

## NYMEX/COMEX Exchange Open Interest Report - Monthly

|   | Commodity | Open Interest<br>DEC 2014 | Open Interest<br>DEC 2013 | % CHG    | Open Interest<br>NOV 2014 | % CHG   |
|---|-----------|---------------------------|---------------------------|----------|---------------------------|---------|
| Commodities and Alternative Investments Futures |           |                           |                           |          |                           |         |
| COCOA TAS                                       | CJ        | 20                        | 0                         | 0.0%     | 16                        | 25.0%   |
| COFFEE  | KT        | 13                        | 4                         | 225.0%   | 0                         | 0.0%    |
| COTTON  | TT        | 18                        | 4                         | 350.0%   | 17                        | 5.9%    |
| SUGAR 11  | YO        | 19                        | 2                         | 850.0%   | 23                        | -17.4%  |
| Energy Futures                                  |           |                           |                           |          |                           |         |
| CRUDE OIL PHY                                   | CL        | 1,474,273                 | 1,616,764                 | -8.8%    | 1,446,183                 | 1.9%    |
| CRUDE OIL                                       | WS        | 19,064                    | 30,152                    | -36.8%   | 15,473                    | 23.2%   |
| MINY WTI CRUDE OIL                              | QM        | 9,117                     | 3,653                     | 149.6%   | 8,400                     | 8.5%    |
| BRENT OIL LAST DAY                              | BZ        | 140,179                   | 57,593                    | 143.4%   | 145,354                   | -3.6%   |
| HEATING OIL PHY                                 | HO        | 345,644                   | 279,191                   | 23.8%    | 369,006                   | -6.3%   |
| HTG OIL   | BH        | 66                        | 85                        | -22.4%   | 104                       | -36.5%  |
| MINY HTG OIL                                    | QH        | 4                         | 5                         | -20.0%   | 2                         | 100.0%  |
| RBOB PHY  | RB        | 331,648                   | 239,319                   | 38.6%    | 313,035                   | 5.9%    |
| MINY RBOB GAS                                   | QU        | 0                         | 0                         | 0.0%     | 0                         | 0.0%    |
| NATURAL GAS                                     | HP        | 75,037                    | 60,356                    | 24.3%    | 72,882                    | 3.0%    |
| LTD NAT GAS                                     | HH        | 409,754                   | 428,655                   | -4.4%    | 414,486                   | -1.1%   |
| MINY NATURAL GAS                                | QG        | 2,873                     | 2,681                     | 7.2%     | 2,316                     | 24.1%   |
| PJM MONTHLY                                     | JM        | 20,601                    | 23,549                    | -12.5%   | 15,731                    | 31.0%   |
| NATURAL GAS PHY                                 | NG        | 939,746                   | 1,292,682                 | -27.3%   | 953,438                   | -1.4%   |
| RBOB GAS  | RT        | 486                       | 629                       | -22.7%   | 308                       | 57.8%   |
| 3.5% FUEL OIL CID MED SWA                       | 7D        | 215                       | 0                         | -        | 321                       | -33.0%  |
| 3.5% FUEL OIL CIF BALMO S                       | 8D        | 0                         | 0                         | -        | 10                        | -100.0% |
| AEP-DAYTON HUB DAILY                            | VD        | 0                         | 0                         | -        | 0                         | -       |
| AEP-DAYTON HUB MTHLY                            | VM        | 3,577                     | 7,437                     | -51.9%   | 3,934                     | -9.1%   |
| AEP-DAYTON HUB OFF-PEAK M                       | VP        | 4,028                     | 6,934                     | -41.9%   | 4,284                     | -6.0%   |
| ALGON CITY GATES NAT GAS                        | N7        | 0                         | 0                         | -        | 0                         | -       |
| ALGONQUIN CITYGATES BASIS                       | B4        | 199                       | 4,189                     | -95.2%   | 584                       | -65.9%  |
| ANR LA NAT GAS INDEX SWAP                       | M6        | 0                         | 0                         | -        | 0                         | -       |
| ANR LOUISIANA BASIS SWAP                        | ND        | 0                         | 0                         | -        | 0                         | -       |
| ANR OKLAHOMA                                    | NE        | 12,320                    | 14,230                    | -13.4%   | 13,808                    | -10.8%  |
| APPALACHIAN COAL (PHY)                          | QL        | 847                       | 3,813                     | -77.8%   | 897                       | -5.6%   |
| ARGUS BIODIESEL RME FOB R                       | 1A        | 0                         | 0                         | -        | 0                         | -       |
| ARGUS LLS VS. WTI (ARG) T                       | E5        | 3,545                     | 3,451                     | 2.7%     | 6,038                     | -41.3%  |
| ARGUS PROPAN FAR EST INDE                       | 7E        | 595                       | 333                       | 78.7%    | 542                       | 9.8%    |
| ARGUS PROPAN(SAUDI ARAMCO                       | 9N        | 583                       | 346                       | 68.5%    | 920                       | -36.6%  |
| BRENT BALMO SWAP                                | J9        | 225                       | 270                       | -16.7%   | 92                        | 144.6%  |
| BRENT CALENDAR SWAP                             | CY        | 33,833                    | 45,138                    | -25.0%   | 36,350                    | -6.9%   |
| BRENT CFD(PLATTS) VS FRNT                       | 1C        | 0                         | 0                         | -        | 0                         | -       |
| BRENT CFD SWAP                                  | 6W        | 0                         | 0                         | -        | 0                         | -       |
| BRENT FINANCIAL FUTURES                         | BB        | 14,124                    | 18,459                    | -23.5%   | 14,236                    | -0.8%   |
| BRENT OIL                                       | NBZ       | 0                         | 0                         | -        | 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%    |
| CANADIAN LIGHT SWEET OIL                        | CIL       | 330                       | 45                        | 633.3%   | 360                       | -8.3%   |
| CARBON CER EURO                                 | VA        | 0                         | 0                         | -        | 0                         | -       |
| CARBON EUA EMISSIONS EURO                       | RC        | 0                         | 0                         | -        | 0                         | -       |
| CENTERPOINT BASIS SWAP                          | PW        | 10,161                    | 342                       | 2,871.1% | 7,345                     | 38.3%   |
| CENTERPOINT EAST INDEX                          | II        | 248                       | 0                         | -        | 248                       | 0.0%    |
| CHICAGO BASIS SWAP                              | NB        | 0                         | 0                         | -        | 0                         | -       |
| CHICAGO ETHANOL SWAP                            | CU        | 36,116                    | 35,090                    | 2.9%     | 36,519                    | -1.1%   |

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| <b>Energy Futures</b>               |     |                           |                           |         |                           |         |
| CHICAGO SWING FUTURE                | SS  | 0                         | 0                         | -       | 0                         | -       |
| CHICAGO ULSD (PLATTS) SWA           | 4C  | 79                        | 0                         | -       | 81                        | -2.5%   |
| CHICAGO ULSD PL VS HO SPR           | 5C  | 1,900                     | 2,050                     | -7.3%   | 1,423                     | 33.5%   |
| CHICAGO UNL GAS PL VS RBO           | 3C  | 39                        | 200                       | -80.5%  | 42                        | -7.1%   |
| CIG BASIS                           | CI  | 9,669                     | 7,600                     | 27.2%   | 9,380                     | 3.1%    |
| CINERGY HUB OFF-PEAK MONT           | EJ  | 1,290                     | 2,702                     | -52.3%  | 1,402                     | -8.0%   |
| CINERGY HUB PEAK DAILY FU           | CC  | 0                         | 0                         | -       | 0                         | -       |
| CINERGY HUB PEAK MONTH              | EM  | 1,536                     | 3,582                     | -57.1%  | 1,708                     | -10.1%  |
| CIN HUB 5MW D AH O PK               | K2  | 261,672                   | 209,592                   | 24.8%   | 266,248                   | -1.7%   |
| CIN HUB 5MW D AH PK                 | H5  | 17,733                    | 14,263                    | 24.3%   | 18,075                    | -1.9%   |
| CIN HUB 5MW REAL TIME O P           | H4  | 367,928                   | 431,000                   | -14.6%  | 381,240                   | -3.5%   |
| CIN HUB 5MW REAL TIME PK            | H3  | 19,999                    | 38,016                    | -47.4%  | 21,234                    | -5.8%   |
| COAL SWAP                           | ACM | 255                       | 50                        | 410.0%  | 555                       | -54.1%  |
| COAL SWAP                           | CMC | 0                         | 0                         | -       | 0                         | -       |
| COAL SWAP                           | SSI | 1,074                     | 2,350                     | -54.3%  | 2,169                     | -50.5%  |
| COLUMB GULF MAINLINE NG B           | 5Z  | 34,832                    | 8,737                     | 298.7%  | 35,551                    | -2.0%   |
| COLUMBIA GULF MAIN NAT G            | L2  | 992                       | 0                         | -       | 992                       | 0.0%    |
| COLUMBIA GULF ONSHORE               | GL  | 27,403                    | 15,695                    | 74.6%   | 27,403                    | 0.0%    |
| CONWAY NATURAL GASOLINE (OPIS) SWAP | 8L  | 313                       | 172                       | 82.0%   | 345                       | -9.3%   |
| CONWAY NORMAL BUTANE (OPIS) SWAP    | 8M  | 576                       | 332                       | 73.5%   | 706                       | -18.4%  |
| CONWAY PROPANE 5 DECIMALS SWAP      | 8K  | 11,316                    | 2,464                     | 359.3%  | 10,881                    | 4.0%    |
| CRUDE OIL LAST DAY                  | 26  | 0                         | 0                         | -       | 0                         | -       |
| CRUDE OIL OUTRIGHTS                 | 42  | 961                       | 196                       | 390.3%  | 999                       | -3.8%   |
| CRUDE OIL OUTRIGHTS                 | CSN | 0                         | 0                         | -       | 0                         | -       |
| CRUDE OIL OUTRIGHTS                 | DBL | 0                         | 0                         | -       | 0                         | -       |
| CRUDE OIL OUTRIGHTS                 | FE  | 0                         | 0                         | -       | 0                         | -       |
| CRUDE OIL OUTRIGHTS                 | WCC | 12,404                    | 15,543                    | -20.2%  | 14,552                    | -14.8%  |
| CRUDE OIL PHY                       | CLL | 0                         | 0                         | 0.0%    | 0                         | 0.0%    |
| CRUDE OIL PHY                       | MCL | 0                         | 0                         | -       | 0                         | -       |
| CRUDE OIL SPRDS                     | 38  | 150                       | 0                         | -       | 0                         | -       |
| CRUDE OIL SPRDS                     | CFA | 0                         | 0                         | -       | 0                         | -       |
| CRUDE OIL SPRDS                     | CFB | 0                         | 0                         | -       | 0                         | -       |
| CRUDE OIL SPRDS                     | DPO | 0                         | 0                         | -       | 0                         | -       |
| CRUDE OIL SPRDS                     | KE  | 0                         | 10                        | -100.0% | 0                         | -       |
| CRUDE OIL SPRDS                     | LE  | 0                         | 0                         | -       | 0                         | -       |
| CRUDE OIL SPRDS                     | WTT | 330                       | 0                         | -       | 360                       | -8.3%   |
| CRUDE OIL TRADE AT MARKER SINGAPORE | CLS | 0                         | 0                         | 0.0%    | 0                         | 0.0%    |
| DAILY EUA                           | EUL | 0                         | 0                         | -       | 0                         | -       |
| DAILY PJM                           | AOR | 0                         | 0                         | -       | 0                         | -       |
| DAILY PJM                           | PAP | 0                         | 0                         | -       | 0                         | -       |
| DAILY PJM                           | PDJ | 0                         | 0                         | -       | 0                         | -       |
| DAILY PJM                           | PWO | 0                         | 0                         | -       | 0                         | -       |
| DAILY PJM                           | PWP | 0                         | 0                         | -       | 0                         | -       |
| DAILY PJM                           | WOR | 600                       | 0                         | -       | 0                         | -       |
| DAILY PJM                           | ZGO | 0                         | 0                         | -       | 0                         | -       |
| DATED BRENT (PLATTS) DAILY SWAP     | 7G  | 0                         | 0                         | -       | 0                         | -       |
| DATED TO FRONTLINE BRENT            | FY  | 4,076                     | 9,660                     | -57.8%  | 4,243                     | -3.9%   |
| DEMARC INDEX FUTURE                 | DI  | 682                       | 0                         | -       | 682                       | 0.0%    |
| DIESEL 10P BRG FOB RDM VS           | 7X  | 0                         | 0                         | -       | 5                         | -100.0% |
| DIESEL 10PPM BARGES FOB B           | U7  | 0                         | 3                         | -100.0% | 0                         | -       |
| DIESEL10PPM BARG VS ICE LS          | LSE | 6                         | 0                         | -       | 6                         | 0.0%    |
| DLY GAS EURO-BOB OXY                | GBR | 0                         | 0                         | -       | 0                         | -       |
| DOMINION TRAN INC - APP I           | IH  | 0                         | 0                         | -       | 0                         | -       |

