

NYMEX/COMEX Exchange Open Interest Report - Monthly

	Commodity	Open Interest AUG 2017	Open Interest AUG 2016	% CHG	Open Interest JUL 2017	% CHG
Commodities and Alternative Investments Futures						
COCOA TAS	CJ	0	13	-100.0%	1	-100.0%
COFFEE	KT	0	1	-100.0%	0	-
COTTON	TT	2	12	-83.3%	2	0.0%
SUGAR 11	YO	2	12	-83.3%	1	100.0%
Energy Futures						
CRUDE OIL PHY	CL	2,314,685	1,819,900	27.2%	2,242,008	3.2%
CRUDE OIL	WS	5,879	4,887	20.3%	7,396	-20.5%
MINY WTI CRUDE OIL	QM	8,208	4,707	74.4%	5,473	50.0%
BRENT OIL LAST DAY	BZ	142,194	149,165	-4.7%	143,699	-1.0%
HEATING OIL PHY	HO	400,076	378,849	5.6%	396,631	0.9%
HTG OIL	BH	323	3,116	-89.6%	292	10.6%
MINY HTG OIL	QH	1	0	0.0%	0	-
RBOB PHY	RB	417,265	386,763	7.9%	391,992	6.4%
MINY RBOB GAS	QU	0	0	-	0	-
NATURAL GAS	HP	113,915	121,104	-5.9%	118,086	-3.5%
LTD NAT GAS	HH	368,830	284,835	29.5%	371,914	-0.8%
MINY NATURAL GAS	QG	1,358	2,553	-46.8%	1,580	-14.1%
PJM MONTHLY	JM	2,304	7,836	-70.6%	2,486	-7.3%
NATURAL GAS PHY	NG	1,298,286	1,046,676	24.0%	1,333,496	-2.6%
RBOB GAS	RT	1,757	2,573	-31.7%	3,588	-51.0%
3.5% FUEL OIL CID MED SWA	7D	351	934	-62.4%	404	-13.1%
3.5% FUEL OIL CIF BALMO S	8D	5	45	-88.9%	0	-
AEP-DAYTON HUB DAILY	VD	170	302	-43.7%	170	0.0%
AEP-DAYTON HUB MTHLY	VM	350	1,225	-71.4%	420	-16.7%
AEP-DAYTON HUB OFF-PEAK M	VP	250	935	-73.3%	300	-16.7%
ALGON CITY GATES NAT GAS	N7	736	3,656	-79.9%	984	-25.2%
ALGONQUIN CITYGATES BASIS	B4	882	2,662	-66.9%	1,068	-17.4%
ANR LOUISIANA BASIS SWAP	ND	0	244	-100.0%	0	-
ANR OKLAHOMA	NE	2,191	4,724	-53.6%	2,408	-9.0%
APPALACHIAN COAL (PHY)	QL	0	15	-100.0%	0	-
ARGUS LLS VS. WTI (ARG) T	E5	15,567	14,306	8.8%	7,934	96.2%
ARGUS PROPAN FAR EST INDE	7E	2,732	2,113	29.3%	2,409	13.4%
ARGUS PROPAN(SAUDI ARAMCO	9N	1,104	898	22.9%	879	25.6%
AUSTRIALIAN COKE COAL	ALW	576	1,007	-42.8%	630	-8.6%
BRENT BALMO SWAP	J9	0	275	-100.0%	190	-100.0%
BRENT CALENDAR SWAP	CY	18,899	16,337	15.7%	17,580	7.5%
BRENT CFD SWAP	6W	0	0	-	0	-
BRENT FINANCIAL FUTURES	BB	6,327	6,954	-9.0%	7,027	-10.0%
BRENT FINANCIAL FUTURES	MBC	0	30	-100.0%	0	-
BRENT FINANCIAL FUTURES	MDB	0	70	-100.0%	20	-100.0%
BRENT OIL LAST DAY	BZL	0	0	0.0%	0	0.0%
BRENT OIL LAST DAY	BZS	0	0	0.0%	0	0.0%
CAISO SP15 EZGNHUB5 MW P	9X	0	0	-	1,250	-100.0%
CAISO SP15 EZGNHUB5 PEAK	9Z	1,750	0	-	1,900	-7.9%
CANADIAN LIGHT SWEET OIL	CIL	1,929	12,022	-84.0%	2,919	-33.9%
CENTERPOINT BASIS SWAP	PW	12,552	21,621	-41.9%	13,332	-5.9%
CENTERPOINT EAST INDEX	II	0	740	-100.0%	0	-
CENTER POINT NAT GAS FIXED PRICE	DAC	0	0	-	0	-
CHICAGO ETHANOL SWAP	CU	44,868	55,828	-19.6%	42,579	5.4%
CHICAGO ULSD (PLATTS) SWA	4C	0	15	-100.0%	0	-

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CHICAGO ULSD PL VS HO SPR	5C	1,281	1,750	-26.8%	1,179	8.7%
CHICAGO UNL GAS PL VS RBO	3C	15	276	-94.6%	18	-16.7%
CIG BASIS	CI	30,965	53,259	-41.9%	33,113	-6.5%
CIG ROCKIES NG INDEX SWA	Z8	0	124	-100.0%	0	-
CINERGY HUB OFF-PEAK MONT	EJ	120	420	-71.4%	120	0.0%
CINERGY HUB PEAK MONTH	EM	288	358	-19.6%	288	0.0%
CIN HUB 5MW D AH O PK	K2	294,600	250,520	17.6%	322,600	-8.7%
CIN HUB 5MW D AH PK	H5	12,729	18,463	-31.1%	14,059	-9.5%
CIN HUB 5MW REAL TIME O P	H4	578,840	599,864	-3.5%	597,264	-3.1%
CIN HUB 5MW REAL TIME PK	H3	43,551	46,601	-6.5%	45,483	-4.2%
COAL SWAP	ACM	65	130	-50.0%	95	-31.6%
COAL SWAP	SSI	0	35	-100.0%	0	-
COLUMB GULF MAINLINE NG B	5Z	9,192	27,932	-67.1%	10,401	-11.6%
COLUMBIA GULF MAIN NAT G	L2	0	1,104	-100.0%	0	-
COLUMBIA GULF NAT GAS FIXED PRICE	DCE	0	0	-	0	-
COLUMBIA GULF ONSHORE	GL	5,734	19,229	-70.2%	7,439	-22.9%
CONWAY NATURAL GASOLINE (OPIS) SWAP	8L	1,316	606	117.2%	1,068	23.2%
CONWAY NORMAL BUTANE (OPIS) SWAP	8M	3,877	600	546.2%	3,832	1.2%
CONWAY PROPANE 5 DECIMALS SWAP	8K	17,250	16,201	6.5%	18,055	-4.5%
CRUDE OIL	CHB	0	0	-	0	-
CRUDE OIL	LPS	18,135	21,292	-14.8%	18,435	-1.6%
CRUDE OIL OUTRIGHTS	37	0	0	-	0	-
CRUDE OIL OUTRIGHTS	42	228	108	111.1%	86	165.1%
CRUDE OIL OUTRIGHTS	CC5	180	0	-	270	-33.3%
CRUDE OIL OUTRIGHTS	CSN	0	0	-	0	-
CRUDE OIL OUTRIGHTS	CSW	810	540	50.0%	875	-7.4%
CRUDE OIL OUTRIGHTS	DBL	325	0	-	100	225.0%
CRUDE OIL OUTRIGHTS	FE	0	0	-	230	-100.0%
CRUDE OIL OUTRIGHTS	GSW	0	0	-	0	-
CRUDE OIL OUTRIGHTS	HTT	38,875	8,961	333.8%	33,110	17.4%
CRUDE OIL OUTRIGHTS	LSW	720	0	-	120	500.0%
CRUDE OIL OUTRIGHTS	SSW	165	0	-	270	-38.9%
CRUDE OIL OUTRIGHTS	WCC	4,170	12,668	-67.1%	5,105	-18.3%
CRUDE OIL OUTRIGHTS	WCW	15,090	0	-	12,990	16.2%
CRUDE OIL PHY	CLL	0	0	0.0%	0	0.0%
CRUDE OIL SPRDS	38	0	100	-100.0%	0	-
CRUDE OIL SPRDS	WTT	33,358	12,510	166.7%	26,688	25.0%
CRUDE OIL TRADE AT MARKER SINGAPORE	CLS	0	0	0.0%	0	0.0%
DAILY PJM	AOR	10,656	9,408	13.3%	10,656	0.0%
DAILY PJM	IDO	17,568	24,984	-29.7%	16,704	5.2%
DAILY PJM	NOC	22,176	15,456	43.5%	22,176	0.0%
DAILY PJM	PAP	1,125	910	23.6%	1,260	-10.7%
DAILY PJM	PEO	12,200	17,400	-29.9%	11,600	5.2%
DAILY PJM	PNO	133,136	52,120	155.4%	126,208	5.5%
DAILY PJM	PNP	5,500	2,598	111.7%	6,155	-10.6%
DAILY PJM	PWO	85,400	60,128	42.0%	81,200	5.2%
DAILY PJM	PWP	5,125	3,794	35.1%	7,868	-34.9%
DAILY PJM	WOR	23,232	52,032	-55.4%	24,576	-5.5%
DAILY PJM	ZAO	14,640	30,680	-52.3%	13,920	5.2%
DAILY PJM	ZGO	11,920	16,048	-25.7%	18,560	-35.8%
DAILY PJM	ZJO	4,200	440	854.5%	11,600	-63.8%
DATED BRENT (PLATTS) DAILY SWAP	7G	0	0	-	0	-
DATED TO FRONTLINE BRENT	FY	10,675	11,170	-4.4%	10,685	-0.1%

