<?xml version="1.0" encoding="UTF-8"?>
<FIXML xsi:schemaLocation="http://www.fixprotocol.org/FIXML-5-0-SP2 fixml-main-5-0-SP2.xsd" xmlns="http://www.fixprotocol.org/FIXML-5-0-SP2"
xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" v="FIX.5.0SP2" r="String" xv="0" cv="String" xr="String" s="2010-11-16">
<Batch>
  <!-- Data record #103 -->
  <PosRpt RptID="0103" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="1" PosCpcty="0">
    <!--Reporting ID-->
    <Pty ID="SD3" Src="M" R="92">
      <Sub ID="SD3" Typ="5"/>
    </Pty>
    <!--Principal-->
    <Pty ID="CP_10" Src="D" R="7">
      <Sub ID="SD3" Typ="5"/>
    </Pty>
    <Instrmt SecTyp="CMDTYSWAP"/>
    <PosUnd>
      <Undly ID="HEATING OIL-NEW YORK (BARGE)-PLATTS U.S." Src="R" MMY="201109">
        <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
      </Undly>
    </PosUnd>
    <Qty Typ="GRS" Long="0.0000" Short="10.0000"/>
    <Amt Typ="LSNV" Amt="0.00"/>
    <Amt Typ="SSNV" Amt="1302000.00"/>
  </PosRpt>
  <!-- Data record #104 -->
  <PosRpt RptID="0104" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="1" PosCpcty="0">
    <!--Reporting ID-->
    <Pty ID="SD3" Src="M" R="92">
      <Sub ID="SD3" Typ="5"/>
    </Pty>
    <!--Principal-->
    <Pty ID="CP_10" Src="D" R="7">
      <Sub ID="SD3" Typ="5"/>
    </Pty>
    <Instrmt SecTyp="CMDTYSWAP"/>
    <PosUnd>
      <Undly ID="JET FUEL-NEW YORK (BARGE)-PLATTS U.S." Src="R" PxRefMo="201109">
        <UndAID AltID="OTHER" AltIDSrc="Q"/>
      </Undly>
    </PosUnd>
    <Qty Typ="GRS" Long="0.0000" Short="100000.0000" UOM="Gal"/>
    <Amt Typ="LSNV" Amt="0.00"/>
    <Amt Typ="SSNV" Amt="3300000.00"/>
  </PosRpt>
  <!-- Data record #105 -->
  <PosRpt RptID="0105" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="1" PosCpcty="3">
    <!--Reporting ID-->
    <Pty ID="SD3" Src="M" R="92">
      <Sub ID="SD3" Typ="5"/>
    </Pty>
    <!--Counterparty-->
    <Pty ID="CP_13" Src="D" R="7">
      <Sub ID="AIRLINE1" Typ="5"/>
    </Pty>
    <Instrmt SecTyp="CMDTYSWAP"/>
    <PosUnd>
      <Undly ID="HEATING OIL-NEW YORK (BARGE)-PLATTS U.S." Src="R" MMY="201109">
        <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
      </Undly>
    </PosUnd>
    <Qty Typ="GRS" Long="10.0000" Short="0.0000"/>
    <Amt Typ="LSNV" Amt="1302000.00"/>
    <Amt Typ="SSNV" Amt="0.00"/>
  </PosRpt>
  <!-- Data record #106 -->
  <PosRpt RptID="0106" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="1" PosCpcty="3">
    <!--Reporting ID-->
    <Pty ID="SD3" Src="M" R="92">
      <Sub ID="SD3" Typ="5"/>
    </Pty>
    <!--Counterparty-->
    <Pty ID="CP_13" Src="D" R="7">
```

```
<Sub ID="AIRLINE1" Typ="5"/>
</Pty>
<Instrmt SecTyp="CMDTYSWAP"/>
<PosUnd>
  <Undly ID="JET FUEL-NEW YORK (BARGE)-PLATTS U.S." Src="R" PxRefMo="201109">
    <UndAID AltID="OTHER" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="GRS" Long="100000.0000" Short="0.0000" UOM="Gal"/>
<Amt Typ="LSNV" Amt="330000.00"/>
<Amt Typ="SSNV" Amt="0.00"/>
</PosRpt>
</Batch>
</FIXML>
```

Appendix T: FIXML Schema Example – Data Records 107-110

```
<?xml version="1.0" encoding="UTF-8"?>
<FIXML xsi:schemaLocation="http://www.fixprotocol.org/FIXML-5-0-SP2 fixml-main-5-0-SP2.xsd" xmlns="http://www.fixprotocol.org/FIXML-5-0-SP2"
xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" v="FIX.5.0SP2" r="String" xv="0" cv="String" xr="String" s="2010-11-16">
  <Batch>
    <!-- Data record #107 -->
    <PosRpt RptID="0107" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD" MsgEvlSrc="LPR" Clrd="1" ConRefPosTyp="2" PosCpcty="1">
      <!--Reporting ID-->
      <Pty ID="CM1" Src="M" R="92">
        <Sub ID="CM1" Typ="5"/>
      </Pty>
      <!--Agent -->
      <Pty ID="CM_00" Src="D" R="7">
        <Sub ID="CM1" Typ="5"/>
      </Pty>
      <!--Clearing Org-->
      <Pty ID="ICEU" Src="M" R="21">
        <Sub ID="ICEU" Typ="5"/>
      </Pty>
      <!--Execution Facility-->
      <!-- MIC for ICE Atlanta -->
      <Pty ID="IEPA" Src="G" R="22">
        <Sub ID="ICE Atlanta" Typ="5"/>
      </Pty>
      <Instrmt ID="HXS" Src="H" SecTyp="CMDTYSWAP"/>
      <PosUnd>
        <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201110">
          <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
        </Undly>
      </PosUnd>
      <Qty Typ="GRS" Long="0.0000" Short="10.0000"/>
      <Amt Typ="LSNV" Amt="0.00"/>
      <Amt Typ="SSNV" Amt="350000.00"/>
    </PosRpt>
    <!-- Data record #108 -->
    <PosRpt RptID="0108" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD" MsgEvlSrc="LPR" Clrd="1" ConRefPosTyp="2" PosCpcty="1">
      <!--Reporting ID-->
      <Pty ID="CM1" Src="M" R="92">
        <Sub ID="CM1" Typ="5"/>
      </Pty>
      <!--Agent -->
      <Pty ID="CM_00" Src="D" R="7">
        <Sub ID="CM1" Typ="5"/>
      </Pty>
      <!--Clearing Org-->
      <Pty ID="ICEU" Src="M" R="21">
        <Sub ID="ICEU" Typ="5"/>
      </Pty>
      <!--Execution Facility-->
      <!--MIC for ICE Atlanta-->
      <Pty ID="IEPA" Src="G" R="22">
        <Sub ID="ICE Atlanta" Typ="5"/>
      </Pty>
      <Instrmt ID="HXS" Src="H" SecTyp="CMDTYSWAP"/>
      <PosUnd>
        <Undly ID="NATURAL GAS-E. TEXAS (HOUSTON SHIP CHANNEL)-INSIDE FERC" Src="R" MMY="201110">
          <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
        </Undly>
      </PosUnd>
      <Qty Typ="GRS" Long="10.0000" Short="0.0000"/>
      <Amt Typ="LSNV" Amt="360000.00"/>
      <Amt Typ="SSNV" Amt="0.00"/>
    </PosRpt>
    <!-- Data record #109 -->
    <PosRpt RptID="0109" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD" MsgEvlSrc="LPR" Clrd="1" ConRefPosTyp="2" PosCpcty="2">
      <!--Reporting ID-->
      <Pty ID="CM1" Src="M" R="92">
        <Sub ID="CM1" Typ="5"/>
      </Pty>
      <!--Clearing Org-->
      <Pty ID="ICEU" Src="M" R="21">
        <Sub ID="ICEU" Typ="5"/>
      </Pty>
    </PosRpt>
  </Batch>
</FIXML>
```

```
<!--Execution Facility-->
<!--MIC for ICE Atlanta-->
<Pty ID="IEPA" Src="G" R="22">
  <Sub ID="ICE Atlanta" Typ="5"/>
</Pty>
<!--Customer-->
<Pty ID="CP_50" Src="D" R="7">
  <Sub ID="Gas Company Inc" Typ="5"/>
</Pty>
<Instrmt ID="HXS" Src="H" SecTyp="CMDTYSWAP"/>
<PosUnd>
  <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201110">
    <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="GRS" Long="10.0000" Short="0.0000"/>
<Amt Typ="LSNV" Amt="350000.00"/>
<Amt Typ="SSNV" Amt="0.00"/>
</PosRpt>
<!-- Data record #110 -->
<PosRpt RptID="0110" BizDt="2011-09-01" TxnTm="2011-09-01T17:00:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="1" ConRefPosTyp="2" PosCpcty="2">
  <!--Reporting ID-->