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| <b>Energy Futures</b>              |     |                           |                           |         |                           |         |
| DOMINION TRANSMISSION INC          | PG  | 18,124                    | 20,564                    | -11.9%  | 16,830                    | 7.7%    |
| DUBAI CRUDE OIL BALMO              | BI  | 0                         | 0                         | -       | 0                         | -       |
| DUBAI CRUDE OIL CALENDAR           | DC  | 4,316                     | 4,828                     | -10.6%  | 5,436                     | -20.6%  |
| EASTERN RAIL DELIVERY CSX          | QX  | 4,610                     | 10,412                    | -55.7%  | 5,463                     | -15.6%  |
| EAST/WEST FUEL OIL SPREAD          | EW  | 2,030                     | 3,103                     | -34.6%  | 1,832                     | 10.8%   |
| EIA FLAT TAX ONHWAY DIESE          | A5  | 5,467                     | 4,089                     | 33.7%   | 5,684                     | -3.8%   |
| ELEC ERCOT DLY PEAK                | I7  | 0                         | 0                         | -       | 0                         | -       |
| ELEC ERCOT DLY PEAK                | I9  | 0                         | 63                        | -100.0% | 0                         | -       |
| ELEC ERCOT DLY PEAK                | N1  | 6,534                     | 15,650                    | -58.2%  | 7,332                     | -10.9%  |
| ELEC ERCOT OFF PEAK                | ERU | 0                         | 0                         | -       | 0                         | -       |
| ELEC ERCOT OFF PEAK                | I2  | 0                         | 0                         | -       | 0                         | -       |
| ELEC ERCOT OFF PEAK                | O1  | 126,128                   | 391,168                   | -67.8%  | 151,565                   | -16.8%  |
| ELEC FINSETTLED                    | 47  | 1,526                     | 2,923                     | -47.8%  | 1,716                     | -11.1%  |
| ELEC FINSETTLED                    | 49  | 0                         | 0                         | -       | 0                         | -       |
| ELEC MISO PEAK                     | 4L  | 1,539                     | 5,028                     | -69.4%  | 1,767                     | -12.9%  |
| ELEC MISO PEAK                     | 55  | 534                       | 767                       | -30.4%  | 553                       | -3.4%   |
| ELEC NYISO OFF-PEAK                | 4M  | 27,440                    | 84,057                    | -67.4%  | 31,610                    | -13.2%  |
| ELEC NYISO OFF-PEAK                | 58  | 9,720                     | 14,008                    | -30.6%  | 10,137                    | -4.1%   |
| ELECTRICITY ERCOT PEAK             | ERE | 0                         | 0                         | -       | 0                         | -       |
| ELECTRICITY OFF PEAK               | 46  | 28,014                    | 53,959                    | -48.1%  | 32,184                    | -13.0%  |
| ELECTRICITY OFF PEAK               | 4P  | 9,328                     | 27,274                    | -65.8%  | 9,328                     | 0.0%    |
| ELECTRICITY OFF PEAK               | 50  | 0                         | 0                         | -       | 0                         | -       |
| EL PASO PERMIAN INDEX SWA          | IL  | 0                         | 0                         | -       | 0                         | -       |
| EMC FUTURE                         | EMC | 0                         | 0                         | -       | 0                         | -       |
| EMMISSIONS                         | CPL | 0                         | 250                       | -100.0% | 250                       | -100.0% |
| ERCOT HOUSTON Z MCPE 5MW PEAK SWAP | I1  | 0                         | 0                         | -       | 0                         | -       |
| ERCOT NORTH ZMCPE 5MW OFFPEAK SWAP | I6  | 103,280                   | 301,080                   | -65.7%  | 115,790                   | -10.8%  |
| ERCOT NORTH ZMCPE 5MW PEAK         | I5  | 10,054                    | 18,200                    | -44.8%  | 10,529                    | -4.5%   |
| ETHANOL T2 FOB ROTT INCL DUTY SWAP | Z1  | 2,427                     | 2,405                     | 0.9%    | 2,328                     | 4.3%    |
| EU LOW SULPHUR GASOIL CRACK        | LSC | 6,449                     | 0                         | -       | 4,620                     | 39.6%   |
| EURO 1% FUEL OIL NEW BALM          | KX  | 0                         | 31                        | -100.0% | 10                        | -100.0% |
| EURO 3.5% FUEL OIL M CRK           | FL  | 0                         | 0                         | -       | 0                         | -       |
| EURO 3.5% FUEL OIL RDAM B          | KR  | 777                       | 359                       | 116.4%  | 274                       | 183.6%  |
| EURO 3.5% FUEL OIL SPREAD          | FK  | 1,601                     | 903                       | 77.3%   | 1,611                     | -0.6%   |
| EURO-DENOMINATED PETRO PROD        | IBE | 22                        | 204                       | -89.2%  | 44                        | -50.0%  |
| EURO-DENOMINATED PETRO PROD        | MFE | 0                         | 0                         | -       | 0                         | -       |
| EURO-DENOMINATED PETRO PROD        | MFT | 0                         | 0                         | -       | 0                         | -       |
| EURO-DENOMINATED PETRO PROD        | NCP | 0                         | 0                         | -       | 0                         | -       |
| EURO GASOIL 10 CAL SWAP            | GT  | 0                         | 75                        | -100.0% | 0                         | -       |
| EURO GASOIL 10PPM VS ICE           | ET  | 432                       | 1,384                     | -68.8%  | 496                       | -12.9%  |
| EUROPE 1% FUEL OIL NWE CA          | UF  | 617                       | 1,153                     | -46.5%  | 672                       | -8.2%   |
| EUROPE 1% FUEL OIL RDAM C          | UH  | 39                        | 367                       | -89.4%  | 81                        | -51.9%  |
| EUROPE 3.5% FUEL OIL MED           | UI  | 189                       | 35                        | 440.0%  | 311                       | -39.2%  |
| EUROPE 3.5% FUEL OIL RDAM          | UV  | 11,781                    | 10,025                    | 17.5%   | 12,260                    | -3.9%   |
| EUROPEAN GASOIL (ICE)              | 7F  | 785                       | 0                         | -       | 291                       | 169.8%  |
| EUROPEAN NAPHTHA BALMO             | KZ  | 128                       | 232                       | -44.8%  | 174                       | -26.4%  |
| EUROPEAN NAPHTHA CRACK SPR         | EN  | 14,390                    | 12,221                    | 17.7%   | 15,994                    | -10.0%  |
| EUROPE DATED BRENT SWAP            | UB  | 3,508                     | 5,384                     | -34.8%  | 4,712                     | -25.6%  |
| EUROPE JET KERO NWE CALSW          | UJ  | 27                        | 158                       | -82.9%  | 44                        | -38.6%  |
| EUROPE JET KERO RDAM CALS          | UR  | 0                         | 0                         | -       | 0                         | -       |
| EUROPE NAPHTHA CALSWAP             | UN  | 1,828                     | 1,952                     | -6.4%   | 2,043                     | -10.5%  |
| EURO PROPANE CIF ARA SWA           | PS  | 774                       | 781                       | -0.9%   | 816                       | -5.1%   |
| FAME 0 BIODIESEL FOB RTDM SWP      | 2L  | 0                         | 0                         | -       | 0                         | -       |

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| <b>Energy Futures</b>           |     |                           |                           |          |                           |        |
| FLORIDA GAS ZONE3 BASIS S       | FP  | 2,712                     | 1,460                     | 85.8%    | 2,011                     | 34.9%  |
| FREIGHT MARKETS                 | FC6 | 0                         | 0                         | -        | 0                         | -      |
| FREIGHT MARKETS                 | FRC | 0                         | 40                        | -100.0%  | 0                         | -      |
| FREIGHT MARKETS                 | PFU | 0                         | 0                         | -        | 0                         | -      |
| FREIGHT MARKETS                 | TC6 | 0                         | 0                         | -        | 0                         | -      |
| FUEL OIL CRACK VS ICE           | FO  | 18,089                    | 29,062                    | -37.8%   | 18,265                    | -1.0%  |
| FUEL OIL NWE CRACK VS ICE       | FI  | 795                       | 5,202                     | -84.7%   | 1,070                     | -25.7% |
| FUEL OIL (PLATS) CAR CM         | 1W  | 185                       | 86                        | 115.1%   | 190                       | -2.6%  |
| FUEL OIL (PLATS) CAR CN         | 1X  | 97                        | 27                        | 259.3%   | 23                        | 321.7% |
| FUELOIL SWAP:CARGOES VS.B       | FS  | 2,510                     | 3,869                     | -35.1%   | 2,470                     | 1.6%   |
| GAS EURO-BOB OXY NWE BARGES     | 7H  | 5,460                     | 5,429                     | 0.6%     | 4,797                     | 13.8%  |
| GAS EURO-BOB OXY NWE BARGES CRK | 7K  | 32,782                    | 28,681                    | 14.3%    | 33,963                    | -3.5%  |
| GASOIL 0.1 BRGS FOB VS IC       | 6V  | 0                         | 35                        | -100.0%  | 0                         | -      |
| GASOIL 0.1 CARGOES CIF NE       | TW  | 20                        | 0                         | -        | 25                        | -20.0% |
| GASOIL 0.1 CIF MED SWAP         | Z4  | 0                         | 0                         | -        | 0                         | -      |
| GASOIL 0.1CIF MED VS ICE        | Z5  | 15                        | 295                       | -94.9%   | 25                        | -40.0% |
| GASOIL 0.1 CIF NW BALMO S       | B7  | 0                         | 0                         | -        | 0                         | -      |
| GASOIL 0.1 CIF NWE VS ISE       | TU  | 14                        | 90                        | -84.4%   | 23                        | -39.1% |
| 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  | 204                       | 1,537                     | -86.7%   | 168                       | 21.4%  |
| GASOIL 0.1 ROTTERDAM BARG       | VL  | 20                        | 11                        | 81.8%    | 25                        | -20.0% |
| GASOIL 10P CRG CIF NW VS        | 3V  | 20                        | 20                        | 0.0%     | 5                         | 300.0% |
| GASOIL 10PPM CARGOES CIF        | TY  | 0                         | 5                         | -100.0%  | 0                         | -      |
| GASOIL 10PPM VS ICE SWAP        | TP  | 197                       | 733                       | -73.1%   | 182                       | 8.2%   |
| GASOIL BULLET SWAP              | BG  | 0                         | 0                         | -        | 0                         | -      |
| GASOIL CALENDAR SWAP            | GX  | 109                       | 1,086                     | -90.0%   | 147                       | -25.9% |
| GASOIL CRACK SPREAD CALEN       | GZ  | 2,046                     | 27,640                    | -92.6%   | 3,806                     | -46.2% |
| GASOIL MINI CALENDAR SWAP       | QA  | 1,350                     | 544                       | 148.2%   | 1,471                     | -8.2%  |
| GASOLINE UP-DOWN (ARGUS)        | UZ  | 0                         | 3                         | -100.0%  | 0                         | -      |
| GASOLINE UP-DOWN BALMO SW       | 1K  | 290                       | 510                       | -43.1%   | 545                       | -46.8% |
| GC JET (ARGUS) CAL SWAP         | AF  | 0                         | 0                         | -        | 0                         | -      |
| GC ULSD VS GC JET SPREAD        | VV  | 25                        | 300                       | -91.7%   | 50                        | -50.0% |
| GROUP THREE ULSD (PLATTS)       | A7  | 356                       | 785                       | -54.6%   | 358                       | -0.6%  |
| GRP THREE ULSD(PLT)VS HEA       | A6  | 11,760                    | 12,344                    | -4.7%    | 13,276                    | -11.4% |
| GRP THREE UNL GS (PLT) VS       | A8  | 3,625                     | 163                       | 2,123.9% | 3,385                     | 7.1%   |
| GULF COAST 3% FUEL OIL BA       | VZ  | 1,560                     | 2,688                     | -42.0%   | 1,865                     | -16.4% |
| GULF COAST GASOLINE CLNDR       | GS  | 1,316                     | 90                        | 1,362.2% | 1,293                     | 1.8%   |
| GULF COAST HEATING OIL CL       | GP  | 0                         | 0                         | -        | 0                         | -      |
| GULF COAST JET FUEL CLNDR       | GE  | 2,157                     | 3,040                     | -29.0%   | 2,040                     | 5.7%   |
| GULF COAST JET VS NYM 2 H       | ME  | 39,493                    | 47,088                    | -16.1%   | 42,735                    | -7.6%  |
| GULF COAST NO.6 FUEL OIL        | MF  | 41,131                    | 45,053                    | -8.7%    | 38,292                    | 7.4%   |
| GULF COAST NO.6 FUEL OIL        | MG  | 8,077                     | 5,647                     | 43.0%    | 10,885                    | -25.8% |
| GULF COAST ULSD CALENDAR        | LY  | 7,488                     | 8,658                     | -13.5%   | 7,284                     | 2.8%   |
| GULF COAST ULSD CRACK SPR       | GY  | 16,032                    | 22,990                    | -30.3%   | 16,797                    | -4.6%  |
| HEATING OIL BALMO CLNDR S       | 1G  | 0                         | 0                         | -        | 0                         | -      |
| HEATING OIL CRCK SPRD BAL       | 1H  | 0                         | 0                         | -        | 0                         | -      |
| HEATING OIL LAST DAY            | 23  | 0                         | 0                         | -        | 0                         | -      |
| HEATING OIL PHY                 | HOL | 0                         | 0                         | 0.0%     | 0                         | 0.0%   |
| HEATING OIL PHY                 | HOP | 0                         | 0                         | 0.0%     | 0                         | -      |
| HEATING OIL VS ICE GASOIL       | HA  | 1,790                     | 15,195                    | -88.2%   | 3,475                     | -48.5% |
| HENRY HUB BASIS SWAP            | HB  | 36,330                    | 14,640                    | 148.2%   | 36,960                    | -1.7%  |
| HENRY HUB INDEX SWAP FUTU       | IN  | 23,938                    | 8,116                     | 194.9%   | 27,954                    | -14.4% |