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Energy Futures						
DEMARCO INDEX FUTURE	DI	0	0	-	0	-
DEMARCO SWING SWAP	DT	0	0	-	0	-
DIESEL 10P BRG FOB RDM VS	7X	0	115	-100.0%	0	-
DIESEL 10PPM BARGES FOB B	U7	0	0	-	3	-100.0%
DIESEL10PPM BARG VS ICE LS	LSE	0	0	-	0	-
DLY GAS EURO-BOB OXY	GBR	0	0	-	0	-
DOMINION TRAN INC - APP I	IH	2,920	6,784	-57.0%	2,920	0.0%
DOMINION TRANSMISSION INC	PG	43,119	53,998	-20.1%	46,650	-7.6%
DUBAI CRUDE OIL BALMO	BI	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	DC	8,850	4,349	103.5%	12,740	-30.5%
DY EURO 3.5% FUEL OI RDA	FOR	0	0	-	0	-
EASTERN RAIL DELIVERY CSX	QX	495	2,250	-78.0%	593	-16.5%
EAST/WEST FUEL OIL SPREAD	EW	466	287	62.4%	564	-17.4%
EIA FLAT TAX ONHWAY DIESE	A5	3,480	5,471	-36.4%	3,840	-9.4%
ELEC ERCOT DLY OFF PK	R4	0	0	-	0	-
ELEC ERCOT DLY PEAK	I7	0	42	-100.0%	0	-
ELEC ERCOT DLY PEAK	N1	0	0	-	0	-
ELEC ERCOT DLY PEAK	R1	0	0	-	0	-
ELEC ERCOT OFF PEAK	O1	0	0	-	0	-
ELEC FINSETTLED	47	2,064	2,804	-26.4%	2,164	-4.6%
ELEC FINSETTLED	49	0	535	-100.0%	0	-
ELEC MISO PEAK	4L	3,940	535	636.4%	4,040	-2.5%
ELEC MISO PEAK	55	424	1,444	-70.6%	504	-15.9%
ELEC NYISO OFF-PEAK	4M	70,200	9,805	616.0%	70,200	0.0%
ELEC NYISO OFF-PEAK	58	7,908	26,628	-70.3%	9,604	-17.7%
ELECTRICITY ERCOT PEAK	ERE	0	0	-	0	0.0%
ELECTRICITY OFF PEAK	46	37,949	51,544	-26.4%	40,069	-5.3%
ELECTRICITY OFF PEAK	4P	0	0	-	0	-
ELECTRICITY OFF PEAK	50	0	9,805	-100.0%	0	-
ELEC WEST POWER OFF-PEAK	MDA	0	0	-	0	-
ELEC WEST POWER PEAK	MDC	0	0	-	0	-
EL PASO PERMIAN INDEX SWA	IL	0	620	-100.0%	0	-
EMMISSIONS	CPL	0	0	-	0	-
ERCOT DAILY 5MW PEAK	ERW	180	0	-	690	-73.9%
ERCOT HOUSTON Z MCPE 5MW PEAK SWAP	I1	3,880	0	-	1,680	131.0%
ERCOT NORTH ZMCPE 5MW OFFPEAK	I8	0	480	-100.0%	0	-
ERCOT NORTH ZMCPE 5MW OFFPEAK SWAP	I6	21,200	7,925	167.5%	0	-
ERCOT NORTH ZMCPE 5MW PEAK	I5	3,880	588	559.9%	1,680	131.0%
ETHANOL T2 FOB ROTT INCL DUTY SWAP	Z1	5,172	2,502	106.7%	4,984	3.8%
EU LOW SULPHUR GASOIL CRACK	LSC	0	0	-	0	-
EURO 1% FUEL OIL NEW BALM	KX	0	0	-	0	-
EURO 3.5% FUEL OIL RDAM B	KR	225	353	-36.3%	141	59.6%
EURO 3.5% FUEL OIL SPREAD	FK	1,169	918	27.3%	1,330	-12.1%
EURO-DENOMINATED PETRO PROD	IBE	0	0	-	0	-
EURO-DENOMINATED PETRO PROD	NCP	24	8	200.0%	0	-
EURO GASOIL 10 CAL SWAP	GT	0	0	-	0	-
EURO GASOIL 10PPM VS ICE	ET	271	565	-52.0%	281	-3.6%
EUROPE 1% FUEL OIL NWE CA	UF	37	684	-94.6%	73	-49.3%
EUROPE 1% FUEL OIL RDAM C	UH	13	66	-80.3%	10	30.0%
EUROPE 3.5% FUEL OIL MED	UI	374	1,025	-63.5%	428	-12.6%
EUROPE 3.5% FUEL OIL RDAM	UV	8,567	8,694	-1.5%	9,519	-10.0%
EUROPEAN GASOIL (ICE)	7F	1,284	4,065	-68.4%	1,043	23.1%
EUROPEAN NAPHTHA BALMO	KZ	326	140	132.9%	245	33.1%

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Energy Futures						
EUROPEAN NAPHTHA CRACK SPR	EN	12,157	8,791	38.3%	12,840	-5.3%
EUROPE DATED BRENT SWAP	UB	1,387	2,325	-40.3%	1,325	4.7%
EUROPE JET KERO NWE CALSW	UJ	78	15	420.0%	48	62.5%
EUROPE NAPHTHA CALSWAP	UN	2,702	1,859	45.3%	2,910	-7.1%
EURO PROPANE CIF ARA SWA	PS	1,623	1,705	-4.8%	1,233	31.6%
FL GAS ZONE 3 NAT GAS IND	Q9	0	5,520	-100.0%	0	-
FLORIDA GAS ZONE3 BASIS S	FP	0	4,804	-100.0%	0	-
FREIGHT MARKETS	FLP	965	962	0.3%	814	18.6%
FUEL OIL CRACK VS ICE	FO	17,729	21,143	-16.1%	18,746	-5.4%
FUEL OIL NWE CRACK VS ICE	FI	0	95	-100.0%	0	-
FUEL OIL (PLATS) CAR CM	1W	16	1,038	-98.5%	20	-20.0%
FUEL OIL (PLATS) CAR CN	1X	0	60	-100.0%	0	-
FUELOIL SWAP:CARGOES VS.B	FS	1,077	1,078	-0.1%	1,123	-4.1%
GAS EURO-BOB OXY NWE BARGES	7H	5,227	5,888	-11.2%	5,143	1.6%
GAS EURO-BOB OXY NWE BARGES CRK	7K	28,996	23,946	21.1%	30,275	-4.2%
GASOIL 0.1 BRGS FOB VS IC	6V	0	0	-	0	-
GASOIL 0.1 CARGOES CIF NE	TW	0	0	-	0	-
GASOIL 0.1 CIF MED BALMO	X6	0	0	-	0	-
GASOIL 0.1 CIF MED SWAP	Z4	0	15	-100.0%	0	-
GASOIL 0.1CIF MED VS ICE	Z5	25	50	-50.0%	30	-16.7%
GASOIL 0.1 CIF NWE VS ISE	TU	0	0	-	0	-
GASOIL 0.1 CIF VS ICE GAS	8W	0	0	-	0	-
GASOIL 0.1 CRG CIF NW VS	4V	0	0	-	0	-
GASOIL 0.1 RDAM BRGS VS I	WQ	140	53	164.2%	150	-6.7%
GASOIL 0.1 ROTTERDAM BARG	VL	30	0	-	30	0.0%
GASOIL 10P CRG CIF NW VS	3V	0	0	-	25	-100.0%
GASOIL 10PPM CARGOES CIF	TY	0	0	-	0	-
GASOIL 10PPM VS ICE SWAP	TP	796	674	18.1%	826	-3.6%
GASOIL BULLET SWAP	BG	30	0	-	30	0.0%
GASOIL CALENDAR SWAP	GX	50	176	-71.6%	61	-18.0%
GASOIL CRACK SPREAD CALEN	GZ	23,260	14,614	59.2%	22,818	1.9%
GASOIL MINI CALENDAR SWAP	QA	432	696	-37.9%	331	30.5%
GASOLINE UP-DOWN BALMO SW	1K	0	0	-	0	-
GC ULSD VS GC JET SPREAD	VV	0	0	-	0	-
GROUP THREE ULSD (PLATTS)	A7	125	300	-58.3%	150	-16.7%
GRP THREE ULSD(PLT)VS HEA	A6	12,649	6,821	85.4%	10,279	23.1%
GRP THREE UNL GS (PLT) VS	A8	2,585	3,175	-18.6%	2,235	15.7%
GULF COAST 3% FUEL OIL BA	VZ	286	255	12.2%	735	-61.1%
GULF COAST GASOLINE CLNDR	GS	0	0	-	0	-
GULF COAST JET FUEL CLNDR	GE	928	1,080	-14.1%	949	-2.2%
GULF COAST JET VS NYM 2 H	ME	37,683	41,251	-8.6%	38,750	-2.8%
GULF COAST NO.6 FUEL OIL	MF	42,158	59,115	-28.7%	46,941	-10.2%
GULF COAST NO.6 FUEL OIL	MG	3,000	6,275	-52.2%	4,097	-26.8%
GULF COAST ULSD CALENDAR	LY	2,433	4,778	-49.1%	2,777	-12.4%
GULF COAST ULSD CRACK SPR	GY	2,530	5,426	-53.4%	2,780	-9.0%
HEATING OIL BALMO CLNDR S	1G	0	15	-100.0%	100	-100.0%
HEATING OIL CRCK SPRD BAL	1H	0	0	-	0	-
HEATING OIL PHY	HOL	0	0	0.0%	0	0.0%
HEATING OIL VS ICE GASOIL	HA	0	0	-	0	-
HENRY HUB BASIS SWAP	HB	14,514	56,666	-74.4%	20,745	-30.0%
HENRY HUB FINANCIAL LAST	NBP	0	0	-	24	-100.0%
HENRY HUB FINANCIAL LAST	TTE	0	0	-	3	-100.0%
HENRY HUB INDEX SWAP FUTU	IN	8,147	32,208	-74.7%	10,875	-25.1%