  <Pty ID="CM1" Src="M" R="92">
    <Sub ID="CM1" Typ="5"/>
  </Pty>
  <!--Clearing Org-->
  <Pty ID="ICEU" Src="M" R="21">
    <Sub ID="ICEU" Typ="5"/>
  </Pty>
  <!--Execution Facility-->
  <!--MIC for ICE Atlanta-->
  <Pty ID="IEPA" Src="G" R="22">
    <Sub ID="ICE Atlanta" Typ="5"/>
  </Pty>
  <!--Customer-->
  <Pty ID="CP_50" Src="D" R="7">
    <Sub ID="Gas Company Inc" Typ="5"/>
  </Pty>
  <Instrmt ID="HXS" Src="H" SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-E. TEXAS (HOUSTON SHIP CHANNEL)-INSIDE FERC" Src="R" MMY="201110">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="0.0000" Short="10.0000"/>
  <Amt Typ="LSNV" Amt="0.00"/>
  <Amt Typ="SSNV" Amt="360000.00"/>
</PosRpt>
</Batch>
</FIXML>
```

Appendix U: FIXML Schema Example – Data Records 111-112 and 113-120

```
<?xml version="1.0" encoding="UTF-8"?>
<FIXML xsi:schemaLocation="http://www.fixprotocol.org/FIXML-5-0-SP2 fixml-main-5-0-SP2.xsd" xmlns="http://www.fixprotocol.org/FIXML-5-0-SP2"
xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" v="FIX.5.0SP2" r="String" xv="0" cv="String" xr="String" s="2010-11-16">
<Batch>
<!-- Data record #111 -->
<PosRpt RptID="0111" BizDt="2011-09-20" TxnTm="2011-09-20T17:00:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="1" PosCpcty="0">
<!--Reporting ID-->
<Pty ID="SD5" Src="M" R="92">
<Sub ID="SD5" Typ="5"/>
</Pty>
<!--Principal-->
<Pty ID="CP_ZZ" Src="D" R="7">
<Sub ID="SD5" Typ="5"/>
</Pty>
<Instrmt SecTyp="CMDTYSWAP"/>
<PosUnd>
<Undly ID="DJUBENTR" Src="A" MMY="201109">
<UndAID AIID="Index" AIIDSrc="Q"/>
</Undly>
</PosUnd>
<Qty Typ="GRS" Long="0.0000" Short="230267.8373" UOM="Ccy" UOMCcy="USD"/>
<Amt Typ="LSNV" Amt="0.00"/>
<Amt Typ="SSNV" Amt="230267.84"/>
</PosRpt>
<!-- Data record #112 -->
<PosRpt RptID="0112" BizDt="2011-09-20" TxnTm="2011-09-20T17:00:10-05:00" Ccy="USD" MsgEvtSrc="LPR" Clrd="0" ConRefPosTyp="1" PosCpcty="3">
<!--Reporting ID-->
<Pty ID="SD5" Src="M" R="92">
<Sub ID="SD5" Typ="5"/>
</Pty>
<!--Counterparty-->
<Pty ID="CP_AB" Src="D" R="7">
<Sub ID="PENSION FUND" Typ="5"/>
</Pty>
<Instrmt SecTyp="CMDTYSWAP"/>
<PosUnd>
<Undly ID="DJUBENTR" Src="A" MMY="201109">
<UndAID AIID="Index" AIIDSrc="Q"/>
</Undly>
</PosUnd>
<Qty Typ="GRS" Long="230267.8373" Short="0.0000" UOM="Ccy" UOMCcy="USD"/>
<Amt Typ="LSNV" Amt="230267.84"/>
<Amt Typ="SSNV" Amt="0.00"/>
</PosRpt>
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<Pty ID="SD5" Src="M" R="92">
<Sub ID="SD5" Typ="5"/>
</Pty>
<!--Principal-->
<Pty ID="CP_ZZ" Src="D" R="7">
<Sub ID="SD5" Typ="5"/>
</Pty>
<Instrmt SecTyp="CMDTYSWAP"/>
<PosUnd>
<Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201111">
<UndAID AIID="NYMEX NG" AIIDSrc="Q"/>
</Undly>
</PosUnd>
<Qty Typ="GRS" Long="0.0000" Short="1.6329"/>
<Amt Typ="LSNV" Amt="0.00"/>
<Amt Typ="SSNV" Amt="66133.32"/>
</PosRpt>
<!-- Data record #114 -->
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<!--Reporting ID-->
<Pty ID="SD5" Src="M" R="92">
<Sub ID="SD5" Typ="5"/>
</Pty>
<!--Principal-->
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<Pty ID="CP_ZZ" Src="D" R="7">
  <Sub ID="SD5" Typ="5"/>
</Pty>
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<PosUnd>
  <Undly ID="HEATING OIL-NEW YORK-NYMEX" Src="R" MMY="201111">
    <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
  </Undly>