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| <b>Energy Futures</b>               |     |                           |                           |          |                           |         |
| HENRY HUB SWAP                      | NN  | 1,686,366                 | 2,434,922                 | -30.7%   | 1,778,789                 | -5.2%   |
| HENRY HUB SWING FUTURE              | SN  | 0                         | 0                         | -        | 132                       | -100.0% |
| HOUSTON SHIP CHANNEL BASI           | NH  | 16,860                    | 3,164                     | 432.9%   | 17,632                    | -4.4%   |
| HOUSTON SHIP CHANNEL INDE           | IP  | 372                       | 0                         | -        | 0                         | -       |
| ICE BRENT DUBAI SWAP                | DB  | 1,440                     | 3,545                     | -59.4%   | 1,260                     | 14.3%   |
| ICE GASOIL BALMO SWAP               | U9  | 0                         | 0                         | -        | 3                         | -100.0% |
| ILLINOIS HUB PEAK MONTH S           | OM  | 0                         | 0                         | -        | 0                         | -       |
| ILLINOIS OFF-PEAK MONTH S           | OJ  | 0                         | 0                         | -        | 0                         | -       |
| IN DELIVERY MONTH CER               | 6S  | 0                         | 0                         | -        | 0                         | -       |
| IN DELIVERY MONTH EUA               | 6T  | 68,281                    | 124,660                   | -45.2%   | 118,463                   | -42.4%  |
| INDIANA MISO                        | FDM | 1,960                     | 23,400                    | -91.6%   | 4,045                     | -51.5%  |
| INDIANA MISO                        | FTD | 0                         | 0                         | -        | 0                         | -       |
| INDIANA MISO                        | FTM | 153,256                   | 115,842                   | 32.3%    | 167,017                   | -8.2%   |
| INDIANA MISO                        | PDM | 7,100                     | 1,601                     | 343.5%   | 1,921                     | 269.6%  |
| INDIANA MISO                        | PTD | 0                         | 0                         | -        | 0                         | -       |
| INDIANA MISO                        | PTM | 7,451                     | 8,031                     | -7.2%    | 3,148                     | 136.7%  |
| INDONESIAN COAL                     | MCC | 935                       | 1,315                     | -28.9%   | 1,440                     | -35.1%  |
| ISO NEW ENGLAND OFF-PEAK            | KI  | 1,558                     | 4,974                     | -68.7%   | 1,772                     | -12.1%  |
| ISO NEW ENGLAND PK LMP              | NI  | 2,339                     | 6,575                     | -64.4%   | 2,650                     | -11.7%  |
| JAPAN C&F NAPHTHA CRACK S           | JB  | 508                       | 30                        | 1,593.3% | 244                       | 108.2%  |
| JAPAN C&F NAPHTHA SWAP              | JA  | 1,477                     | 1,354                     | 9.1%     | 1,474                     | 0.2%    |
| JAPAN NAPHTHA BALMO SWAP            | E6  | 55                        | 92                        | -40.2%   | 9                         | 511.1%  |
| JET AV FUEL (P) CAR FM ICE GAS SWAP | 1V  | 138                       | 80                        | 72.5%    | 166                       | -16.9%  |
| JET BARGES VS ICE GASOIL            | JR  | 0                         | 0                         | -        | 5                         | -100.0% |
| JET CIF NWE VS ICE                  | JC  | 349                       | 892                       | -60.9%   | 391                       | -10.7%  |
| JET FUEL BRG FOB RDM VS I           | 9Q  | 10                        | 0                         | -        | 0                         | -       |
| JET FUEL CARGOES CIF NEW            | F3  | 0                         | 0                         | -        | 0                         | -       |
| JET FUEL CRG CIF NEW VS I           | 6X  | 8                         | 10                        | -20.0%   | 0                         | -       |
| JET FUEL UP-DOWN BALMO CL           | 1M  | 1,360                     | 1,695                     | -19.8%   | 225                       | 504.4%  |
| JET UP-DOWN(ARGUS) SWAP             | JU  | 0                         | 0                         | -        | 0                         | -       |
| LA CARB DIESEL (OPIS)               | LX  | 104                       | 194                       | -46.4%   | 81                        | 28.4%   |
| LA CARB DIESEL (OPIS) SWA           | KL  | 373                       | 726                       | -48.6%   | 702                       | -46.9%  |
| LA CARBOB GASOLINE(OPIS)S           | JL  | 600                       | 320                       | 87.5%    | 500                       | 20.0%   |
| LA JET FUEL VS NYM NO 2 H           | MQ  | 50                        | 969                       | -94.8%   | 25                        | 100.0%  |
| LA JET (OPIS) SWAP                  | JS  | 75                        | 1,910                     | -96.1%   | 125                       | -40.0%  |
| LL JET (OPIS) SWAP                  | LL  | 0                         | 0                         | -        | 0                         | -       |
| LLS (ARGUS) CALENDAR SWAP           | XA  | 100                       | 1,450                     | -93.1%   | 200                       | -50.0%  |
| LLS (ARGUS) VS WTI SWAP             | WJ  | 42,010                    | 46,189                    | -9.0%    | 40,939                    | 2.6%    |
| LOS ANGELES CARB GASOLINE           | MH  | 0                         | 0                         | -        | 0                         | -       |
| MARS (ARGUS) VS WTI SWAP            | YX  | 13,143                    | 11,400                    | 15.3%    | 18,194                    | -27.8%  |
| MARS (ARGUS) VS WTI TRD M           | YV  | 0                         | 93                        | -100.0%  | 125                       | -100.0% |
| MCCLOSKEY ARA ARGS COAL             | MTF | 85,527                    | 78,455                    | 9.0%     | 92,177                    | -7.2%   |
| MCCLOSKEY RCH BAY COAL              | MFF | 30,493                    | 33,890                    | -10.0%   | 37,515                    | -18.7%  |
| MGF FUT                             | MGF | 0                         | 0                         | -        | 0                         | -       |
| MGN1 SWAP FUT                       | MGN | 188                       | 707                       | -73.4%   | 315                       | -40.3%  |
| MICHCON NG INDEX SWAP               | Y8  | 0                         | 0                         | -        | 0                         | -       |
| MICHIGAN BASIS                      | NF  | 2,176                     | 3,032                     | -28.2%   | 2,628                     | -17.2%  |
| MICHIGAN HUB OFF-PEAK MON           | HJ  | 0                         | 2                         | -100.0%  | 0                         | -       |
| MICHIGAN HUB PEAK MONTH S           | HM  | 0                         | 2                         | -100.0%  | 0                         | -       |
| MICHIGAN MISO                       | HMO | 133,024                   | 102,840                   | 29.4%    | 135,104                   | -1.5%   |
| MICHIGAN MISO                       | HMW | 9,793                     | 5,622                     | 74.2%    | 9,888                     | -1.0%   |
| MINI GAS EUROBOB OXY NWE ARGS BALMO | MEB | 438                       | 337                       | 30.0%    | 366                       | 19.7%   |
| MINI RBOB V. EBOBARG NWE BRGS BALMO | MXR | 407                       | 93                        | 337.6%   | 170                       | 139.4%  |

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| <b>Energy Futures</b>                |           |                           |                           |         |                           |         |
| MINI RBOB V. EBOB(ARGUS) NWE BRGS    | MXB       | 787                       | 120                       | 555.8%  | 787                       | 0.0%    |
| MISO 5MW OFF PEAK                    | 4R        | 0                         | 4,080                     | -100.0% | 0                         | -       |
| MISO 5MW PEAK                        | 4Q        | 0                         | 210                       | -100.0% | 0                         | -       |
| MJC FUT                              | MJC       | 297                       | 978                       | -69.6%  | 294                       | 1.0%    |
| MNC FUT                              | MNC       | 6,177                     | 4,197                     | 47.2%   | 7,138                     | -13.5%  |
| MONT BELVIEU ETHANE 5 DECIMAL        | C0        | 15,552                    | 8,153                     | 90.8%   | 12,638                    | 23.1%   |
| MONT BELVIEU ETHANE OPIS BALMO       | 8C        | 350                       | 0                         | -       | 330                       | 6.1%    |
| MONT BELVIEU LDH PROPANE 5 DECIMAL   | B0        | 75,804                    | 22,477                    | 237.3%  | 75,840                    | 0.0%    |
| MONT BELVIEU LDH PROPANE OPIS BALMO  | 8O        | 975                       | 401                       | 143.1%  | 361                       | 170.1%  |
| MONT BELVIEU NATURAL GASOLINE 5 DEC  | 7Q        | 14,307                    | 5,721                     | 150.1%  | 14,249                    | 0.4%    |
| MONT BELVIEU NATURAL GASOLINE BALMO  | R0        | 557                       | 501                       | 11.2%   | 295                       | 88.8%   |
| MONT BELVIEU NORMAL BUTANE 5 DECIMAL | D0        | 22,426                    | 15,157                    | 48.0%   | 24,510                    | -8.5%   |
| MONT BELVIEU NORMAL BUTANE BALMO     | 8J        | 2,012                     | 671                       | 199.9%  | 657                       | 206.2%  |
| NAT GAS BASIS SWAP                   | TZ6       | 2,271                     | 8,702                     | -73.9%  | 2,643                     | -14.1%  |
| NATURAL GAS                          | XAC       | 0                         | 0                         | -       | 22                        | -100.0% |
| NATURAL GAS INDEX                    | TZI       | 0                         | 248                       | -100.0% | 0                         | -       |
| NATURAL GAS PEN SWP                  | NP        | 559,378                   | 795,157                   | -29.7%  | 567,221                   | -1.4%   |
| NCN FUT                              | NCN       | 0                         | 0                         | -       | 0                         | -       |
| NEPOOL CNCTCT 5MW D AH O             | P3        | 14,024                    | 8,160                     | 71.9%   | 4,696                     | 198.6%  |
| NEPOOL CONECTIC 5MW D AH             | P2        | 810                       | 930                       | -12.9%  | 336                       | 141.1%  |
| NEPOOL INTR HUB 5MW D AH             | H2        | 349,597                   | 388,132                   | -9.9%   | 382,218                   | -8.5%   |
| NEPOOL INTR HUB 5MW D AH             | U6        | 20,598                    | 29,021                    | -29.0%  | 21,985                    | -6.3%   |
| NEPOOL MAINE 5MW D AH O E            | W2        | 0                         | 1,224                     | -100.0% | 0                         | -       |
| NEPOOL MAINE 5MW D AH PK             | P9        | 0                         | 63                        | -100.0% | 0                         | -       |
| NEPOOL NE MASS 5MW D AH O            | P8        | 22,576                    | 72,392                    | -68.8%  | 26,746                    | -15.6%  |
| NEPOOL NE MASS 5MW D AH P            | P7        | 1,874                     | 4,036                     | -53.6%  | 1,434                     | 30.7%   |
| NEPOOL NEW HAMP 5MW D AH             | U2        | 512                       | 617                       | -17.0%  | 512                       | 0.0%    |
| NEPOOL NEW HAMP 5MW D AH             | U3        | 9,328                     | 11,368                    | -17.9%  | 9,328                     | 0.0%    |
| NEPOOL RHD ISLD 5MW D AH             | U4        | 12,827                    | 3,846                     | 233.5%  | 12,787                    | 0.3%    |
| NEPOOL RHODE IL 5MW D AH             | U5        | 225,949                   | 70,238                    | 221.7%  | 224,788                   | 0.5%    |
| NEPOOL SE MASS 5MW D AH O            | P5        | 4,664                     | 7,928                     | -41.2%  | 4,664                     | 0.0%    |
| NEPOOL SE MASS 5MW D AH P            | P4        | 256                       | 424                       | -39.6%  | 256                       | 0.0%    |
| NEPOOL W CNT MASS 5MW D A            | L9        | 30,952                    | 64,900                    | -52.3%  | 33,871                    | -8.6%   |
| NEPOOL W CNTR M 5MW D AH             | R6        | 1,937                     | 3,883                     | -50.1%  | 2,070                     | -6.4%   |
| NEW ENGLAND HUB PEAK DAIL            | CE        | 0                         | 0                         | -       | 0                         | -       |
| NEW YORK 0.3% FUEL OIL HI            | 8N        | 0                         | 0                         | -       | 0                         | -       |
| NEW YORK ETHANOL SWAP                | EZ        | 2,646                     | 587                       | 350.8%  | 2,827                     | -6.4%   |
| NEW YORK HUB ZONE G PEAK             | GN        | 0                         | 55                        | -100.0% | 0                         | -       |
| NEW YORK HUB ZONE J PEAK             | JN        | 0                         | 0                         | -       | 0                         | -       |
| NGPL MID-CONTINENT                   | NL        | 17,035                    | 21,457                    | -20.6%  | 18,761                    | -9.2%   |
| NGPL MIDCONTINENT INDEX              | IW        | 0                         | 0                         | -       | 0                         | -       |
| NGPL STX BASIS                       | T5        | 0                         | 0                         | -       | 0                         | -       |
| NGPL STX NAT GAS INDEX SW            | N6        | 0                         | 0                         | -       | 0                         | -       |
| NGPL TEX/OK                          | PD        | 41,925                    | 19,258                    | 117.7%  | 41,907                    | 0.0%    |
| NGPL TEXOK INDEX                     | OI        | 0                         | 0                         | -       | 0                         | -       |
| NGPL TEXOK SWING SWAP                | OX        | 0                         | 0                         | -       | 132                       | -100.0% |
| N ILLINOIS HUB DAILY                 | UD        | 0                         | 0                         | -       | 0                         | -       |
| N ILLINOIS HUB MTHLY                 | UM        | 2,183                     | 3,622                     | -39.7%  | 2,330                     | -6.3%   |
| NO 2 UP-DOWN SPREAD CALEN            | UT        | 850                       | 1,563                     | -45.6%  | 750                       | 13.3%   |
| NORTHEN NATURAL GAS DEMAR            | PE        | 3,877                     | 0                         | -       | 4,745                     | -18.3%  |
| NORTHEN NATURAL GAS VENTU            | PF        | 7,390                     | 2,065                     | 257.9%  | 7,411                     | -0.3%   |
| NORTHERN ILLINOIS OFF-PEA            | UO        | 2,658                     | 4,855                     | -45.3%  | 2,808                     | -5.3%   |
| NORTHWEST ROCKIES BASIS S            | NR        | 12,099                    | 11,192                    | 8.1%    | 9,603                     | 26.0%   |