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HENRY HUB SWAP	NN	1,216,460	1,337,918	-9.1%	1,265,165	-3.8%
HENRY HUB SWING FUTURE	SN	0	0	-	0	-
HOUSTON SHIP CHANNEL BASI	NH	21,336	28,123	-24.1%	21,894	-2.5%
HOUSTON SHIP CHANNEL INDE	IP	0	186	-100.0%	0	-
HUSTN SHIP CHNL PIPE SWP	XJ	357	3,425	-89.6%	719	-50.3%
ICE BRENT DUBAI SWAP	DB	44,761	995	4,398.6%	46,008	-2.7%
ICE GASOIL BALMO SWAP	U9	0	0	-	6	-100.0%
IN DELIVERY MONTH EUA	6T	10,598	48,850	-78.3%	10,598	0.0%
INDIANA MISO	FAD	33,280	12,000	177.3%	25,960	28.2%
INDIANA MISO	FDM	0	0	-	0	-
INDIANA MISO	FTD	4,704	4,608	2.1%	4,704	0.0%
INDIANA MISO	FTM	0	19,610	-100.0%	0	-
INDIANA MISO	PDD	2,018	987	104.5%	2,655	-24.0%
INDIANA MISO	PDM	0	0	-	0	-
INDIANA MISO	PTD	588	1,113	-47.2%	444	32.4%
INDIANA MISO	PTM	0	0	-	0	-
INDONESIAN COAL	MCC	0	30	-100.0%	0	-
ISO NEW ENGLAND OFF-PEAK	KI	70	358	-80.4%	84	-16.7%
ISO NEW ENGLAND PK LMP	NI	85	399	-78.7%	102	-16.7%
JAPAN C&F NAPHTHA CRACK S	JB	2,020	1,341	50.6%	1,931	4.6%
JAPAN C&F NAPHTHA SWAP	JA	1,507	1,853	-18.7%	1,690	-10.8%
JAPAN NAPHTHA BALMO SWAP	E6	0	75	-100.0%	90	-100.0%
JET AV FUEL (P) CAR FM ICE GAS SWAP	1V	25	79	-68.4%	30	-16.7%
JET BARGES VS ICE GASOIL	JR	0	0	-	0	-
JET CIF NWE VS ICE	JC	475	517	-8.1%	560	-15.2%
JET FUEL BRG FOB RDM VS I	9Q	0	0	-	0	-
JET FUEL CRG CIF NEW VS I	6X	0	0	-	42	-100.0%
JET FUEL UP-DOWN BALMO CL	1M	5,560	6,225	-10.7%	4,746	17.2%
LA CARB DIESEL (OPIS)	LX	0	91	-100.0%	0	-
LA CARB DIESEL (OPIS) SWA	KL	375	1,225	-69.4%	200	87.5%
LA CARBOB GASOLINE(OPIS)S	JL	200	400	-50.0%	325	-38.5%
LA JET FUEL VS NYM NO 2 H	MQ	0	385	-100.0%	0	-
LA JET (OPIS) SWAP	JS	3,205	2,735	17.2%	2,365	35.5%
LLS (ARGUS) CALENDAR SWAP	XA	0	0	-	0	-
LLS (ARGUS) VS WTI SWAP	WJ	19,025	36,869	-48.4%	19,931	-4.5%
MARS (ARGUS) VS WTI SWAP	YX	11,608	12,055	-3.7%	10,549	10.0%
MARS (ARGUS) VS WTI TRD M	YV	14,224	15,294	-7.0%	16,349	-13.0%
MARS BLEND CRUDE OIL	MB	1,720	2,030	-15.3%	1,700	1.2%
MCCLOSKEY ARA ARGS COAL	MTF	57,586	105,025	-45.2%	63,875	-9.8%
MCCLOSKEY RCH BAY COAL	MFF	8,216	19,204	-57.2%	9,509	-13.6%
MGF FUT	MGF	85	32	165.6%	19	347.4%
MGN1 SWAP FUT	MGN	524	537	-2.4%	584	-10.3%
MICHCON NG INDEX SWAP	Y8	0	1,840	-100.0%	0	-
MICHIGAN BASIS	NF	7,553	10,475	-27.9%	8,235	-8.3%
MICHIGAN MISO	HMO	98,280	193,360	-49.2%	117,360	-16.3%
MICHIGAN MISO	HMW	6,340	13,024	-51.3%	7,440	-14.8%
MINI GAS EUROBOB OXY NWE ARGS BALMO	MEB	250	846	-70.4%	608	-58.9%
MINI RBOB V. EBOBARG NWE BRGS BALMO	MXR	1,085	100	985.0%	402	169.9%
MINI RBOB V. EBOB(ARGUS) NWE BRGS	MXB	4,184	2,175	92.4%	4,165	0.5%
MJB FUT	MJB	0	0	-	0	-
MJC FUT	MJC	455	550	-17.3%	480	-5.2%
MNC FUT	MNC	4,544	4,818	-5.7%	4,859	-6.5%
MONT BELVIEU ETHANE 5 DECIMAL	C0	75,586	90,685	-16.6%	75,607	0.0%