</PosUnd>
<Qty Typ="GRS" Long="0.0000" Short="0.2937"/>
<Amt Typ="LSNV" Amt="0.00"/>
<Amt Typ="SSNV" Amt="43181.70"/>
</PosRpt>
<!-- Data record #115 -->
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  <Pty ID="SD5" Src="M" R="92">
    <Sub ID="SD5" Typ="5"/>
  </Pty>
  <!--Principal-->
  <Pty ID="CP_ZZ" Src="D" R="7">
    <Sub ID="SD5" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="GASOLINE-NEW YORK-NYMEX" Src="R" MMY="201111">
      <UndAID AltID="NYMEX RB" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="0.0000" Short="0.3147"/>
  <Amt Typ="LSNV" Amt="0.00"/>
  <Amt Typ="SSNV" Amt="46927.05"/>
</PosRpt>
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  <!--Reporting ID-->
  <Pty ID="SD5" Src="M" R="92">
    <Sub ID="SD5" Typ="5"/>
  </Pty>
  <!--Principal-->
  <Pty ID="CP_ZZ" Src="D" R="7">
    <Sub ID="SD5" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="OIL-WTI-NYMEX" Src="R" MMY="201111">
      <UndAID AltID="NYMEX CL" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="0.0000" Short="0.9253"/>
  <Amt Typ="LSNV" Amt="0.00"/>
  <Amt Typ="SSNV" Amt="74025.77"/>
</PosRpt>
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  <!--Reporting ID-->
  <Pty ID="SD5" Src="M" R="92">
    <Sub ID="SD5" Typ="5"/>
  </Pty>
  <!--Counterparty-->
  <Pty ID="CP_AB" Src="D" R="7">
    <Sub ID="PENSION FUND" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="NATURAL GAS-NYMEX" Src="R" MMY="201111">
      <UndAID AltID="NYMEX NG" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="1.6329" Short="0.0000"/>
  <Amt Typ="LSNV" Amt="66133.32"/>
  <Amt Typ="SSNV" Amt="0.00"/>
</PosRpt>
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  <!--Reporting ID-->
  <Pty ID="SD5" Src="M" R="92">
    <Sub ID="SD5" Typ="5"/>
  </Pty>
  <!--Counterparty-->
  <Pty ID="CP_AB" Src="D" R="7">
    <Sub ID="PENSION FUND" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="HEATING OIL-NEW YORK-NYMEX" Src="R" MMY="201111">
      <UndAID AltID="NYMEX HO" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="0.2937" Short="0.0000"/>
  <Amt Typ="LSNV" Amt="43181.70"/>
  <Amt Typ="SSNV" Amt="0.00"/>
</PosRpt>
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  <!--Reporting ID-->
  <Pty ID="SD5" Src="M" R="92">
    <Sub ID="SD5" Typ="5"/>
  </Pty>
  <!--Counterparty-->
  <Pty ID="CP_AB" Src="D" R="7">
    <Sub ID="PENSION FUND" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="GASOLINE-NEW YORK-NYMEX" Src="R" MMY="201111">
      <UndAID AltID="NYMEX RB" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="0.3147" Short="0.0000"/>
  <Amt Typ="LSNV" Amt="46927.05"/>
  <Amt Typ="SSNV" Amt="0.00"/>
</PosRpt>
<!-- Data record #120 -->
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  <!--Reporting ID-->
  <Pty ID="SD5" Src="M" R="92">
    <Sub ID="SD5" Typ="5"/>
  </Pty>
  <!--Counterparty-->
  <Pty ID="CP_AB" Src="D" R="7">
    <Sub ID="PENSION FUND" Typ="5"/>
  </Pty>
  <Instrmt SecTyp="CMDTYSWAP"/>
  <PosUnd>
    <Undly ID="OIL-WTI-NYMEX" Src="R" MMY="201111">
      <UndAID AltID="NYMEX CL" AltIDSrc="Q"/>
    </Undly>
  </PosUnd>
  <Qty Typ="GRS" Long="0.9253" Short="0.0000"/>
  <Amt Typ="LSNV" Amt="74025.77"/>
  <Amt Typ="SSNV" Amt="0.00"/>
</PosRpt>
</Batch>
</FIXML>
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