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| <b>Energy Futures</b>              |     |                           |                           |         |                           |         |
| N ROCKIES PIPE SWAP                | XR  | 2,162                     | 270                       | 700.7%  | 2,747                     | -21.3%  |
| NY 0.7% FUEL OIL (PLATTS           | Y4  | 0                         | 0                         | -       | 0                         | -       |
| NY1% VS GC SPREAD SWAP             | VR  | 5,157                     | 8,008                     | -35.6%  | 4,032                     | 27.9%   |
| NY 2.2% FUEL OIL (PLATTS           | Y3  | 903                       | 0                         | -       | 445                       | 102.9%  |
| NY 3.0% FUEL OIL (PLATTS           | H1  | 320                       | 765                       | -58.2%  | 330                       | -3.0%   |
| NY HARBOR 1% FUEL OIL BAL          | VK  | 100                       | 150                       | -33.3%  | 0                         | -       |
| NY HARBOR HEAT OIL SWP             | MP  | 33,283                    | 13,810                    | 141.0%  | 21,376                    | 55.7%   |
| NY HARBOR LOW SULPUR GAS 1000MBBL  | NLS | 4,350                     | 0                         | -       | 4,410                     | -1.4%   |
| NY HARBOR LOW SULPUR GASOIL 1000MT | SLS | 0                         | 0                         | -       | 0                         | -       |
| NY HARBOR RESIDUAL FUEL 1          | MM  | 5,703                     | 9,728                     | -41.4%  | 6,825                     | -16.4%  |
| NY HARBOR RESIDUAL FUEL C          | ML  | 50                        | 0                         | -       | 200                       | -75.0%  |
| NYH NO 2 CRACK SPREAD CAL          | HK  | 21,693                    | 31,545                    | -31.2%  | 23,794                    | -8.8%   |
| NY H OIL PLATTS VS NYMEX           | YH  | 1,325                     | 5,163                     | -74.3%  | 1,416                     | -6.4%   |
| NYISO A                            | KA  | 10,509                    | 11,078                    | -5.1%   | 10,972                    | -4.2%   |
| NYISO A OFF-PEAK                   | KB  | 3,684                     | 4,498                     | -18.1%  | 3,866                     | -4.7%   |
| NYISO CAPACITY                     | NNC | 678                       | 546                       | 24.2%   | 633                       | 7.1%    |
| NYISO CAPACITY                     | NRS | 1,233                     | 526                       | 134.4%  | 1,296                     | -4.9%   |
| NYISO G                            | KG  | 4,398                     | 6,595                     | -33.3%  | 4,362                     | 0.8%    |
| NYISO G OFF-PEAK                   | KH  | 1,484                     | 3,010                     | -50.7%  | 1,594                     | -6.9%   |
| NYISO J                            | KJ  | 7,440                     | 7,423                     | 0.2%    | 7,599                     | -2.1%   |
| NYISO J OFF-PEAK                   | KK  | 1,200                     | 1,444                     | -16.9%  | 1,216                     | -1.3%   |
| NYISO ZONE A 5MW D AH O P          | K4  | 547,659                   | 699,077                   | -21.7%  | 577,266                   | -5.1%   |
| NYISO ZONE A 5MW D AH PK           | K3  | 37,987                    | 50,898                    | -25.4%  | 39,469                    | -3.8%   |
| NYISO ZONE C 5MW D AH O P          | A3  | 35,200                    | 65,416                    | -46.2%  | 37,702                    | -6.6%   |
| NYISO ZONE C 5MW D AH PK           | Q5  | 1,919                     | 3,968                     | -51.6%  | 2,033                     | -5.6%   |
| NYISO ZONE G 5MW D AH O P          | D2  | 338,800                   | 651,107                   | -48.0%  | 365,982                   | -7.4%   |
| NYISO ZONE G 5MW D AH PK           | T3  | 22,198                    | 57,324                    | -61.3%  | 24,117                    | -8.0%   |
| NYISO ZONE J 5MW D AH O P          | D4  | 138,712                   | 335,255                   | -58.6%  | 154,141                   | -10.0%  |
| NYISO ZONE J 5MW D AH PK           | D3  | 9,868                     | 22,241                    | -55.6%  | 10,951                    | -9.9%   |
| NY JET FUEL (ARGUS) VS HEATING OIL | 5U  | 0                         | 0                         | -       | 0                         | -       |
| NY JET FUEL (PLATTS) HEAT OIL SWAP | 1U  | 3,465                     | 1,550                     | 123.5%  | 3,790                     | -8.6%   |
| NYMEX ALUMINUM FUTURES             | AN  | 0                         | 55                        | -100.0% | 0                         | -       |
| NYMEX OMAN CRUDE PRODUCTS          | DOO | 0                         | 0                         | -       | 0                         | -       |
| NYMEX ULSD VS NYMEX HO             | UY  | 819                       | 0                         | -       | 829                       | -1.2%   |
| NY ULSD (ARGUS) VS HEATING OIL     | 7Y  | 16,486                    | 2,731                     | 503.7%  | 16,253                    | 1.4%    |
| ONEOK OKLAHOMA NG BASIS            | 8X  | 2,355                     | 1,116                     | 111.0%  | 2,380                     | -1.1%   |
| ONTARIO POWER SWAPS                | OFD | 0                         | 0                         | 0.0%    | 168                       | -100.0% |
| ONTARIO POWER SWAPS                | OFM | 236,003                   | 168,234                   | 40.3%   | 250,598                   | -5.8%   |
| ONTARIO POWER SWAPS                | OPD | 0                         | 0                         | 0.0%    | 36                        | -100.0% |
| ONTARIO POWER SWAPS                | OPM | 19,464                    | 19,246                    | 1.1%    | 20,449                    | -4.8%   |
| OPIS PHYSICAL ETHANE               | 3Q  | 0                         | 0                         | -       | 0                         | -       |
| OPIS PHYSICAL LDH PROPANE          | 3N  | 0                         | 0                         | -       | 0                         | -       |
| OPIS PHYSICAL NATURAL GASOLINE     | 3R  | 0                         | 0                         | -       | 0                         | -       |
| OPIS PHYSICAL NONLDH PROPANE       | 3P  | 0                         | 0                         | -       | 0                         | -       |
| OPIS PHYSICAL NORMAL BUTANE        | 3M  | 0                         | 0                         | -       | 0                         | -       |
| PANHANDLE BASIS SWAP FUTU          | PH  | 23,244                    | 24,613                    | -5.6%   | 23,064                    | 0.8%    |
| PANHANDLE INDEX SWAP FUTU          | IV  | 0                         | 0                         | -       | 0                         | -       |
| PANHANDLE PIPE SWAP                | XH  | 0                         | 0                         | -       | 0                         | -       |
| PANHANDLE SWING FUTURE             | SV  | 0                         | 0                         | -       | 0                         | -       |
| PERMIAN BASIS SWAP                 | PM  | 5,718                     | 698                       | 719.2%  | 5,318                     | 7.5%    |
| PETROCHEMICALS                     | 22  | 49                        | 20                        | 145.0%  | 68                        | -27.9%  |
| PETROCHEMICALS                     | 32  | 41                        | 105                       | -61.0%  | 66                        | -37.9%  |
| PETROCHEMICALS                     | 51  | 0                         | 14                        | -100.0% | 0                         | -       |

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| <b>Energy Futures</b>        |                           |                           |         |                           |         |
| PETROCHEMICALS 81            | 0                         | 30                        | -100.0% | 0                         | -       |
| PETROCHEMICALS 8I            | 1,627                     | 1,380                     | 17.9%   | 1,372                     | 18.6%   |
| PETROCHEMICALS 91            | 105                       | 132                       | -20.5%  | 74                        | 41.9%   |
| PETROCHEMICALS HPE           | 282                       | 180                       | 56.7%   | 173                       | 63.0%   |
| PETROCHEMICALS JKM           | 0                         | 0                         | -       | 0                         | -       |
| PETROCHEMICALS LPE           | 28                        | 0                         | -       | 52                        | -46.2%  |
| PETROCHEMICALS MAE           | 10                        | 10                        | 0.0%    | 10                        | 0.0%    |
| PETROCHEMICALS MAS           | 54                        | 70                        | -22.9%  | 114                       | -52.6%  |
| PETROCHEMICALS MBE           | 3,009                     | 1,770                     | 70.0%   | 3,361                     | -10.5%  |
| PETROCHEMICALS MNB           | 2,214                     | 2,496                     | -11.3%  | 2,547                     | -13.1%  |
| PETRO CRCKS & SPRDS ASIA STI | 0                         | 25                        | -100.0% | 0                         | -       |
| PETRO CRCKS & SPRDS ASIA STR | 252                       | 126                       | 100.0%  | 176                       | 43.2%   |
| PETRO CRCKS & SPRDS ASIA STS | 20                        | 445                       | -95.5%  | 40                        | -50.0%  |
| PETRO CRCKS & SPRDS NA CBA   | 0                         | 150                       | -100.0% | 0                         | -       |
| PETRO CRCKS & SPRDS NA CRB   | 243                       | 685                       | -64.5%  | 298                       | -18.5%  |
| PETRO CRCKS & SPRDS NA EXR   | 1,096                     | 1,318                     | -16.8%  | 1,466                     | -25.2%  |
| PETRO CRCKS & SPRDS NA FOC   | 710                       | 412                       | 72.3%   | 960                       | -26.0%  |
| PETRO CRCKS & SPRDS NA GBB   | 0                         | 0                         | -       | 0                         | -       |
| PETRO CRCKS & SPRDS NA GCI   | 3,000                     | 2,069                     | 45.0%   | 3,232                     | -7.2%   |
| PETRO CRCKS & SPRDS NA GCU   | 26,976                    | 28,805                    | -6.3%   | 25,915                    | 4.1%    |
| PETRO CRCKS & SPRDS NA GFC   | 0                         | 30                        | -100.0% | 45                        | -100.0% |
| PETRO CRCKS & SPRDS NA HOB   | 7,311                     | 4,202                     | 74.0%   | 6,373                     | 14.7%   |
| PETRO CRCKS & SPRDS NA KSD   | 50                        | 1,150                     | -95.7%  | 100                       | -50.0%  |
| PETRO CRCKS & SPRDS NA NFC   | 0                         | 0                         | -       | 0                         | -       |
| PETRO CRCKS & SPRDS NA NFG   | 0                         | 0                         | -       | 0                         | -       |
| PETRO CRCKS & SPRDS NA NYC   | 0                         | 0                         | -       | 0                         | -       |
| PETRO CRCKS & SPRDS NA NYF   | 2,475                     | 3,536                     | -30.0%  | 2,600                     | -4.8%   |
| PETRO CRCKS & SPRDS NA NYH   | 0                         | 0                         | -       | 0                         | -       |
| PETRO CRCKS & SPRDS NA RBB   | 18,913                    | 17,813                    | 6.2%    | 19,414                    | -2.6%   |
| PETRO CRCKS & SPRDS NA RVG   | 0                         | 0                         | -       | 0                         | -       |
| PETRO CRK&SPRD EURO 1NB      | 11,795                    | 5,604                     | 110.5%  | 11,428                    | 3.2%    |
| PETRO CRK&SPRD EURO 1ND      | 0                         | 0                         | -       | 0                         | -       |
| PETRO CRK&SPRD EURO 43       | 105                       | 450                       | -76.7%  | 104                       | 1.0%    |
| PETRO CRK&SPRD EURO BFR      | 210                       | 1,007                     | -79.1%  | 270                       | -22.2%  |
| PETRO CRK&SPRD EURO BOB      | 2,257                     | 1,662                     | 35.8%   | 2,027                     | 11.3%   |
| PETRO CRK&SPRD EURO EBF      | 0                         | 0                         | -       | 0                         | -       |
| PETRO CRK&SPRD EURO EOB      | 25                        | 0                         | -       | 22                        | 13.6%   |
| PETRO CRK&SPRD EURO EPN      | 380                       | 406                       | -6.4%   | 384                       | -1.0%   |
| PETRO CRK&SPRD EURO EVC      | 3,795                     | 1,114                     | 240.7%  | 2,556                     | 48.5%   |
| PETRO CRK&SPRD EURO FBT      | 30                        | 1,435                     | -97.9%  | 30                        | 0.0%    |
| PETRO CRK&SPRD EURO FVB      | 39                        | 140                       | -72.1%  | 42                        | -7.1%   |
| PETRO CRK&SPRD EURO GCB      | 665                       | 0                         | -       | 0                         | -       |
| PETRO CRK&SPRD EURO GOC      | 48                        | 554                       | -91.3%  | 96                        | -50.0%  |
| PETRO CRK&SPRD EURO GRB      | 0                         | 0                         | -       | 0                         | -       |
| PETRO CRK&SPRD EURO GRS      | 0                         | 15                        | -100.0% | 0                         | -       |
| PETRO CRK&SPRD EURO LSU      | 84                        | 0                         | -       | 84                        | 0.0%    |
| PETRO CRK&SPRD EURO MGB      | 60                        | 9                         | 566.7%  | 26                        | 130.8%  |
| PETRO CRK&SPRD EURO MUD      | 715                       | 489                       | 46.2%   | 493                       | 45.0%   |
| PETRO CRK&SPRD EURO NBB      | 0                         | 0                         | -       | 0                         | -       |
| PETRO CRK&SPRD EURO NOB      | 455                       | 486                       | -6.4%   | 416                       | 9.4%    |
| PETRO CRK&SPRD EURO NYG      | 0                         | 0                         | -       | 0                         | -       |
| PETRO CRK&SPRD EURO SFB      | 0                         | 0                         | -       | 0                         | -       |
| PETRO CRK&SPRD EURO SFC      | 7                         | 84                        | -91.7%  | 14                        | -50.0%  |