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Energy Futures						
MONT BELVIEU ETHANE OPIS BALMO	8C	175	165	6.1%	0	-
MONT BELVIEU LDH PROPANE 5 DECIMAL	B0	113,090	138,529	-18.4%	109,148	3.6%
MONT BELVIEU LDH PROPANE OPIS BALMO	8O	1,643	791	107.7%	1,090	50.7%
MONT BELVIEU NATURAL GASOLINE 5 DEC	7Q	9,552	19,301	-50.5%	9,563	-0.1%
MONT BELVIEU NATURAL GASOLINE BALMO	R0	117	251	-53.4%	145	-19.3%
MONT BELVIEU NORMAL BUTANE 5 DECIMAL	D0	41,812	36,590	14.3%	42,090	-0.7%
MONT BELVIEU NORMAL BUTANE BALMO	8J	795	521	52.6%	275	189.1%
NAT GAS BASIS SWAP	SGW	0	0	-	0	-
NAT GAS BASIS SWAP	TZ6	7,877	15,496	-49.2%	9,049	-13.0%
NATURAL GAS	HBI	0	0	-	0	-
NATURAL GAS	XIC	28	0	-	32	-12.5%
NATURAL GAS	XSC	0	0	-	0	-
NATURAL GAS FIXED PRICE SWAP FUTURES	CFS	0	488	-100.0%	0	-
NATURAL GAS FIXED PRICE SWAP FUTURES	DSF	180	2,828	-93.6%	360	-50.0%
NATURAL GAS FIXED PRICE SWAP FUTURES	MFS	0	488	-100.0%	0	-
NATURAL GAS FIXED PRICE SWAP FUTURES	PFS	0	88	-100.0%	0	-
NATURAL GAS FIXED PRICE SWAP FUTURES	WFS	0	110	-100.0%	0	-
NATURAL GAS FIXED PRICE SWAP FUTURES	Z5P	0	0	-	0	-
NATURAL GAS FIXED PRICE SWAP FUTURES	ZTS	0	16	-100.0%	0	-
NATURAL GAS INDEX	TZI	368	3,004	-87.7%	492	-25.2%
NATURAL GAS PEN SWP	NP	222,757	302,412	-26.3%	228,484	-2.5%
NEPOOL CNCTCT 5MW D AH O	P3	1,977	14,501	-86.4%	2,401	-17.7%
NEPOOL CONECTIC 5MW D AH	P2	106	789	-86.6%	126	-15.9%
NEPOOL INTR HUB 5MW D AH	H2	573,577	591,401	-3.0%	587,977	-2.4%
NEPOOL INTR HUB 5MW D AH	U6	39,919	35,650	12.0%	42,259	-5.5%
NEPOOL NE MASS 5MW D AH O	P8	0	0	-	0	-
NEPOOL NE MASS 5MW D AH P	P7	0	325	-100.0%	0	-
NEPOOL NEW HAMP 5MW D AH	U2	0	0	-	0	-
NEPOOL NEW HAMP 5MW D AH	U3	0	0	-	0	-
NEPOOL RHD ISLD 5MW D AH	U4	530	5,261	-89.9%	630	-15.9%
NEPOOL RHODE IL 5MW D AH	U5	9,885	82,167	-88.0%	12,005	-17.7%
NEPOOL SE MASS 5MW D AH O	P5	0	0	-	0	-
NEPOOL SE MASS 5MW D AH P	P4	0	0	-	0	-
NEPOOL W CNT MASS 5MW D A	L9	3,954	26,716	-85.2%	4,802	-17.7%
NEPOOL W CNTR M 5MW D AH	R6	212	2,553	-91.7%	252	-15.9%
NEW ENGLAND HUB PEAK DAIL	CE	2,679	2,359	13.6%	2,236	19.8%
NEW YORK ETHANOL SWAP	EZ	1,750	1,550	12.9%	1,510	15.9%
NEW YORK HUB ZONE G PEAK	GN	1,907	2,451	-22.2%	3,463	-44.9%
NEW YORK HUB ZONE J PEAK	JN	1,535	1,587	-3.3%	2,210	-30.5%
NGPL MID-CONTINENT	NL	27,184	38,636	-29.6%	26,844	1.3%
NGPL MIDCONTINENT INDEX	IW	0	1,716	-100.0%	0	-
NGPL MIDCONTINENT SWING S	PX	0	0	-	0	-
NGPL TEX/OK	PD	28,495	45,468	-37.3%	28,980	-1.7%
NGPL TEXOK INDEX	OI	0	300	-100.0%	0	-
N ILLINOIS HUB DAILY	UD	314	178	76.4%	294	6.8%
N ILLINOIS HUB MTHLY	UM	100	340	-70.6%	120	-16.7%
NO 2 UP-DOWN SPREAD CALEN	UT	1,319	198	566.2%	1,890	-30.2%
NORTHEN NATURAL GAS DEMAR	PE	2,400	2,051	17.0%	2,470	-2.8%
NORTHEN NATURAL GAS VENTU	PF	2,612	5,547	-52.9%	3,012	-13.3%
NORTHERN ILLINOIS OFF-PEA	UO	0	400	-100.0%	0	-
NORTHWEST ROCKIES BASIS S	NR	50,133	84,492	-40.7%	53,078	-5.5%
N ROCKIES PIPE SWAP	XR	303	668	-54.6%	334	-9.3%
NY1% VS GC SPREAD SWAP	VR	4,332	5,647	-23.3%	4,807	-9.9%

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Energy Futures						
NY 2.2% FUEL OIL (PLATTS	Y3	0	300	-100.0%	0	-
NY 3.0% FUEL OIL (PLATTS	H1	100	525	-81.0%	575	-82.6%
NY HARBOR 1% FUEL OIL BAL	VK	0	71	-100.0%	0	-
NY HARBOR HEAT OIL SWP	MP	11,026	13,592	-18.9%	11,633	-5.2%
NY HARBOR LOW SULPUR GAS 1000MBBL	NLS	1,060	2,731	-61.2%	910	16.5%
NY HARBOR RESIDUAL FUEL 1	MM	3,650	5,530	-34.0%	3,390	7.7%
NY HARBOR RESIDUAL FUEL C	ML	0	0	-	0	-
NYH NO 2 CRACK SPREAD CAL	HK	6,941	13,793	-49.7%	7,180	-3.3%
NY H OIL PLATTS VS NYMEX	YH	0	0	-	0	-
NYISO A	KA	0	2,140	-100.0%	0	-
NYISO A OFF-PEAK	KB	0	660	-100.0%	0	-
NYISO CAPACITY	LHV	324	168	92.9%	333	-2.7%
NYISO CAPACITY	NNC	1,126	1,896	-40.6%	1,198	-6.0%
NYISO CAPACITY	NRS	1,526	2,407	-36.6%	1,583	-3.6%
NYISO G	KG	0	214	-100.0%	0	-
NYISO G OFF-PEAK	KH	0	120	-100.0%	0	-
NYISO J	KJ	691	3,442	-79.9%	931	-25.8%
NYISO J OFF-PEAK	KK	150	630	-76.2%	180	-16.7%
NYISO ZONE A 5MW D AH O P	K4	110,910	228,071	-51.4%	122,910	-9.8%
NYISO ZONE A 5MW D AH PK	K3	9,130	12,353	-26.1%	9,530	-4.2%
NYISO ZONE C 5MW D AH O P	A3	0	38,335	-100.0%	0	-
NYISO ZONE C 5MW D AH PK	Q5	0	2,047	-100.0%	0	-
NYISO ZONE G 5MW D AH O P	D2	554,901	380,284	45.9%	502,461	10.4%
NYISO ZONE G 5MW D AH PK	T3	24,812	23,332	6.3%	24,626	0.8%
NYISO ZONE J 5MW D AH O P	D4	277,421	132,437	109.5%	279,421	-0.7%
NYISO ZONE J 5MW D AH PK	D3	15,304	10,106	51.4%	15,254	0.3%
NY JET FUEL (PLATTS) HEAT OIL SWAP	1U	0	0	-	0	-
NYMEX ALUMINUM FUTURES	AN	620	1,271	-51.2%	680	-8.8%
NYMEX ULSD VS NYMEX HO	UY	0	220	-100.0%	0	-
NY ULSD (ARGUS) VS HEATING OIL	7Y	1,451	2,162	-32.9%	1,207	20.2%
ONEOK OKLAHOMA NG BASIS	8X	1,112	2,860	-61.1%	1,011	10.0%
ONTARIO POWER SWAPS	OFD	960	2,208	-56.5%	960	0.0%
ONTARIO POWER SWAPS	OFM	16,010	83,415	-80.8%	19,770	-19.0%
ONTARIO POWER SWAPS	OPD	30	120	-75.0%	55	-45.5%
ONTARIO POWER SWAPS	OPM	415	2,950	-85.9%	530	-21.7%
PANHANDLE BASIS SWAP FUTU	PH	22,761	47,319	-51.9%	24,856	-8.4%
PANHANDLE INDEX SWAP FUTU	IV	0	0	-	0	-
PANHANDLE PIPE SWAP	XH	720	0	-	792	-9.1%
PERMIAN BASIS SWAP	PM	12,905	17,495	-26.2%	14,114	-8.6%
PETROCHEMICALS	22	106	25	324.0%	38	178.9%
PETROCHEMICALS	32	72	35	105.7%	62	16.1%
PETROCHEMICALS	8I	4,134	1,529	170.4%	3,831	7.9%
PETROCHEMICALS	91	517	378	36.8%	492	5.1%
PETROCHEMICALS	HPE	0	20	-100.0%	0	-
PETROCHEMICALS	JKM	310	0	-	0	-
PETROCHEMICALS	LPE	0	0	-	0	-
PETROCHEMICALS	MAC	0	0	-	0	-
PETROCHEMICALS	MAE	90	130	-30.8%	50	80.0%
PETROCHEMICALS	MAS	30	30	0.0%	30	0.0%
PETROCHEMICALS	MBE	1,260	3,355	-62.4%	1,210	4.1%
PETROCHEMICALS	MNB	3,627	4,208	-13.8%	3,142	15.4%
PETROCHEMICALS	MPS	10	0	-	0	-
PETRO CRCKS & SPRDS ASIA	STI	0	0	-	32	-100.0%