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|                         | Commodity | Open Interest<br>DEC 2014 | Open Interest<br>DEC 2013 | % CHG    | Open Interest<br>NOV 2014 | % CHG   |
|-------------------------|-----------|---------------------------|---------------------------|----------|---------------------------|---------|
| <b>Energy Futures</b>   |           |                           |                           |          |                           |         |
| PETROLEUM PRODUCTS      | D43       | 0                         | 70                        | -100.0%  | 0                         | -       |
| PETROLEUM PRODUCTS      | D44       | 55                        | 50                        | 10.0%    | 70                        | -21.4%  |
| PETROLEUM PRODUCTS      | D53       | 0                         | 0                         | -        | 0                         | -       |
| PETROLEUM PRODUCTS      | D62       | 0                         | 0                         | -        | 0                         | -       |
| PETROLEUM PRODUCTS      | D63       | 0                         | 273                       | -100.0%  | 0                         | -       |
| PETROLEUM PRODUCTS      | D64       | 336                       | 154                       | 118.2%   | 406                       | -17.2%  |
| PETROLEUM PRODUCTS      | EWB       | 10                        | 0                         | -        | 0                         | -       |
| PETROLEUM PRODUCTS      | EWG       | 0                         | 6                         | -100.0%  | 0                         | -       |
| PETROLEUM PRODUCTS      | RMG       | 0                         | 0                         | -        | 0                         | -       |
| PETROLEUM PRODUCTS      | RMK       | 0                         | 960                       | -100.0%  | 0                         | -       |
| PETROLEUM PRODUCTS ASIA | E6M       | 30                        | 40                        | -25.0%   | 29                        | 3.4%    |
| PETROLEUM PRODUCTS ASIA | MJN       | 2,877                     | 3,088                     | -6.8%    | 2,645                     | 8.8%    |
| PETRO OUTRIGHT EURO     | 0A        | 90                        | 0                         | -        | 0                         | -       |
| PETRO OUTRIGHT EURO     | 0B        | 563                       | 365                       | 54.2%    | 692                       | -18.6%  |
| PETRO OUTRIGHT EURO     | 0C        | 0                         | 0                         | -        | 0                         | -       |
| PETRO OUTRIGHT EURO     | 0D        | 7,940                     | 9,911                     | -19.9%   | 7,781                     | 2.0%    |
| PETRO OUTRIGHT EURO     | 0E        | 462                       | 40                        | 1,055.0% | 618                       | -25.2%  |
| PETRO OUTRIGHT EURO     | 0F        | 1,569                     | 3,659                     | -57.1%   | 1,353                     | 16.0%   |
| PETRO OUTRIGHT EURO     | 1T        | 23                        | 31                        | -25.8%   | 23                        | 0.0%    |
| PETRO OUTRIGHT EURO     | 33        | 783                       | 620                       | 26.3%    | 373                       | 109.9%  |
| PETRO OUTRIGHT EURO     | 59        | 0                         | 0                         | -        | 0                         | -       |
| PETRO OUTRIGHT EURO     | 5L        | 253                       | 80                        | 216.3%   | 35                        | 622.9%  |
| PETRO OUTRIGHT EURO     | 63        | 116                       | 0                         | -        | 177                       | -34.5%  |
| PETRO OUTRIGHT EURO     | 6L        | 0                         | 0                         | -        | 0                         | -       |
| PETRO OUTRIGHT EURO     | 7I        | 316                       | 220                       | 43.6%    | 405                       | -22.0%  |
| PETRO OUTRIGHT EURO     | 7P        | 0                         | 0                         | -        | 0                         | -       |
| PETRO OUTRIGHT EURO     | 7R        | 389                       | 331                       | 17.5%    | 269                       | 44.6%   |
| PETRO OUTRIGHT EURO     | 7S        | 0                         | 0                         | -        | 0                         | -       |
| PETRO OUTRIGHT EURO     | 88        | 25                        | 15                        | 66.7%    | 0                         | -       |
| PETRO OUTRIGHT EURO     | CBB       | 0                         | 20                        | -100.0%  | 50                        | -100.0% |
| PETRO OUTRIGHT EURO     | CGB       | 0                         | 0                         | -        | 0                         | -       |
| PETRO OUTRIGHT EURO     | CPB       | 181                       | 127                       | 42.5%    | 150                       | 20.7%   |
| PETRO OUTRIGHT EURO     | EFF       | 0                         | 0                         | -        | 5                         | -100.0% |
| PETRO OUTRIGHT EURO     | EFM       | 88                        | 30                        | 193.3%   | 143                       | -38.5%  |
| PETRO OUTRIGHT EURO     | ENS       | 232                       | 342                       | -32.2%   | 235                       | -1.3%   |
| PETRO OUTRIGHT EURO     | EWN       | 253                       | 69                        | 266.7%   | 243                       | 4.1%    |
| PETRO OUTRIGHT EURO     | FBD       | 0                         | 0                         | -        | 0                         | -       |
| PETRO OUTRIGHT EURO     | MBB       | 44                        | 0                         | -        | 0                         | -       |
| PETRO OUTRIGHT EURO     | MBN       | 2,828                     | 1,851                     | 52.8%    | 2,795                     | 1.2%    |
| PETRO OUTRIGHT EURO     | RBF       | 0                         | 320                       | -100.0%  | 0                         | -       |
| PETRO OUTRIGHT EURO     | SMU       | 50                        | 0                         | -        | 50                        | 0.0%    |
| PETRO OUTRIGHT EURO     | T0        | 574                       | 105                       | 446.7%   | 569                       | 0.9%    |
| PETRO OUTRIGHT EURO     | ULB       | 0                         | 0                         | -        | 0                         | -       |
| PETRO OUTRIGHT EURO     | V0        | 0                         | 400                       | -100.0%  | 100                       | -100.0% |
| PETRO OUTRIGHT EURO     | W0        | 0                         | 0                         | -        | 0                         | -       |
| PETRO OUTRIGHT EURO     | X0        | 0                         | 117                       | -100.0%  | 0                         | -       |
| PETRO OUTRIGHT EURO     | Y0        | 0                         | 0                         | -        | 0                         | -       |
| PETRO OUTRIGHT NA       | 5Y        | 0                         | 1                         | -100.0%  | 0                         | -       |
| PETRO OUTRIGHT NA       | DBB       | 0                         | 0                         | -        | 0                         | -       |
| PETRO OUTRIGHT NA       | FCB       | 223                       | 291                       | -23.4%   | 109                       | 104.6%  |
| PETRO OUTRIGHT NA       | FOB       | 0                         | 0                         | -        | 0                         | -       |
| PETRO OUTRIGHT NA       | FOM       | 0                         | 0                         | -        | 10                        | -100.0% |
| PETRO OUTRIGHT NA       | GKS       | 0                         | 0                         | -        | 0                         | -       |

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|                                     | Commodity | Open Interest<br>DEC 2014 | Open Interest<br>DEC 2013 | % CHG   | Open Interest<br>NOV 2014 | % CHG   |
|-------------------------------------|-----------|---------------------------|---------------------------|---------|---------------------------|---------|
| Energy Futures                      |           |                           |                           |         |                           |         |
| PETRO OUTRIGHT NA                   | GSI       | 0                         | 0                         | -       | 0                         | -       |
| PETRO OUTRIGHT NA                   | JE        | 20                        | 58                        | -65.5%  | 20                        | 0.0%    |
| PETRO OUTRIGHT NA                   | MBL       | 674                       | 544                       | 23.9%   | 738                       | -8.7%   |
| PETRO OUTRIGHT NA                   | MEN       | 855                       | 866                       | -1.3%   | 648                       | 31.9%   |
| PETRO OUTRIGHT NA                   | MEO       | 6,948                     | 8,887                     | -21.8%  | 6,733                     | 3.2%    |
| PETRO OUTRIGHT NA                   | MFD       | 50                        | 50                        | 0.0%    | 105                       | -52.4%  |
| PETRO OUTRIGHT NA                   | MMF       | 140                       | 49                        | 185.7%  | 102                       | 37.3%   |
| PETRO OUTRIGHT NA                   | NYB       | 0                         | 125                       | -100.0% | 0                         | -       |
| PETRO OUTRIGHT NA                   | NYE       | 0                         | 0                         | -       | 0                         | -       |
| PETRO OUTRIGHT NA                   | NYS       | 0                         | 0                         | -       | 0                         | -       |
| PETRO OUTRIGHT NA                   | NYT       | 250                       | 48                        | 420.8%  | 0                         | -       |
| PETRO OUTRIGHT NA                   | XER       | 0                         | 0                         | -       | 0                         | -       |
| PGE&E CITYGATE                      | PC        | 0                         | 1,488                     | -100.0% | 124                       | -100.0% |
| PJM AD HUB 5MW REAL TIME            | V3        | 1,573,587                 | 1,247,679                 | 26.1%   | 1,616,121                 | -2.6%   |
| PJM AD HUB 5MW REAL TIME            | Z9        | 60,880                    | 59,621                    | 2.1%    | 64,737                    | -6.0%   |
| PJM AECO DA OFF-PEAK                | X1        | 179,913                   | 178,450                   | 0.8%    | 192,840                   | -6.7%   |
| PJM AECO DA PEAK                    | Y1        | 9,830                     | 9,688                     | 1.5%    | 10,419                    | -5.7%   |
| PJM APS ZONE DA OFF-PEAK            | W4        | 29,280                    | 42,144                    | -30.5%  | 30,531                    | -4.1%   |
| PJM APS ZONE DA PEAK                | S4        | 1,599                     | 2,298                     | -30.4%  | 1,656                     | -3.4%   |
| PJM ATSI ELEC                       | MOD       | 0                         | 4,670                     | -100.0% | 0                         | -       |
| PJM ATSI ELEC                       | MPD       | 0                         | 254                       | -100.0% | 0                         | -       |
| PJM BGE DA OFF-PEAK                 | R3        | 35,057                    | 56,662                    | -38.1%  | 37,976                    | -7.7%   |
| PJM BGE DA PEAK                     | E3        | 2,802                     | 5,236                     | -46.5%  | 3,030                     | -7.5%   |
| PJM COMED 5MW D AH O PK             | D9        | 83,981                    | 144,049                   | -41.7%  | 87,734                    | -4.3%   |
| PJM COMED 5MW D AH PK               | D8        | 4,609                     | 7,841                     | -41.2%  | 4,780                     | -3.6%   |
| PJM DAILY                           | JD        | 0                         | 0                         | -       | 0                         | -       |
| PJM DAYTON DA OFF-PEAK              | R7        | 321,058                   | 139,682                   | 129.8%  | 333,151                   | -3.6%   |
| PJM DAYTON DA PEAK                  | D7        | 18,263                    | 11,568                    | 57.9%   | 19,194                    | -4.9%   |
| PJM DPL DA OFF-PEAK                 | E8        | 0                         | 12,083                    | -100.0% | 0                         | -       |
| PJM DPL DA PEAK                     | L8        | 0                         | 677                       | -100.0% | 0                         | -       |
| PJM DUQUESNE 5MW D AH PK            | D5        | 22                        | 276                       | -92.0%  | 41                        | -46.3%  |
| PJM DUQUS 5MW D AH O PK             | D6        | 392                       | 5,088                     | -92.3%  | 809                       | -51.5%  |
| PJM EASTERNH DA OFF-PEAK            | F4        | 0                         | 0                         | -       | 0                         | -       |
| PJM EASTERNH DA PEAK                | E9        | 0                         | 105                       | -100.0% | 0                         | -       |
| PJM JCPL DA OFF-PEAK                | F2        | 118,830                   | 23,400                    | 407.8%  | 125,085                   | -5.0%   |
| PJM JCPL DA PEAK                    | J2        | 7,135                     | 3,180                     | 124.4%  | 7,515                     | -5.1%   |
| PJM NI HUB 5MW REAL TIME            | B3        | 32,951                    | 59,402                    | -44.5%  | 36,219                    | -9.0%   |
| PJM NI HUB 5MW REAL TIME            | B6        | 650,870                   | 870,280                   | -25.2%  | 702,995                   | -7.4%   |
| PJM NILL DA OFF-PEAK                | L3        | 202,061                   | 556,863                   | -63.7%  | 236,803                   | -14.7%  |
| PJM NILL DA PEAK                    | N3        | 11,152                    | 25,790                    | -56.8%  | 12,338                    | -9.6%   |
| PJM OFF-PEAK LMP SWAP FUT           | JP        | 8,324                     | 12,291                    | -32.3%  | 8,736                     | -4.7%   |
| PJM PECO ZONE5MW PEAK CAL MO DAY AH | 4N        | 512                       | 1,801                     | -71.6%  | 512                       | 0.0%    |
| PJM PEPCO DA OFF-PEAK               | Q8        | 0                         | 2,040                     | -100.0% | 0                         | -       |
| PJM PEPCO DA PEAK                   | R8        | 0                         | 1,036                     | -100.0% | 0                         | -       |
| PJM PPL DA OFF-PEAK                 | F5        | 45,504                    | 121,358                   | -62.5%  | 49,257                    | -7.6%   |
| PJM PPL DA PEAK                     | L5        | 3,614                     | 8,777                     | -58.8%  | 3,861                     | -6.4%   |
| PJM PSEG DA OFF-PEAK                | W6        | 27,645                    | 148,778                   | -81.4%  | 34,317                    | -19.4%  |
| PJM PSEG DA PEAK                    | L6        | 1,507                     | 8,089                     | -81.4%  | 1,811                     | -16.8%  |
| PJM WES HUB PEAK LMP 50 M           | 4S        | 256                       | 256                       | 0.0%    | 256                       | 0.0%    |
| PJM WESTH DA OFF-PEAK               | E4        | 1,413,377                 | 805,590                   | 75.4%   | 1,451,324                 | -2.6%   |
| PJM WESTHDA PEAK                    | J4        | 81,908                    | 49,428                    | 65.7%   | 84,283                    | -2.8%   |
| PJM WESTH RT OFF-PEAK               | N9        | 3,042,172                 | 1,809,093                 | 68.2%   | 3,087,512                 | -1.5%   |
| PJM WESTH RT PEAK                   | L1        | 146,350                   | 103,308                   | 41.7%   | 150,604                   | -2.8%   |