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Energy Futures						
PETRO CRCKS & SPRDS ASIA	STR	0	0	-	0	-
PETRO CRCKS & SPRDS ASIA	STS	685	80	756.3%	1,310	-47.7%
PETRO CRCKS & SPRDS NA	CRB	1,127	659	71.0%	293	284.6%
PETRO CRCKS & SPRDS NA	EXR	2,551	1,746	46.1%	1,761	44.9%
PETRO CRCKS & SPRDS NA	FOC	925	4,480	-79.4%	1,978	-53.2%
PETRO CRCKS & SPRDS NA	GBB	1,313	340	286.2%	985	33.3%
PETRO CRCKS & SPRDS NA	GCC	285	275	3.6%	0	-
PETRO CRCKS & SPRDS NA	GCI	2,821	3,923	-28.1%	3,871	-27.1%
PETRO CRCKS & SPRDS NA	GCM	59	31	90.3%	42	40.5%
PETRO CRCKS & SPRDS NA	GCU	16,423	26,795	-38.7%	18,140	-9.5%
PETRO CRCKS & SPRDS NA	GFC	0	25	-100.0%	0	-
PETRO CRCKS & SPRDS NA	HOB	16,955	14,610	16.1%	17,297	-2.0%
PETRO CRCKS & SPRDS NA	KSD	50	0	-	75	-33.3%
PETRO CRCKS & SPRDS NA	MFR	0	0	-	0	-
PETRO CRCKS & SPRDS NA	NFG	0	268	-100.0%	0	-
PETRO CRCKS & SPRDS NA	NYF	475	475	0.0%	525	-9.5%
PETRO CRCKS & SPRDS NA	NYH	0	300	-100.0%	0	-
PETRO CRCKS & SPRDS NA	RBB	15,109	19,973	-24.4%	14,749	2.4%
PETRO CRCKS & SPRDS NA	RVG	20,520	19,042	7.8%	15,770	30.1%
PETRO CRCKS & SPRDS NA	SF3	9	10	-10.0%	9	0.0%
PETRO CRK&SPRD EURO	1NB	3,099	4,032	-23.1%	2,931	5.7%
PETRO CRK&SPRD EURO	1ND	0	0	-	0	-
PETRO CRK&SPRD EURO	43	273	289	-5.5%	224	21.9%
PETRO CRK&SPRD EURO	BFR	0	25	-100.0%	0	-
PETRO CRK&SPRD EURO	BOB	4,694	4,669	0.5%	5,036	-6.8%
PETRO CRK&SPRD EURO	EGN	18	0	-	18	0.0%
PETRO CRK&SPRD EURO	EOB	54	69	-21.7%	39	38.5%
PETRO CRK&SPRD EURO	EPN	770	613	25.6%	607	26.9%
PETRO CRK&SPRD EURO	EVC	5,800	4,614	25.7%	6,011	-3.5%
PETRO CRK&SPRD EURO	FBT	0	70	-100.0%	0	-
PETRO CRK&SPRD EURO	FVB	0	0	-	0	-
PETRO CRK&SPRD EURO	GCB	0	25	-100.0%	0	-
PETRO CRK&SPRD EURO	GOC	65	104	-37.5%	78	-16.7%
PETRO CRK&SPRD EURO	LSU	0	0	-	0	-
PETRO CRK&SPRD EURO	MGB	0	55	-100.0%	0	-
PETRO CRK&SPRD EURO	MUD	374	446	-16.1%	299	25.1%
PETRO CRK&SPRD EURO	NBB	10	55	-81.8%	5	100.0%
PETRO CRK&SPRD EURO	NOB	1,844	1,118	64.9%	1,416	30.2%
PETRO CRK&SPRD EURO	SFB	23	0	-	0	-
PETRO CRK&SPRD EURO	SFC	0	0	-	0	-
PETROLEUM PRODUCTS	D44	0	0	-	0	-
PETROLEUM PRODUCTS	D45	0	0	-	0	-
PETROLEUM PRODUCTS	D46	0	20	-100.0%	0	-
PETROLEUM PRODUCTS	D64	0	0	-	0	-
PETROLEUM PRODUCTS	D65	0	0	-	0	-
PETROLEUM PRODUCTS	EWB	0	0	-	0	-
PETROLEUM PRODUCTS	EWG	3,804	3,252	17.0%	3,326	14.4%
PETROLEUM PRODUCTS	MBS	0	20	-100.0%	0	-
PETROLEUM PRODUCTS	MGS	0	0	-	0	-
PETROLEUM PRODUCTS	MHE	0	0	-	0	-
PETROLEUM PRODUCTS	MME	0	0	-	0	-
PETROLEUM PRODUCTS	MPE	0	0	-	0	-
PETROLEUM PRODUCTS	VU	530	80	562.5%	233	127.5%

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Energy Futures						
PETROLEUM PRODUCTS ASIA	E6M	40	0	-	30	33.3%
PETROLEUM PRODUCTS ASIA	MJN	2,135	1,920	11.2%	2,398	-11.0%
PETROLEUM PRODUCTS ASIA	MSB	20	0	-	0	-
PETRO OUTRIGHT EURO	0A	0	0	-	0	-
PETRO OUTRIGHT EURO	0B	20	332	-94.0%	105	-81.0%
PETRO OUTRIGHT EURO	0C	0	55	-100.0%	0	-
PETRO OUTRIGHT EURO	0D	6,870	7,296	-5.8%	6,814	0.8%
PETRO OUTRIGHT EURO	0E	125	934	-86.6%	265	-52.8%
PETRO OUTRIGHT EURO	0F	1,792	1,552	15.5%	1,747	2.6%
PETRO OUTRIGHT EURO	1T	78	0	-	48	62.5%
PETRO OUTRIGHT EURO	33	60	122	-50.8%	72	-16.7%
PETRO OUTRIGHT EURO	5L	0	65	-100.0%	0	-
PETRO OUTRIGHT EURO	63	240	150	60.0%	35	585.7%
PETRO OUTRIGHT EURO	6L	5	0	-	0	-
PETRO OUTRIGHT EURO	7I	0	17	-100.0%	203	-100.0%
PETRO OUTRIGHT EURO	7P	0	0	-	0	-
PETRO OUTRIGHT EURO	7R	209	203	3.0%	311	-32.8%
PETRO OUTRIGHT EURO	88	30	0	-	5	500.0%
PETRO OUTRIGHT EURO	CBB	0	0	-	0	-
PETRO OUTRIGHT EURO	CGB	0	0	-	0	-
PETRO OUTRIGHT EURO	CPB	109	498	-78.1%	44	147.7%
PETRO OUTRIGHT EURO	EFF	10	55	-81.8%	0	-
PETRO OUTRIGHT EURO	EFM	68	585	-88.4%	59	15.3%
PETRO OUTRIGHT EURO	ENS	80	675	-88.1%	85	-5.9%
PETRO OUTRIGHT EURO	ESB	0	0	-	63	-100.0%
PETRO OUTRIGHT EURO	EWN	949	556	70.7%	1,108	-14.4%
PETRO OUTRIGHT EURO	FBD	0	0	-	0	-
PETRO OUTRIGHT EURO	MBB	0	0	-	100	-100.0%
PETRO OUTRIGHT EURO	MBN	3,383	3,877	-12.7%	3,711	-8.8%
PETRO OUTRIGHT EURO	SMU	0	200	-100.0%	0	-
PETRO OUTRIGHT EURO	T0	410	269	52.4%	463	-11.4%
PETRO OUTRIGHT EURO	ULB	0	0	-	0	-
PETRO OUTRIGHT EURO	V0	125	125	0.0%	150	-16.7%
PETRO OUTRIGHT EURO	W0	0	0	-	0	-
PETRO OUTRIGHT EURO	X0	0	0	-	0	-
PETRO OUTRIGHT EURO	Y0	0	0	-	0	-
PETRO OUTRIGHT NA	FCB	224	64	250.0%	496	-54.8%
PETRO OUTRIGHT NA	FOB	0	0	-	0	-
PETRO OUTRIGHT NA	FOM	0	0	-	0	-
PETRO OUTRIGHT NA	GBA	0	0	-	0	-
PETRO OUTRIGHT NA	GUD	0	0	-	0	-
PETRO OUTRIGHT NA	JE	410	202	103.0%	420	-2.4%
PETRO OUTRIGHT NA	JET	3,701	5,955	-37.9%	3,369	9.9%
PETRO OUTRIGHT NA	JTB	175	0	-	550	-68.2%
PETRO OUTRIGHT NA	MBL	190	123	54.5%	128	48.4%
PETRO OUTRIGHT NA	MEN	613	533	15.0%	290	111.4%
PETRO OUTRIGHT NA	MEO	6,181	10,852	-43.0%	6,156	0.4%
PETRO OUTRIGHT NA	MFD	38	378	-89.9%	74	-48.6%
PETRO OUTRIGHT NA	MMF	95	123	-22.8%	95	0.0%
PETRO OUTRIGHT NA	NYT	0	0	-	0	-
PETRO OUTRIGHT NA	XER	0	0	-	0	-
PJM AD HUB 5MW REAL TIME	V3	496,082	1,011,802	-51.0%	537,818	-7.8%
PJM AD HUB 5MW REAL TIME	Z9	28,091	52,201	-46.2%	28,771	-2.4%