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|-------------------------------------|-----------|---------------------------|---------------------------|----------|---------------------------|----------|
| <b>Energy Futures</b>               |           |                           |                           |          |                           |          |
| PLASTICS                            | PGP       | 1,739                     | 745                       | 133.4%   | 1,523                     | 14.2%    |
| PLASTICS                            | PPP       | 0                         | 25                        | -100.0%  | 0                         | -        |
| POLYETHYLENE FUTURES                | P6        | 0                         | 0                         | -        | 0                         | -        |
| POLYPROPYLENE FUTURES               | P1        | 0                         | 0                         | -        | 0                         | -        |
| PREMIUM UNLD 10P FOB MED            | 3G        | 753                       | 521                       | 44.5%    | 821                       | -8.3%    |
| PREMIUM UNLD 10PPM CARGOE           | 4G        | 0                         | 0                         | -        | 0                         | -        |
| PREMIUM UNLEAD 10PPM FOB            | 8G        | 118                       | 97                        | 21.6%    | 133                       | -11.3%   |
| PREM UNL GAS 10PPM RDAM FOB BALMO   | 7N        | 15                        | 15                        | 0.0%     | 9                         | 66.7%    |
| PREM UNL GAS 10PPM RDAM FOB SWAP    | 7L        | 95                        | 78                        | 21.8%    | 31                        | 206.5%   |
| PROPANE NON-LDH MB (OPIS) BALMO SWP | 1S        | 100                       | 258                       | -61.2%   | 0                         | -        |
| PROPANE NON-LDH MT. BEL (OPIS) SWP  | 1R        | 7,111                     | 2,494                     | 185.1%   | 6,545                     | 8.6%     |
| RBOB CALENDAR SWAP                  | RL        | 17,185                    | 13,278                    | 29.4%    | 18,584                    | -7.5%    |
| RBOB CRACK SPREAD                   | RM        | 3,350                     | 9,643                     | -65.3%   | 4,408                     | -24.0%   |
| RBOB CRACK SPREAD BALMO S           | 1E        | 0                         | 0                         | -        | 0                         | -        |
| RBOB GASOLINE BALMO CLNDR           | 1D        | 806                       | 363                       | 122.0%   | 42                        | 1,819.0% |
| RBOB PHY                            | RBL       | 0                         | 0                         | 0.0%     | 0                         | 0.0%     |
| RBOB PHY                            | RBP       | 0                         | 0                         | 0.0%     | 0                         | -        |
| RBOB (PLATTS) CAL SWAP              | RY        | 0                         | 0                         | -        | 0                         | -        |
| RBOB SPREAD (PLATTS) SWAP           | RI        | 69                        | 69                        | 0.0%     | 75                        | -8.0%    |
| RBOB UP-DOWN CALENDAR SWA           | RV        | 12,368                    | 15,490                    | -20.2%   | 13,637                    | -9.3%    |
| RBOB VS HEATING OIL SWAP            | RH        | 2,125                     | 150                       | 1,316.7% | 1,525                     | 39.3%    |
| ROCKIES KERN OPAL - NW IN           | IR        | 0                         | 0                         | -        | 0                         | -        |
| SAN JUAN BASIS SWAP                 | NJ        | 1,383                     | 3,132                     | -55.8%   | 1,423                     | -2.8%    |
| SAN JUAN PIPE SWAP                  | XX        | 224                       | 0                         | -        | 336                       | -33.3%   |
| SINGAPORE 180CST BALMO              | BS        | 62                        | 29                        | 113.8%   | 30                        | 106.7%   |
| SINGAPORE 380CST BALMO              | BT        | 101                       | 80                        | 26.3%    | 24                        | 320.8%   |
| SINGAPORE 380CST FUEL OIL           | SE        | 4,661                     | 6,136                     | -24.0%   | 4,688                     | -0.6%    |
| SINGAPORE FUEL 180CST CAL           | UA        | 4,327                     | 5,752                     | -24.8%   | 4,968                     | -12.9%   |
| SINGAPORE FUEL OIL SPREAD           | SD        | 748                       | 2,621                     | -71.5%   | 781                       | -4.2%    |
| SINGAPORE GASOIL                    | MTB       | 222                       | 90                        | 146.7%   | 92                        | 141.3%   |
| SINGAPORE GASOIL                    | MTS       | 5,079                     | 5,577                     | -8.9%    | 5,589                     | -9.1%    |
| SINGAPORE GASOIL                    | STF       | 0                         | 0                         | -        | 0                         | -        |
| SINGAPORE GASOIL                    | STL       | 0                         | 0                         | -        | 225                       | -100.0%  |
| SINGAPORE GASOIL                    | STZ       | 600                       | 575                       | 4.3%     | 600                       | 0.0%     |
| SINGAPORE GASOIL                    | SZF       | 0                         | 0                         | -        | 0                         | -        |
| SINGAPORE GASOIL                    | SZZ       | 0                         | 0                         | -        | 0                         | -        |
| SINGAPORE GASOIL BALMO              | VU        | 100                       | 500                       | -80.0%   | 240                       | -58.3%   |
| SINGAPORE GASOIL CALENDAR           | MSG       | 672                       | 0                         | -        | 552                       | 21.7%    |
| SINGAPORE GASOIL SWAP               | SG        | 7,074                     | 10,551                    | -33.0%   | 6,841                     | 3.4%     |
| SINGAPORE GASOIL VS ICE             | GA        | 7,008                     | 15,511                    | -54.8%   | 8,108                     | -13.6%   |
| SINGAPORE JET KERO BALMO            | BX        | 0                         | 0                         | -        | 0                         | -        |
| SINGAPORE JET KERO GASOIL           | RK        | 3,150                     | 9,203                     | -65.8%   | 4,100                     | -23.2%   |
| SINGAPORE JET KEROSENE SW           | KS        | 5,421                     | 10,173                    | -46.7%   | 6,683                     | -18.9%   |
| SINGAPORE JET KERO VS. GASOIL BALMO | ZO        | 0                         | 0                         | -        | 50                        | -100.0%  |
| SINGAPORE MOGAS 92 UNLEADED BALMO   | 1P        | 625                       | 318                       | 96.5%    | 975                       | -35.9%   |
| SINGAPORE MOGAS 92 UNLEADED SWP     | 1N        | 24,884                    | 14,992                    | 66.0%    | 23,916                    | 4.0%     |
| SINGAPORE NAPHTHA BALMO             | KU        | 0                         | 0                         | -        | 0                         | -        |
| SINGAPORE NAPHTHA SWAP              | SP        | 75                        | 1,299                     | -94.2%   | 175                       | -57.1%   |
| SING FUEL                           | MSD       | 0                         | 0                         | -        | 0                         | -        |
| SOCAL BASIS SWAP                    | NS        | 2,632                     | 5,656                     | -53.5%   | 2,884                     | -8.7%    |
| SOCAL PIPE SWAP                     | XN        | 1,526                     | 4,368                     | -65.1%   | 1,650                     | -7.5%    |
| SONAT BASIS SWAP FUTURE             | SZ        | 3,474                     | 2,856                     | 21.6%    | 3,238                     | 7.3%     |
| SOUTHERN NAT LA NAT GAS             | M8        | 0                         | 0                         | -        | 0                         | -        |

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|---------------------------|-----|---------------------------|---------------------------|----------|---------------------------|---------|
| <b>Energy Futures</b>     |     |                           |                           |          |                           |         |
| SOUTH STAR TEX OKLHM KNS  | 8Z  | 965                       | 2,058                     | -53.1%   | 1,067                     | -9.6%   |
| Sumas Basis Swap          | NK  | 5,281                     | 7,116                     | -25.8%   | 5,588                     | -5.5%   |
| TC2 ROTTERDAM TO USAC 37K | TM  | 10                        | 75                        | -86.7%   | 20                        | -50.0%  |
| TC5 RAS TANURA TO YOKOHAM | TH  | 5                         | 135                       | -96.3%   | 10                        | -50.0%  |
| TCO BASIS SWAP            | TC  | 80,904                    | 4,469                     | 1,710.3% | 81,675                    | -0.9%   |
| TCO NG INDEX SWAP         | Q1  | 3,168                     | 0                         | -        | 3,408                     | -7.0%   |
| TD3 MEG TO JAPAN 250K MT  | TL  | 0                         | 42                        | -100.0%  | 0                         | -       |
| TD5 WEST AFRICA TO USAC 1 | TI  | 0                         | 0                         | -        | 0                         | -       |
| TENN 800 LEG NAT GAS INDE | L4  | 0                         | 4,269                     | -100.0%  | 0                         | -       |
| TENNESSEE 500 LEG BASIS S | NM  | 1,991                     | 0                         | -        | 1,836                     | 8.4%    |
| TENNESSEE 500 LEG NG INDE | Y7  | 0                         | 2,680                     | -100.0%  | 0                         | -       |
| TENNESSEE 500 LEG NG SWIN | T7  | 0                         | 0                         | -        | 0                         | -       |
| TENNESSEE 800 LEG NG BASI | 6Z  | 2,568                     | 2,610                     | -1.6%    | 2,568                     | 0.0%    |
| TENNESSEE ZONE 0 BASIS SW | NQ  | 0                         | 0                         | -        | 0                         | -       |
| TENNESSEE ZONE 0 NG INDE  | Q4  | 0                         | 0                         | -        | 0                         | -       |
| Tetco ELA Basis           | TE  | 0                         | 0                         | -        | 0                         | -       |
| TETCO M-3 INDEX           | IX  | 6,274                     | 0                         | -        | 6,574                     | -4.6%   |
| Tetco STX Basis           | TX  | 0                         | 648                       | -100.0%  | 4                         | -100.0% |
| TEXAS EASTERN ZONE M-3 BA | NX  | 20,394                    | 7,106                     | 187.0%   | 21,234                    | -4.0%   |
| TEXAS EAST WLA NAT GAS IN | C2  | 0                         | 0                         | -        | 0                         | -       |
| TEXAS EAST W LOUISIANA NG | 8B  | 0                         | 0                         | -        | 0                         | -       |
| TEXAS GAS ZONE 1 NAT GAS  | N4  | 0                         | 0                         | -        | 0                         | -       |
| TEXAS GAS ZONE1 NG BASIS  | 9F  | 8,990                     | 2,420                     | 271.5%   | 3,150                     | 185.4%  |
| TEXAS GAS ZONE SL BASIS S | TB  | 0                         | 0                         | -        | 0                         | -       |
| TRANSCO ZONE 1 NAT GAS IN | C4  | 0                         | 0                         | -        | 0                         | -       |
| TRANSCO ZONE 1 NG BASIS   | 8E  | 0                         | 0                         | -        | 0                         | -       |
| Transco Zone 3 Basis      | CZ  | 11,090                    | 7,728                     | 43.5%    | 11,028                    | 0.6%    |
| TRANSCO ZONE4 BASIS SWAP  | TR  | 12,903                    | 5,840                     | 120.9%   | 12,000                    | 7.5%    |
| TRANSCO ZONE 4 NAT GAS IN | B2  | 372                       | 0                         | -        | 372                       | 0.0%    |
| TRANSCO ZONE 6 BASIS SWAP | NZ  | 2,938                     | 2,992                     | -1.8%    | 2,580                     | 13.9%   |
| TRANSCO ZONE 6 INDEX      | IT  | 80                        | 112                       | -28.6%   | 40                        | 100.0%  |
| TRANSCO ZONE 6 SWING SWAP | ST  | 0                         | 0                         | -        | 0                         | -       |
| TRUNKLINE LA BASIS SWAP   | NU  | 0                         | 0                         | -        | 0                         | -       |
| UCM FUT                   | UCM | 85                        | 106                       | -19.8%   | 175                       | -51.4%  |
| ULSD 10PPM CIF MED BALMO  | X7  | 0                         | 0                         | -        | 0                         | -       |
| ULSD 10PPM CIF MED SWAP   | Z6  | 3                         | 0                         | -        | 0                         | -       |
| ULSD 10PPM CIF MED VS ICE | Z7  | 133                       | 264                       | -49.6%   | 96                        | 38.5%   |
| ULSD 10PPM CIF NW BALMO S | B1  | 0                         | 3                         | -100.0%  | 0                         | -       |
| ULSD 10PPM CIF VS ICE GAS | 7V  | 0                         | 0                         | -        | 2                         | -100.0% |
| ULSD UP-DOWN(ARGUS) SWAP  | US  | 0                         | 0                         | -        | 0                         | -       |
| ULSD UP-DOWN BALMO SWP    | 1L  | 2,725                     | 1,625                     | 67.7%    | 843                       | 223.3%  |
| UP DOWN GC ULSD VS NMX HO | LT  | 52,951                    | 73,871                    | -28.3%   | 54,617                    | -3.1%   |
| USGC UNL 87 CRACK SPREAD  | RU  | 350                       | 1,615                     | -78.3%   | 450                       | -22.2%  |
| WAHA BASIS                | NW  | 15,665                    | 3,869                     | 304.9%   | 12,971                    | 20.8%   |
| WAHA INDEX SWAP FUTURE    | IY  | 0                         | 0                         | -        | 0                         | -       |
| WESTERN RAIL DELIVERY PRB | QP  | 6,115                     | 12,275                    | -50.2%   | 6,785                     | -9.9%   |
| WTI-BRENT BULLET SWAP     | BY  | 55                        | 8,137                     | -99.3%   | 60                        | -8.3%   |
| WTI-BRENT CALENDAR SWAP   | BK  | 137,262                   | 101,004                   | 35.9%    | 136,612                   | 0.5%    |
| WTI CALENDAR              | CS  | 136,554                   | 163,455                   | -16.5%   | 148,586                   | -8.1%   |
| WTS (ARGUS) VS WTI SWAP   | FF  | 32,388                    | 8,042                     | 302.7%   | 28,568                    | 13.4%   |
| WTS (ARGUS) VS WTI TRD MT | FH  | 4,791                     | 4,748                     | 0.9%     | 5,222                     | -8.3%   |