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Energy Futures						
PJM AECO DA OFF-PEAK	X1	0	34,992	-100.0%	0	-
PJM AECO DA PEAK	Y1	0	1,917	-100.0%	0	-
PJM APS ZONE DA OFF-PEAK	W4	0	5,883	-100.0%	0	-
PJM APS ZONE DA PEAK	S4	0	321	-100.0%	0	-
PJM ATSI ELEC	MOD	58,650	19,440	201.7%	67,130	-12.6%
PJM ATSI ELEC	MPD	3,190	1,065	199.5%	3,590	-11.1%
PJM BGE DA OFF-PEAK	R3	28,800	36,648	-21.4%	30,920	-6.9%
PJM BGE DA PEAK	E3	1,575	1,998	-21.2%	1,675	-6.0%
PJM COMED 5MW D AH O PK	D9	33,285	208,585	-84.0%	35,405	-6.0%
PJM COMED 5MW D AH PK	D8	1,805	12,280	-85.3%	1,905	-5.2%
PJM DAILY	JD	916	806	13.6%	946	-3.2%
PJM DAYTON DA OFF-PEAK	R7	162,428	131,345	23.7%	172,428	-5.8%
PJM DAYTON DA PEAK	D7	12,843	28,855	-55.5%	13,743	-6.5%
PJM DUQUESNE 5MW D AH PK	D5	0	0	-	0	-
PJM DUQUS 5MW D AH O PK	D6	0	0	-	0	-
PJM JCPL DA OFF-PEAK	F2	0	38,880	-100.0%	0	-
PJM JCPL DA PEAK	J2	0	2,130	-100.0%	0	-
PJM NI HUB 5MW REAL TIME	B3	41,255	50,840	-18.9%	46,126	-10.6%
PJM NI HUB 5MW REAL TIME	B6	1,048,982	969,113	8.2%	1,147,848	-8.6%
PJM NILL DA OFF-PEAK	L3	903,149	855,793	5.5%	1,012,349	-10.8%
PJM NILL DA PEAK	N3	43,612	45,058	-3.2%	48,012	-9.2%
PJM OFF-PEAK LMP SWAP FUT	JP	706	2,316	-69.5%	748	-5.6%
PJM PECO ZONE5MW PEAK CAL MO DAY AH	4N	0	0	-	0	-
PJM PEPCO DA OFF-PEAK	Q8	0	0	-	0	-
PJM PPL DA OFF-PEAK	F5	0	25,493	-100.0%	0	-
PJM PPL DA PEAK	L5	0	1,391	-100.0%	0	-
PJM PSEG DA OFF-PEAK	W6	101,160	136,440	-25.9%	109,640	-7.7%
PJM PSEG DA PEAK	L6	4,260	5,100	-16.5%	4,660	-8.6%
PJM WES HUB PEAK LMP 50 M	4S	0	0	-	0	-
PJM WESTH DA OFF-PEAK	E4	606,302	1,075,996	-43.7%	629,502	-3.7%
PJM WESTHDA PEAK	J4	34,078	59,691	-42.9%	35,248	-3.3%
PJM WESTH RT OFF-PEAK	N9	2,464,142	2,993,247	-17.7%	2,506,248	-1.7%
PJM WESTH RT PEAK	L1	139,649	187,474	-25.5%	141,417	-1.3%
PLASTICS	PGP	1,449	1,424	1.8%	1,392	4.1%
PREMIUM UNLND 10P FOB MED	3G	127	347	-63.4%	67	89.6%
PREMIUM UNLEAD 10PPM FOB	8G	32	10	220.0%	32	0.0%
PREM UNL GAS 10PPM RDAM FOB BALMO	7N	0	0	-	0	-
PREM UNL GAS 10PPM RDAM FOB SWAP	7L	0	85	-100.0%	0	-
PROPANE NON-LDH MB (OPIS) BALMO SWP	1S	357	695	-48.6%	100	257.0%
PROPANE NON-LDH MT. BEL (OPIS) SWP	1R	21,835	26,890	-18.8%	23,482	-7.0%
RBOB CALENDAR SWAP	RL	17,416	16,541	5.3%	12,558	38.7%
RBOB CRACK SPREAD	RM	3,005	3,140	-4.3%	1,610	86.6%
RBOB CRACK SPREAD BALMO S	1E	0	25	-100.0%	0	-
RBOB GASOLINE BALMO CLNDR	1D	618	1,495	-58.7%	785	-21.3%
RBOB PHY	RBL	0	0	0.0%	0	0.0%
RBOB (PLATTS) CAL SWAP	RY	0	0	-	0	-
RBOB SPREAD (PLATTS) SWAP	RI	13	60	-78.3%	16	-18.8%
RBOB UP-DOWN CALENDAR SWA	RV	0	0	-	0	-
RBOB VS HEATING OIL SWAP	RH	3,580	2,910	23.0%	3,684	-2.8%
ROCKIES KERN OPAL - NW IN	IR	0	550	-100.0%	0	-
SAN JUAN BASIS SWAP	NJ	24,790	38,625	-35.8%	26,340	-5.9%
SAN JUAN PIPE SWAP	XX	0	0	-	0	-
SINGAPORE 180CST BALMO	BS	102	55	85.5%	50	104.0%

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Energy Futures						
SINGAPORE 380CST BALMO	BT	292	121	141.3%	146	100.0%
SINGAPORE 380CST FUEL OIL	SE	10,766	10,842	-0.7%	11,217	-4.0%
SINGAPORE FUEL 180CST CAL	UA	1,911	1,608	18.8%	1,801	6.1%
SINGAPORE FUEL OIL SPREAD	SD	1,467	1,691	-13.2%	1,516	-3.2%
SINGAPORE GASOIL	MTB	230	177	29.9%	270	-14.8%
SINGAPORE GASOIL	MTS	10,040	8,020	25.2%	9,927	1.1%
SINGAPORE GASOIL	STL	0	0	-	0	-
SINGAPORE GASOIL	STZ	450	120	275.0%	700	-35.7%
SINGAPORE GASOIL CALENDAR	MSG	203	190	6.8%	312	-34.9%
SINGAPORE GASOIL SWAP	SG	17,269	14,876	16.1%	18,477	-6.5%
SINGAPORE GASOIL VS ICE	GA	14,452	9,106	58.7%	15,594	-7.3%
SINGAPORE JET KERO BALMO	BX	0	0	-	100	-100.0%
SINGAPORE JET KERO GASOIL	RK	5,400	3,045	77.3%	5,515	-2.1%
SINGAPORE JET KEROSENE SW	KS	3,973	2,411	64.8%	3,568	11.4%
SINGAPORE JET KERO VS. GASOIL BALMO	ZO	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEADED BALMO	1P	25	25	0.0%	57	-56.1%
SINGAPORE MOGAS 92 UNLEADED SWP	1N	11,223	10,976	2.3%	11,269	-0.4%
SINGAPORE NAPHTHA BALMO	KU	0	0	-	0	-
SINGAPORE NAPHTHA SWAP	SP	0	0	-	0	-
SING FUEL	MSD	0	5	-100.0%	0	-
SOCAL BASIS SWAP	NS	0	0	-	0	-
SOCAL PIPE SWAP	XN	0	3,360	-100.0%	0	-
SONAT BASIS SWAP FUTURE	SZ	244	2,011	-87.9%	306	-20.3%
SOUTHERN NAT LA NAT GAS	M8	0	90	-100.0%	0	-
SOUTH STAR TEX OKLHM KNS	8Z	184	1,240	-85.2%	200	-8.0%
Sumas Basis Swap	NK	7,679	10,198	-24.7%	8,299	-7.5%
SUMAS NAT GAS PLATTS FIXED PRICE	DVS	244	1,158	-78.9%	306	-20.3%
TC2 ROTTERDAM TO USAC 37K	TM	0	0	-	0	-
TC5 RAS TANURA TO YOKOHAM	TH	0	0	-	0	-
TCO BASIS SWAP	TC	18,182	32,896	-44.7%	19,818	-8.3%
TCO NG INDEX SWAP	Q1	0	1,224	-100.0%	0	-
TENN 800 LEG NAT GAS INDE	L4	0	0	-	0	-
TENNESSEE 500 LEG BASIS S	NM	122	1,631	-92.5%	184	-33.7%
TENNESSEE 800 LEG NG BASI	6Z	122	1,218	-90.0%	184	-33.7%
TENNESSEE ZONE 0 BASIS SW	NQ	726	2,056	-64.7%	788	-7.9%
Tetco ELA Basis	TE	0	0	-	0	-
TETCO M-3 INDEX	IX	2,576	9,596	-73.2%	3,444	-25.2%
Tetco STX Basis	TX	1,096	2,708	-59.5%	1,189	-7.8%
TEXAS EASTERN ZONE M-3 BA	NX	11,465	24,477	-53.2%	13,030	-12.0%
TEXAS GAS ZONE1 NG BASIS	9F	8,488	14,558	-41.7%	9,176	-7.5%
TRANSCO ZONE 1 NG BASIS	8E	0	0	-	0	-
Transco Zone 3 Basis	CZ	4,929	7,725	-36.2%	5,270	-6.5%
TRANSCO ZONE 3 NG INDEX S	Y6	3,128	0	-	4,182	-25.2%
TRANSCO ZONE4 BASIS SWAP	TR	14,047	27,673	-49.2%	15,535	-9.6%
TRANSCO ZONE 4 NAT GAS IN	B2	0	744	-100.0%	0	-
TRANSCO ZONE 6 BASIS SWAP	NZ	4,267	4,453	-4.2%	5,073	-15.9%
TRANSCO ZONE 6 INDEX	IT	736	3,044	-75.8%	984	-25.2%
TRANSCO ZONE 6 PIPE SWAP	XZ4	0	0	-	0	-
UCM FUT	UCM	156	105	48.6%	174	-10.3%
ULSD 10PPM CIF MED BALMO	X7	0	0	-	0	-
ULSD 10PPM CIF MED SWAP	Z6	0	0	-	0	-
ULSD 10PPM CIF MED VS ICE	Z7	57	95	-40.0%	60	-5.0%
ULSD 10PPM CIF NW BALMO S	B1	0	0	-	6	-100.0%