### Energy Options

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|--|-----|---------------------------|---------------------------|----------|---------------------------|---------|
| <b>Energy Options</b>                      |     |                           |                           |          |                           |         |
| AEP-DAYTON HUB MTHLY                       | OT  | 0                         | 0                         | -        | 0                         | -       |
| APPALACHIAN COAL                           | 6K  | 25                        | 90                        | -72.2%   | 25                        | 0.0%    |
| BRENT 1 MONTH CAL                          | AA  | 0                         | 0                         | -        | 0                         | -       |
| BRENT CALENDAR SWAP                        | BA  | 246,473                   | 285,456                   | -13.7%   | 254,433                   | -3.1%   |
| BRENT OIL LAST DAY                         | BE  | 24,423                    | 19,622                    | 24.5%    | 17,383                    | 40.5%   |
| BRENT OIL LAST DAY                         | OS  | 73,686                    | 76,524                    | -3.7%    | 73,429                    | 0.3%    |
| CENTRAL APPALACHIAN COAL                   | C1  | 0                         | 0                         | -        | 0                         | -       |
| CINERGY HUB PEAK MONTH                     | OY  | 0                         | 0                         | -        | 0                         | -       |
| COAL API2 INDEX                            | CLA | 1,625                     | 100                       | 1,525.0% | 3,285                     | -50.5%  |
| COAL API2 INDEX                            | CQA | 1,155                     | 0                         | -        | 2,305                     | -49.9%  |
| COAL API4 INDEX                            | RLA | 490                       | 50                        | 880.0%   | 965                       | -49.2%  |
| COAL API4 INDEX                            | RQA | 275                       | 0                         | -        | 55                        | 400.0%  |
| COAL SWAP                                  | CPF | 215                       | 160                       | 34.4%    | 370                       | -41.9%  |
| COAL SWAP                                  | RPF | 2,520                     | 2,125                     | 18.6%    | 2,125                     | 18.6%   |
| CRUDE OIL 1MO                              | WA  | 260,185                   | 274,450                   | -5.2%    | 262,585                   | -0.9%   |
| CRUDE OIL APO                              | AO  | 484,396                   | 590,381                   | -18.0%   | 499,948                   | -3.1%   |
| CRUDE OIL CALNDR STRIP                     | 6F  | 110                       | 50                        | 120.0%   | 110                       | 0.0%    |
| CRUDE OIL OUTRIGHTS                        | AH  | 600                       | 5,062                     | -88.1%   | 600                       | 0.0%    |
| CRUDE OIL OUTRIGHTS                        | DBP | 7,160                     | 3,825                     | 87.2%    | 7,360                     | -2.7%   |
| CRUDE OIL PHY                              | CD  | 0                         | 0                         | -        | 0                         | -       |
| CRUDE OIL PHY                              | LC  | 119,757                   | 102,125                   | 17.3%    | 92,398                    | 29.6%   |
| CRUDE OIL PHY                              | LO  | 2,803,246                 | 2,064,053                 | 35.8%    | 2,335,153                 | 20.0%   |
| CRUDE OIL PHY                              | LO1 | 2,022                     | 0                         | -        | 413                       | 389.6%  |
| CRUDE OIL PHY                              | LO2 | 168                       | 0                         | -        | 141                       | 19.1%   |
| CRUDE OIL PHY                              | LO3 | 1                         | 0                         | -        | 0                         | -       |
| CRUDE OIL PHY                              | LO4 | 0                         | 0                         | -        | 0                         | 0.0%    |
| CRUDE OIL PHY                              | LO5 | 0                         | 0                         | -        | 0                         | -       |
| DAILY CRUDE OIL                            | DNM | 0                         | 0                         | -        | 0                         | -       |
| DAILY PJM                                  | J03 | 0                         | 0                         | -        | 0                         | -       |
| DAILY PJM                                  | J04 | 0                         | 0                         | -        | 0                         | -       |
| DAILY PJM                                  | J05 | 0                         | 0                         | -        | 0                         | -       |
| DAILY PJM                                  | J06 | 0                         | 0                         | -        | 0                         | -       |
| DAILY PJM                                  | J09 | 0                         | 0                         | -        | 0                         | -       |
| DAILY PJM                                  | J11 | 0                         | 0                         | -        | 0                         | -       |
| DAILY PJM                                  | J12 | 0                         | 0                         | -        | 0                         | -       |
| DAILY PJM                                  | J17 | 0                         | 0                         | -        | 0                         | -       |
| DAILY PJM                                  | J18 | 0                         | 0                         | -        | 0                         | -       |
| DAILY PJM                                  | J19 | 0                         | 0                         | -        | 0                         | -       |
| DAILY PJM                                  | J24 | 0                         | 0                         | -        | 0                         | -       |
| ELEC FINSETTLED                            | NEL | 0                         | 0                         | -        | 0                         | -       |
| ELEC FINSETTLED                            | PJD | 0                         | 0                         | -        | 0                         | -       |
| ELEC FINSETTLED                            | PJH | 0                         | 0                         | -        | 0                         | -       |
| ELEC FINSETTLED                            | PML | 510                       | 2,049                     | -75.1%   | 590                       | -13.6%  |
| ELEC MISO PEAK                             | OEM | 0                         | 120                       | -100.0%  | 120                       | -100.0% |
| ELECTRICITY OFF PEAK                       | N9P | 2,112                     | 0                         | -        | 4,560                     | -53.7%  |
| ETHANOL SWAP                               | CVR | 17,028                    | 4,836                     | 252.1%   | 18,973                    | -10.3%  |
| ETHANOL SWAP                               | GVR | 14,170                    | 10,338                    | 37.1%    | 13,475                    | 5.2%    |
| EURO-DENOMINATED PETRO PROD                | EFB | 40                        | 570                       | -93.0%   | 80                        | -50.0%  |
| EURO-DENOMINATED PETRO PROD                | NWE | 0                         | 0                         | -        | 10                        | -100.0% |
| EUROPEAN JET KEROSENE NWE (PLATTS) AVG PRC | 30  | 0                         | 122                       | -100.0%  | 10                        | -100.0% |
| GASOIL CRACK SPREAD AVG PRICE OPTIONS      | 3U  | 774                       | 1,675                     | -53.8%   | 1,548                     | -50.0%  |
| GASOLINE                                   | GCE | 208                       | 0                         | -        | 416                       | -50.0%  |
| HEATING OIL CRACK OPTIONS                  | CH  | 0                         | 0                         | -        | 0                         | -       |

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|---------------------------------------|-----------|---------------------------|---------------------------|----------|---------------------------|---------|
| <b>Energy Options</b>                 |           |                           |                           |          |                           |         |
| HEATING OIL CRK SPD AVG PRICE OPTIONS | 3W        | 0                         | 0                         | -        | 0                         | -       |
| HEATING OIL PHY                       | LB        | 1,776                     | 2,664                     | -33.3%   | 2,154                     | -17.5%  |
| HEATING OIL PHY                       | OH        | 84,501                    | 54,352                    | 55.5%    | 80,781                    | 4.6%    |
| HENRY HUB FINANCIAL LAST              | E7        | 23,021                    | 36,926                    | -37.7%   | 22,778                    | 1.1%    |
| HO 1 MONTH CLNDR OPTIONS              | FA        | 3,380                     | 200                       | 1,590.0% | 2,780                     | 21.6%   |
| HUSTN SHIP CHNL PIPE SWP              | PK        | 0                         | 0                         | -        | 0                         | -       |
| IN DELIVERY MONTH CER OPTIONS         | 6P        | 0                         | 0                         | -        | 0                         | -       |
| IN DELIVERY MONTH EUA OPTIONS         | 6U        | 0                         | 0                         | -        | 0                         | -       |
| ISO NEW ENGLAND PK LMP                | OE        | 0                         | 670                       | -100.0%  | 0                         | -       |
| MCCLOSKEY ARA ARGS COAL               | MTO       | 10,365                    | 5,250                     | 97.4%    | 11,155                    | -7.1%   |
| MCCLOSKEY RCH BAY COAL                | MFO       | 2,460                     | 740                       | 232.4%   | 2,660                     | -7.5%   |
| NATURAL GAS 12 M CSO FIN              | G7        | 0                         | 0                         | -        | 0                         | -       |
| NATURAL GAS 1 M CSO FIN               | G4        | 133,864                   | 282,784                   | -52.7%   | 114,270                   | 17.1%   |
| NATURAL GAS 1MO                       | IA        | 0                         | 0                         | -        | 0                         | -       |
| NATURAL GAS 2 M CSO FIN               | G2        | 0                         | 0                         | -        | 1,400                     | -100.0% |
| NATURAL GAS 3 M CSO FIN               | G3        | 250                       | 10,600                    | -97.6%   | 1,100                     | -77.3%  |
| NATURAL GAS 5 M CSO FIN               | G5        | 250                       | 0                         | -        | 250                       | 0.0%    |
| NATURAL GAS 6 M CSO FIN               | G6        | 4,550                     | 25,250                    | -82.0%   | 4,500                     | 1.1%    |
| NATURAL GAS OPT                       | 5N        | 0                         | 0                         | -        | 0                         | -       |
| NATURAL GAS OPTION ON CALENDAR STRP   | 6J        | 8,777                     | 13,791                    | -36.4%   | 19,851                    | -55.8%  |
| NATURAL GAS PHY                       | KD        | 0                         | 0                         | 0.0%     | 0                         | 0.0%    |
| NATURAL GAS PHY                       | LN        | 3,752,280                 | 4,950,577                 | -24.2%   | 3,813,046                 | -1.6%   |
| NATURAL GAS PHY                       | ON        | 140,191                   | 305,703                   | -54.1%   | 160,464                   | -12.6%  |
| NATURAL GAS PHY                       | ON1       | 0                         | 0                         | -        | 0                         | -       |
| NATURAL GAS PHY                       | ON2       | 0                         | 0                         | -        | 0                         | -       |
| NATURAL GAS PHY                       | ON3       | 0                         | 0                         | -        | 0                         | -       |
| NATURAL GAS PHY                       | ON4       | 0                         | 0                         | -        | 0                         | -       |
| NATURAL GAS SUMMER STRIP              | 4D        | 0                         | 60                        | -100.0%  | 0                         | -       |
| NATURAL GAS WINTER STRIP              | 6I        | 0                         | 0                         | -        | 0                         | -       |
| N ILLINOIS HUB MTHLY                  | OU        | 0                         | 0                         | -        | 0                         | -       |
| N ROCKIES PIPE SWAP                   | ZR        | 11,124                    | 17,199                    | -35.3%   | 14,613                    | -23.9%  |
| NY HARBOR HEAT OIL SWP                | AT        | 102,209                   | 64,734                    | 57.9%    | 93,261                    | 9.6%    |
| NYISO ZONE G 5MW PEAK OPTIONS         | 9U        | 0                         | 0                         | -        | 0                         | -       |
| NYMEX EUROPEAN GASOIL APO             | F7        | 134                       | 253                       | -47.0%   | 30                        | 346.7%  |
| NYMEX EUROPEAN GASOIL OPT             | F8        | 0                         | 0                         | -        | 0                         | -       |
| PANHANDLE BASIS                       | 5K        | 0                         | 0                         | -        | 0                         | -       |
| PANHANDLE PIPE SWAP                   | PU        | 0                         | 0                         | -        | 0                         | -       |
| PETROCHEMICALS                        | 4H        | 17,683                    | 14,531                    | 21.7%    | 18,146                    | -2.6%   |
| PETROCHEMICALS                        | 4I        | 75                        | 90                        | -16.7%   | 150                       | -50.0%  |
| PETROCHEMICALS                        | 4J        | 6,295                     | 8,730                     | -27.9%   | 6,890                     | -8.6%   |
| PETROCHEMICALS                        | 4K        | 50                        | 2,216                     | -97.7%   | 100                       | -50.0%  |
| PETROCHEMICALS                        | CPR       | 30                        | 506                       | -94.1%   | 65                        | -53.8%  |
| PETRO OUTRIGHT EURO                   | 8H        | 886                       | 815                       | 8.7%     | 942                       | -5.9%   |
| PETRO OUTRIGHT NA                     | FG        | 0                         | 0                         | -        | 0                         | -       |
| PGE CITYGATE PIPE SWAP                | CW        | 7,200                     | 12,000                    | -40.0%   | 7,600                     | -5.3%   |
| PJM CALENDAR STRIP                    | 6O        | 420                       | 3,920                     | -89.3%   | 6,285                     | -93.3%  |
| PJM ELECTRIC                          | 6OO       | 6                         | 0                         | -        | 6                         | 0.0%    |
| PJM MONTHLY                           | JO        | 282                       | 2,104                     | -86.6%   | 314                       | -10.2%  |
| RBOB 1MO CAL SPD OPTIONS              | ZA        | 0                         | 100                       | -100.0%  | 0                         | -       |
| RBOB 6 MONTH CALENDAR SPR             | ZM        | 0                         | 0                         | -        | 0                         | -       |
| RBOB CALENDAR SWAP                    | RA        | 7,729                     | 17,051                    | -54.7%   | 7,618                     | 1.5%    |
| RBOB CRACK SPREAD AVG PRICE OPTIONS   | 3Y        | 0                         | 0                         | -        | 0                         | -       |
| RBOB PHY                              | OB        | 34,200                    | 30,814                    | 11.0%    | 21,120                    | 61.9%   |

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| <b>Energy Options</b>     |           |                           |                           |        |                           |        |
| RBOB PHY                  | RF        | 12                        | 238                       | -95.0% | 449                       | -97.3% |
| ROTTERDAM 3.5%FUEL OIL CL | Q6        | 2,808                     | 8,000                     | -64.9% | 2,276                     | 23.4%  |
| SAN JUAN PIPE SWAP        | PJ        | 3,186                     | 5,178                     | -38.5% | 4,860                     | -34.4% |
| SHORT TERM                | C12       | 0                         | 0                         | -      | 0                         | -      |
| SHORT TERM                | C13       | 0                         | 0                         | -      | 0                         | -      |
| 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       | 750                       | 0                         | -      | 0                         | -      |
| SHORT TERM CRUDE OIL      | C03       | 0                         | 0                         | -      | 0                         | -      |
| SHORT TERM CRUDE OIL      | C04       | 0                         | 0                         | -      | 0                         | -      |
| SHORT TERM CRUDE OIL      | C05       | 0                         | 0                         | -      | 0                         | -      |
| SHORT TERM CRUDE OIL      | C16       | 0                         | 0                         | -      | 0                         | -      |
| SHORT TERM CRUDE OIL      | C31       | 0                         | 0                         | -      | 0                         | -      |
| SHORT TERM NATURAL GAS    | U01       | 0                         | 0                         | -      | 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                         | -      |
| SHORT TERM NATURAL GAS    | U31       | 0                         | 0                         | -      | 0                         | -      |
| SINGAPORE FUEL OIL 180 CS | C5        | 20                        | 670                       | -97.0% | 40                        | -50.0% |
| SINGAPORE GASOIL CALENDAR | M2        | 25                        | 50                        | -50.0% | 50                        | -50.0% |
| SINGAPORE JET FUEL CALEND | N2        | 1,380                     | 4,473                     | -69.1% | 1,785                     | -22.7% |
| SOCAL PIPE SWAP           | ZN        | 18,072                    | 37,920                    | -52.3% | 19,740                    | -8.4%  |
| WTI 12 MONTH CALENDAR OPT | WZ        | 0                         | 0                         | -      | 0                         | -      |
| WTI 6 MONTH CALENDAR OPTI | WM        | 0                         | 0                         | -      | 0                         | -      |
| WTI-BRENT BULLET SWAP     | BV        | 22,835                    | 70,358                    | -67.5% | 28,755                    | -20.6% |
| WTI CRUDE OIL 12 M CSO F  | 7Z        | 0                         | 0                         | -      | 0                         | -      |
| WTI CRUDE OIL 1 M CSO FI  | 7A        | 285,300                   | 42,050                    | 578.5% | 332,550                   | -14.2% |
| WTI CRUDE OIL 6 M CSO FI  | 7M        | 0                         | 0                         | -      | 0                         | -      |

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| <b>Metals Futures</b>          |     |                           |                           |          |                           |        |
| COMEX GOLD                     | GC  | 372,596                   | 381,151                   | -2.2%    | 376,407                   | -1.0%  |
| NYMEX HOT ROLLED STEEL         | HR  | 23,736                    | 9,709                     | 144.5%   | 23,293                    | 1.9%   |
| NYMEX PLATINUM                 | PL  | 64,128                    | 62,119                    | 3.2%     | 64,625                    | -0.8%  |
| PALLADIUM                      | PA  | 33,179                    | 38,908                    | -14.7%   | 31,796                    | 4.3%   |
| URANIUM                        | UX  | 4,818                     | 7,207                     | -33.1%   | 5,402                     | -10.8% |
| COMEX SILVER                   | SI  | 151,410                   | 133,296                   | 13.6%    | 156,064                   | -3.0%  |
| COMEX MINY GOLD                | QO  | 831                       | 648                       | 28.2%    | 738                       | 12.6%  |
| E-MINI SILVER                  | 6Q  | 0                         | 3                         | -100.0%  | 0                         | -      |
| COMEX MINY SILVER              | QI  | 86                        | 135                       | -36.3%   | 119                       | -27.7% |
| COMEX COPPER                   | HG  | 160,639                   | 167,767                   | -4.2%    | 164,092                   | -2.1%  |
| COMEX MINY COPPER              | QC  | 153                       | 130                       | 17.7%    | 146                       | 4.8%   |
| Aluminium MW Trans Prem Platts | AUP | 2,462                     | 48                        | 5,029.2% | 1,961                     | 25.5%  |
| ALUMINUM                       | ALI | 99                        | 0                         | -        | 202                       | -51.0% |
| AUSTRIALIAN COKE COAL          | ACL | 0                         | 0                         | -        | 0                         | -      |
| AUSTRIALIAN COKE COAL          | ALW | 1,022                     | 106                       | 864.2%   | 1,177                     | -13.2% |
| COPPER                         | HGS | 4,541                     | 394                       | 1,052.5% | 4,073                     | 11.5%  |
| E-MICRO GOLD                   | MGC | 1,673                     | 1,902                     | -12.0%   | 1,447                     | 15.6%  |
| FERROUS PRODUCTS               | BUS | 0                         | 85                        | -100.0%  | 0                         | -      |
| FERROUS PRODUCTS               | SSF | 30                        | 34                        | -11.8%   | 0                         | -      |
| IRON ORE                       | PIO | 240                       | 0                         | -        | 240                       | 0.0%   |
| IRON ORE CHINA                 | TIC | 20                        | 0                         | -        | 0                         | -      |
| NYMEX IRON ORE FUTURES         | TIO | 4,555                     | 4,659                     | -2.2%    | 5,035                     | -9.5%  |
| SILVER                         | SIL | 1,004                     | 1,291                     | -22.2%   | 606                       | 65.7%  |
| <b>Metals Options</b>          |     |                           |                           |          |                           |        |
| COMEX COPPER                   | HX  | 1,526                     | 2,172                     | -29.7%   | 1,523                     | 0.2%   |
| COMEX GOLD                     | OG  | 1,400,324                 | 1,452,105                 | -3.6%    | 1,373,769                 | 1.9%   |
| COMEX SILVER                   | SO  | 183,571                   | 174,426                   | 5.2%     | 197,929                   | -7.3%  |
| GOLD                           | OG1 | 125                       | 0                         | -        | 353                       | -64.6% |
| GOLD                           | OG2 | 28                        | 0                         | -        | 20                        | 40.0%  |
| GOLD                           | OG3 | 0                         | 0                         | -        | 0                         | -      |
| GOLD                           | OG4 | 0                         | 0                         | -        | 0                         | 0.0%   |
| GOLD                           | OG5 | 0                         | 0                         | -        | 0                         | -      |
| IRON ORE CHINA                 | ICP | 0                         | 0                         | -        | 0                         | -      |
| IRON ORE CHINA                 | ICT | 6,032                     | 2,886                     | 109.0%   | 6,172                     | -2.3%  |
| NYMEX HOT ROLLED STEEL         | HRO | 0                         | 690                       | -100.0%  | 0                         | -      |
| NYMEX PLATINUM                 | PO  | 8,971                     | 4,599                     | 95.1%    | 21,090                    | -57.5% |
| PALLADIUM                      | PAO | 4,059                     | 11,256                    | -63.9%   | 4,683                     | -13.3% |
| SHORT TERM                     | L11 | 0                         | 0                         | -        | 0                         | -      |
| SHORT TERM                     | L15 | 0                         | 0                         | -        | 0                         | -      |
| SHORT TERM GOLD                | L01 | 0                         | 0                         | -        | 0                         | -      |
| SHORT TERM GOLD                | L02 | 0                         | 0                         | -        | 0                         | -      |
| SHORT TERM GOLD                | L03 | 0                         | 0                         | -        | 0                         | -      |
| SHORT TERM GOLD                | L04 | 0                         | 0                         | -        | 0                         | -      |
| SHORT TERM GOLD                | L06 | 0                         | 0                         | -        | 0                         | -      |
| SHORT TERM GOLD                | L08 | 0                         | 0                         | -        | 0                         | -      |
| SHORT TERM GOLD                | L09 | 0                         | 0                         | -        | 0                         | -      |
| SHORT TERM GOLD                | L18 | 0                         | 0                         | -        | 0                         | -      |
| SHORT TERM GOLD                | L29 | 0                         | 0                         | -        | 0                         | -      |
| SHORT TERM GOLD                | L30 | 0                         | 0                         | -        | 0                         | -      |
| SHORT TERM GOLD                | L31 | 0                         | 0                         | -        | 0                         | -      |
| SILVER                         | SO1 | 130                       | 0                         | -        | 43                        | 202.3% |



## NYMEX/COMEX Exchange Open Interest Report - Monthly

|   | Commodity | Open Interest<br>DEC 2014 | Open Interest<br>DEC 2013 | % CHG        | Open Interest<br>NOV 2014 | % CHG        |
|---|-----------|---------------------------|---------------------------|--------------|---------------------------|--------------|
| <b>Metals Options</b>                           |           |                           |                           |              |                           |              |
| SILVER  | SO2       | 20                        | 0                         | -            | 0                         | -            |
| SILVER  | SO3       | 20                        | 0                         | -            | 0                         | -            |
| SILVER  | SO4       | 0                         | 0                         | -            | 0                         | 0.0%         |
| SILVER  | SO5       | 0                         | 0                         | -            | 0                         | -            |
| <b>TOTAL FUTURES GROUP</b>                      |           |                           |                           |              |                           |              |
| Commodities and Alternative Investments Futures |           | 70                        | 10                        | 600.0%       | 56                        | 25.0%        |
| Energy Futures                                  |           | 19,537,732                | 20,281,871                | -3.7%        | 20,193,926                | -3.2%        |
| Metals Futures                                  |           | 827,222                   | 809,592                   | 2.2%         | 837,423                   | -1.2%        |
| <b>TOTAL FUTURES</b>                            |           | <b>20,365,024</b>         | <b>21,091,473</b>         | <b>-3.4%</b> | <b>21,031,405</b>         | <b>-3.2%</b> |
| <b>TOTAL OPTIONS GROUP</b>                      |           |                           |                           |              |                           |              |
| Energy Options                                  |           | 8,751,750                 | 9,477,350                 | -7.7%        | 8,397,699                 | 4.2%         |
| Metals Options                                  |           | 1,604,806                 | 1,648,134                 | -2.6%        | 1,605,582                 | 0.0%         |
| <b>TOTAL OPTIONS</b>                            |           | <b>10,356,556</b>         | <b>11,125,484</b>         | <b>-6.9%</b> | <b>10,003,281</b>         | <b>3.5%</b>  |
| <b>TOTAL COMBINED</b>                           |           |                           |                           |              |                           |              |
| Commodities and Alternative Investments         |           | 70                        | 10                        | 600.0%       | 56                        | 25.0%        |
| Energy  |           | 28,289,482                | 29,759,221                | -4.9%        | 28,591,625                | -1.1%        |
| Metals  |           | 2,432,028                 | 2,457,726                 | -1.0%        | 2,443,005                 | -0.4%        |
| <b>GRAND TOTAL</b>                              |           | <b>30,721,580</b>         | <b>32,216,957</b>         | <b>-4.6%</b> | <b>31,034,686</b>         | <b>-1.0%</b> |