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Energy Futures					
ULSD 10PPM CIF VS ICE GAS	7V	0	-	0	-
ULSD UP-DOWN BALMO SWP	1L	3,950	-62.7%	2,525	56.4%
UP DOWN GC ULSD VS NMX HO	LT	52,610	-3.1%	52,234	0.7%
USGC UNL 87 CRACK SPREAD	RU	0	-	0	-
VENTURA NAT GAS PLATTS FIXED PRICE	DVA	0	-	0	-
WAHA BASIS	NW	9,238	-44.8%	7,779	18.8%
WAHA INDEX SWAP FUTURE	IY	0	-100.0%	0	-
WESTERN RAIL DELIVERY PRB	QP	405	-84.1%	525	-22.9%
WTI-BRENT BULLET SWAP	BY	904	-	904	0.0%
WTI-BRENT CALENDAR SWAP	BK	49,307	-27.6%	39,124	26.0%
WTI CALENDAR	CS	125,578	3.1%	122,858	2.2%
WTS (ARGUS) VS WTI SWAP	FF	47,105	82.1%	49,383	-4.6%
WTS (ARGUS) VS WTI TRD MT	FH	3,319	24.8%	2,084	59.3%
Energy Options					
12 MO GASOIL CAL SWAP SPR	GXZ	230	-	230	0.0%
1 MO GASOIL CAL SWAP SPR	GXA	0	-100.0%	0	-
APPALACHIAN COAL	6K	0	-	0	-
BRENT CALENDAR SWAP	BA	9,087	-71.3%	10,460	-13.1%
BRENT OIL LAST DAY	BE	14,269	24.0%	9,514	50.0%
BRENT OIL LAST DAY	BZO	76,147	44.7%	56,706	34.3%
BRENT OIL LAST DAY	OS	21,824	-43.2%	21,324	2.3%
COAL API2 INDEX	CLA	5,543	-78.9%	5,443	1.8%
COAL API2 INDEX	CQA	20	-99.9%	20	0.0%
COAL API2 INDEX	MTC	0	-100.0%	0	-
COAL API4 INDEX	RLA	0	-100.0%	0	-
COAL API4 INDEX	RQA	0	-100.0%	0	-
COAL SWAP	CPF	40	-91.6%	0	-
COAL SWAP	RPF	695	-26.6%	335	107.5%
CRUDE OIL 1MO	WA	675,616	-6.9%	665,923	1.5%
CRUDE OIL APO	AO	316,080	13.4%	293,611	7.7%
CRUDE OIL CALNDR STRIP	6F	0	-	0	-
CRUDE OIL OUTRIGHTS	AH	150	-84.8%	150	0.0%
CRUDE OIL OUTRIGHTS	DBP	0	-100.0%	0	-
CRUDE OIL OUTRIGHTS	WCI	5,880	-	0	-
CRUDE OIL PHY	CD	0	0.0%	0	-
CRUDE OIL PHY	LC	55,784	-18.5%	57,096	-2.3%
CRUDE OIL PHY	LO	2,924,160	3.6%	2,996,573	-2.4%
CRUDE OIL PHY	LO1	9,749	223.0%	4,637	110.2%
CRUDE OIL PHY	LO2	2,238	633.8%	766	192.2%
CRUDE OIL PHY	LO3	0	-100.0%	15	-100.0%
CRUDE OIL PHY	LO4	952	23,700.0%	10	9,420.0%
CRUDE OIL PHY	LO5	74	-	0	-
DAILY CRUDE OIL	DNM	0	-	0	-
ELEC FINSETTLED	PML	0	-100.0%	0	-
ELEC MISO PEAK	9T	0	-100.0%	0	-
ELECTRICITY OFF PEAK	N9P	0	-	0	-
ETHANOL	CE1	0	-	0	-
ETHANOL	CE3	0	-	300	-100.0%
ETHANOL SWAP	CVR	10,859	-11.0%	10,346	5.0%
ETHANOL SWAP	GVR	2,325	-14.0%	2,204	5.5%
EURO-DENOMINATED PETRO PROD	EFB	0	-	0	-
EURO-DENOMINATED PETRO PROD	NWE	0	-	0	-

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Energy Options						
EUROPEAN JET KEROSENE NWE (PLATTS) AVG PRC	30	0	50	-100.0%	0	-
GASOIL CRACK SPREAD AVG PRICE OPTIONS	3U	0	0	-	0	-
GASOLINE	GCE	0	456	-100.0%	0	-
HEATING OIL CRACK OPTIONS	CH	100	0	-	100	0.0%
HEATING OIL CRK SPD AVG PRICE OPTIONS	3W	0	0	-	0	-
HEATING OIL PHY	LB	918	1,301	-29.4%	1,040	-11.7%
HEATING OIL PHY	OH	54,997	66,169	-16.9%	57,014	-3.5%
HENRY HUB FINANCIAL LAST	E7	8,214	10,987	-25.2%	8,706	-5.7%
HO 1 MONTH CLNDR OPTIONS	FA	300	600	-50.0%	0	-
HUSTN SHIP CHNL PIPE SWP	PK	0	0	-	0	-
LLS CRUDE OIL	WJO	5,900	11,060	-46.7%	7,375	-20.0%
LLS CRUDE OIL	YVO	750	0	-	0	-
MCCLOSKEY ARA ARGS COAL	MTO	1,055	890	18.5%	1,305	-19.2%
MCCLOSKEY RCH BAY COAL	MFO	0	420	-100.0%	0	-
NATURAL GAS	G10	0	0	-	0	-
NATURAL GAS 12 M CSO FIN	G7	0	0	-	0	-
NATURAL GAS 1 M CSO FIN	G4	127,010	7,550	1,582.3%	126,875	0.1%
NATURAL GAS 2 M CSO FIN	G2	2,150	0	-	2,150	0.0%
NATURAL GAS 3 M CSO FIN	G3	42,000	55,789	-24.7%	40,600	3.4%
NATURAL GAS 5 M CSO FIN	G5	0	0	-	0	-
NATURAL GAS 6 M CSO FIN	G6	3,700	0	-	2,950	25.4%
NATURAL GAS OPTION ON CALENDAR STRP	6J	8,838	17,826	-50.4%	8,238	7.3%
NATURAL GAS PHY	KD	0	0	0.0%	0	0.0%
NATURAL GAS PHY	LN	2,118,582	2,722,825	-22.2%	2,209,555	-4.1%
NATURAL GAS PHY	ON	97,594	138,094	-29.3%	100,057	-2.5%
NATURAL GAS PHY	ON1	0	2	-100.0%	0	-
NATURAL GAS PHY	ON5	0	0	-	0	-
NG HH 3 MONTH CAL	IC	0	0	-	0	-
N ROCKIES PIPE SWAP	ZR	6,754	7,470	-9.6%	5,580	21.0%
NY HARBOR HEAT OIL SWP	AT	22,162	42,565	-47.9%	25,577	-13.4%
NYISO ZONE G 5MW PEAK OPTIONS	9U	5,880	420	1,300.0%	5,880	0.0%
NYMEX EUROPEAN GASOIL APO	F7	0	0	-	0	-
NYMEX EUROPEAN GASOIL OPT	F8	0	0	-	0	-
PANHANDLE PIPE SWAP	PU	2,400	0	-	2,640	-9.1%
PETROCHEMICALS	4H	3,907	6,885	-43.3%	2,781	40.5%
PETROCHEMICALS	4I	0	0	-	0	-
PETROCHEMICALS	4J	2,875	4,270	-32.7%	3,135	-8.3%
PETROCHEMICALS	4K	300	450	-33.3%	200	50.0%
PETROCHEMICALS	CPR	18	330	-94.5%	18	0.0%
PETRO OUTRIGHT EURO	8H	250	0	-	300	-16.7%
PGE CITYGATE PIPE SWAP	CW	0	0	-	0	-
PJM CALENDAR STRIP	6O	0	0	-	0	-
PJM ELECTRIC	6OO	0	0	-	0	-
PJM MONTHLY	JO	0	0	-	0	-
PJM WES HUB PEAK CAL MTH	6OA	3,340	550	507.3%	3,180	5.0%
PJM WES HUB PEAK CAL MTH	JOA	0	9,840	-100.0%	0	-
PJM WES HUB PEAK LMP 50MW	PMA	16,218	8,883	82.6%	15,958	1.6%
RBOB 1MO CAL SPD OPTIONS	ZA	1,600	0	-	1,908	-16.1%
RBOB CALENDAR SWAP	RA	1,628	3,248	-49.9%	1,539	5.8%
RBOB PHY	OB	29,899	24,419	22.4%	26,763	11.7%
RBOB PHY	RF	0	0	-	25	-100.0%
ROTTERDAM 3.5%FUEL OIL CL	Q6	200	510	-60.8%	240	-16.7%
SAN JUAN PIPE SWAP	PJ	4,552	7,716	-41.0%	4,640	-1.9%

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Energy Options						
SHORT TERM	U11	0	0	-	0	-
SHORT TERM	U12	0	0	-	0	-
SHORT TERM	U13	0	0	-	0	-
SHORT TERM	U14	0	0	-	0	-
SHORT TERM	U15	0	0	-	0	-
SHORT TERM	U22	0	0	-	0	-
SHORT TERM	U23	0	0	-	0	-
SHORT TERM	U24	0	0	-	0	-
SHORT TERM	U25	0	0	-	0	-
SHORT TERM	U26	0	0	-	0	-
SHORT TERM CRUDE OIL	C02	0	0	-	0	-
SHORT TERM NATURAL GAS	U01	1,025	100	925.0%	250	310.0%
SHORT TERM NATURAL GAS	U02	0	0	-	0	-
SHORT TERM NATURAL GAS	U03	0	0	-	0	-
SHORT TERM NATURAL GAS	U04	0	0	-	0	-
SHORT TERM NATURAL GAS	U05	0	0	-	0	-
SHORT TERM NATURAL GAS	U06	0	0	-	0	-
SHORT TERM NATURAL GAS	U07	0	0	-	0	-
SHORT TERM NATURAL GAS	U08	0	0	-	0	-
SHORT TERM NATURAL GAS	U09	0	0	-	0	-
SHORT TERM NATURAL GAS	U10	0	0	-	0	-
SHORT TERM NATURAL GAS	U16	0	0	-	0	-
SHORT TERM NATURAL GAS	U17	0	0	-	0	-
SHORT TERM NATURAL GAS	U18	0	0	-	0	-
SHORT TERM NATURAL GAS	U19	0	0	-	0	-
SHORT TERM NATURAL GAS	U20	0	0	-	0	-
SHORT TERM NATURAL GAS	U21	0	0	-	0	-
SHORT TERM NATURAL GAS	U27	0	0	-	0	-
SHORT TERM NATURAL GAS	U28	0	0	-	0	-
SHORT TERM NATURAL GAS	U29	0	0	-	0	-
SHORT TERM NATURAL GAS	U30	0	0	0.0%	0	-
SHORT TERM NATURAL GAS	U31	0	0	0.0%	0	0.0%
SINGAPORE FUEL OIL 180 CS	C5	0	0	-	0	-
SINGAPORE GASOIL CALENDAR	M2	125	300	-58.3%	150	-16.7%
SINGAPORE JET FUEL CALEND	N2	200	800	-75.0%	240	-16.7%
SOCAL PIPE SWAP	ZN	0	6,000	-100.0%	0	-
WTI 12 MONTH CALENDAR OPT	WZ	0	0	-	0	-
WTI-BRENT BULLET SWAP	BV	158,814	21,510	638.3%	141,670	12.1%
WTI CRUDE OIL 1 M CSO FI	7A	293,048	363,660	-19.4%	310,718	-5.7%
Metals Futures						
COMEX GOLD	GC	551,698	559,604	-1.4%	438,762	25.7%
NYMEX HOT ROLLED STEEL	HR	15,895	19,990	-20.5%	12,328	28.9%
NYMEX PLATINUM	PL	75,538	78,944	-4.3%	72,357	4.4%
PALLADIUM	PA	34,697	25,529	35.9%	34,726	-0.1%
URANIUM	UX	4,244	4,851	-12.5%	4,412	-3.8%
COMEX SILVER	SI	179,356	189,839	-5.5%	208,072	-13.8%
COMEX E-Mini GOLD	QO	821	2,588	-68.3%	512	60.4%
COMEX E-Mini SILVER	QI	83	92	-9.8%	116	-28.4%
COMEX COPPER	HG	328,909	190,599	72.6%	316,003	4.1%
COMEX MINY COPPER	QC	258	36	616.7%	299	-13.7%
ALUMINUM	A38	0	71	-100.0%	0	-

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Metals Futures					
ALUMINUM AEP	15,539	7,067	119.9%	13,539	14.8%
ALUMINUM ALA	1,900	0	-	250	660.0%
ALUMINUM ALI	217	225	-3.6%	363	-40.2%
ALUMINUM AUP	28,141	30,456	-7.6%	28,544	-1.4%
ALUMINUM EDP	11,225	2,845	294.6%	7,556	48.6%
ALUMINUM MJP	7,246	3,172	128.4%	6,720	7.8%
COPPER HGS	983	3,846	-74.4%	767	28.2%
E-MICRO GOLD MGC	7,478	2,575	190.4%	4,502	66.1%
FERROUS PRODUCTS BUS	360	285	26.3%	250	44.0%
FERROUS PRODUCTS SSF	0	0	-	0	-
GOLD GPS	0	0	-	0	-
Gold Kilo GCK	38	171	-77.8%	10	280.0%
IRON ORE 58 CHINA TSI FUTURES TIC	0	0	-	0	-
IRON ORE 62 CHINA PLATTS FUTURES PIO	5,178	1,020	407.6%	5,652	-8.4%
IRON ORE 62 CHINA TSI FUTURES TIO	16,231	21,683	-25.1%	18,505	-12.3%
LNDN ZINC ZNC	0	29	-100.0%	5	-100.0%
METALS LED	0	5	-100.0%	0	-
SILVER SIL	1,234	633	94.9%	1,150	7.3%
Metals Options					
COMEX COPPER HX	6,319	3,252	94.3%	5,177	22.1%
COMEX GOLD OG	1,051,675	1,063,849	-1.1%	976,100	7.7%
COMEX SILVER SO	113,211	128,889	-12.2%	115,501	-2.0%
COPPER H4E	0	0	-	0	-
GOLD OG1	3,473	666	421.5%	1,467	136.7%
GOLD OG2	3,698	111	3,231.5%	627	489.8%
GOLD OG3	540	25	2,060.0%	45	1,100.0%
GOLD OG4	3	0	-	0	0.0%
GOLD OG5	0	0	-	0	-
IRON ORE 62 CHINA TSI CALL OPTION ICT	11,206	14,667	-23.6%	8,301	35.0%
IRON ORE 62 CHINA TSI PUT OPTION ICT	8,830	16,947	-47.9%	4,950	78.4%
NYMEX PLATINUM PO	3,533	6,042	-41.5%	3,146	12.3%
PALLADIUM PAO	7,528	3,544	112.4%	7,955	-5.4%
SILVER SO1	19	10	90.0%	14	35.7%
SILVER SO2	0	0	-	0	-
SILVER SO3	0	0	-	0	-
SILVER SO4	0	0	-	0	0.0%
SILVER SO5	0	0	-	0	-
TOTAL FUTURES GROUP					
Commodities and Alternative Investments Futures	4	38	-89.5%	4	0.0%
Energy Futures	17,872,544	19,531,454	-8.5%	18,283,873	-2.2%
Metals Futures	1,287,269	1,146,155	12.3%	1,175,400	9.5%
TOTAL FUTURES	19,159,817	20,677,647	-7.3%	19,459,277	-1.5%



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TOTAL OPTIONS GROUP					
Energy Options	7,159,025	7,658,924	-6.5%	7,255,020	-1.3%
Metals Options	1,210,035	1,238,002	-2.3%	1,123,283	7.7%
TOTAL OPTIONS	8,369,060	8,896,926	-5.9%	8,378,303	-0.1%
TOTAL COMBINED					
Commodities and Alternative Investments	4	38	-89.5%	4	0.0%
Energy	25,031,569	27,190,378	-7.9%	25,538,893	-2.0%
Metals	2,497,304	2,384,157	4.7%	2,298,683	8.6%
GRAND TOTAL	27,528,877	29,574,573	-6.9%	27,837,580	-1.1%