

NYMEX/COMEX Exchange Open Interest Report - Monthly

	Commodity	Open Interest JAN 2015	Open Interest JAN 2014	% CHG	Open Interest DEC 2015	% CHG
Commodities and Alternative Investments Futures						
COCOA TAS	CJ	27	1	2,600.0%	20	35.0%
COFFEE	KT	10	2	400.0%	13	-23.1%
COTTON	TT	26	2	1,200.0%	18	44.4%
SUGAR 11	YO	64	2	3,100.0%	19	236.8%
Energy Futures						
CRUDE OIL PHY	CL	1,719,646	1,573,991	9.3%	1,468,497	17.1%
CRUDE OIL	WS	28,111	30,229	-7.0%	19,064	47.5%
MINY WTI CRUDE OIL	QM	6,943	3,783	83.5%	8,382	-17.2%
BRENT OIL LAST DAY	BZ	149,430	64,223	132.7%	140,181	6.6%
HEATING OIL PHY	HO	390,088	282,470	38.1%	345,635	12.9%
HTG OIL	BH	60	79	-24.1%	66	-9.1%
MINY HTG OIL	QH	3	10	-70.0%	4	-25.0%
RBOB PHY	RB	375,814	255,183	47.3%	331,633	13.3%
MINY RBOB GAS	QU	1	0	-	0	-
NATURAL GAS	HP	100,002	69,232	44.4%	75,037	33.3%
LTD NAT GAS	HH	414,428	451,080	-8.1%	409,754	1.1%
MINY NATURAL GAS	QG	2,076	3,451	-39.8%	2,857	-27.3%
PJM MONTHLY	JM	19,153	22,295	-14.1%	20,601	-7.0%
NATURAL GAS PHY	NG	1,024,162	1,241,634	-17.5%	939,402	9.0%
RBOB GAS	RT	610	502	21.5%	486	25.5%
3.5% FUEL OIL CID MED SWA	7D	207	0	-	215	-3.7%
3.5% FUEL OIL CIF BALMO S	8D	90	0	-	0	-
AEP-DAYTON HUB DAILY	VD	0	0	-	0	-
AEP-DAYTON HUB MTHLY	VM	3,238	6,797	-52.4%	3,577	-9.5%
AEP-DAYTON HUB OFF-PEAK M	VP	3,782	6,500	-41.8%	4,028	-6.1%
ALGON CITY GATES NAT GAS	N7	0	0	-	0	-
ALGONQUIN CITYGATES BASIS	B4	124	7,058	-98.2%	199	-37.7%
ANR LA NAT GAS INDEX SWAP	M6	0	0	-	0	-
ANR LOUISIANA BASIS SWAP	ND	428	0	-	0	-
ANR OKLAHOMA	NE	12,352	13,672	-9.7%	12,320	0.3%
APPALACHIAN COAL (PHY)	QL	862	3,953	-78.2%	847	1.8%
ARGUS BODIESEL RME FOB R	1A	0	0	-	0	-
ARGUS LLS VS. WTI (ARG) T	E5	4,530	4,179	8.4%	3,545	27.8%
ARGUS PROPAN FAR EST INDE	7E	490	327	49.8%	595	-17.6%
ARGUS PROPAN(SAUDI ARAMCO	9N	530	672	-21.1%	583	-9.1%
AUSTRIALIAN COKE COAL	ALW	969	296	227.4%	1,022	-5.2%
BRENT BALMO SWAP	J9	303	460	-34.1%	225	34.7%
BRENT CALENDAR SWAP	CY	30,214	45,749	-34.0%	33,833	-10.7%
BRENT CFD(PLATTS) VS FRNT	1C	0	0	-	0	-
BRENT CFD SWAP	6W	0	0	-	0	-
BRENT FINANCIAL FUTURES	BB	17,164	18,668	-8.1%	14,124	21.5%
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	270	360	-25.0%	330	-18.2%
CARBON EUA EMISSIONS EURO	RC	0	0	-	0	-
CENTERPOINT BASIS SWAP	PW	10,457	245	4,168.2%	10,161	2.9%
CENTERPOINT EAST INDEX	II	336	0	-	248	35.5%
CHICAGO BASIS SWAP	NB	0	0	-	0	-
CHICAGO ETHANOL SWAP	CU	40,441	44,007	-8.1%	36,102	12.0%
CHICAGO ULSD (PLATTS) SWA	4C	77	46	67.4%	79	-2.5%

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CHICAGO ULSD PL VS HO SPR	5C	2,487	1,887	31.8%	1,900	30.9%
CHICAGO UNL GAS PL VS RBO	3C	71	150	-52.7%	39	82.1%
CIG BASIS	CI	13,701	7,613	80.0%	9,669	41.7%
CINERGY HUB OFF-PEAK MONT	EJ	1,178	2,422	-51.4%	1,290	-8.7%
CINERGY HUB PEAK MONTH	EM	1,364	3,338	-59.1%	1,536	-11.2%
CIN HUB 5MW D AH O PK	K2	337,248	186,872	80.5%	261,672	28.9%
CIN HUB 5MW D AH PK	H5	21,662	13,759	57.4%	17,733	22.2%
CIN HUB 5MW REAL TIME O P	H4	570,168	394,872	44.4%	367,928	55.0%
CIN HUB 5MW REAL TIME PK	H3	18,547	37,869	-51.0%	19,999	-7.3%
COAL SWAP	ACM	735	80	818.8%	255	188.2%
COAL SWAP	SSI	1,099	2,450	-55.1%	1,074	2.3%
COLUMB GULF MAINLINE NG B	5Z	39,280	10,845	262.2%	34,832	12.8%
COLUMBIA GULF MAIN NAT G	L2	0	448	-100.0%	992	-100.0%
COLUMBIA GULF ONSHORE	GL	27,403	17,159	59.7%	27,403	0.0%
CONWAY NATURAL GASOLINE (OPIS) SWAP	8L	288	142	102.8%	313	-8.0%
CONWAY NORMAL BUTANE (OPIS) SWAP	8M	474	200	137.0%	576	-17.7%
CONWAY PROPANE 5 DECIMALS SWAP	8K	11,204	3,480	222.0%	11,316	-1.0%
CRUDE OIL LAST DAY	26	0	0	-	0	-
CRUDE OIL OUTRIGHTS	42	2,588	2,497	3.6%	961	169.3%
CRUDE OIL OUTRIGHTS	DBL	0	0	-	0	-
CRUDE OIL OUTRIGHTS	FE	0	0	-	0	-
CRUDE OIL OUTRIGHTS	WCC	12,029	16,661	-27.8%	12,404	-3.0%
CRUDE OIL PHY	CLL	0	0	0.0%	0	0.0%
CRUDE OIL SPRDS	38	150	0	-	150	0.0%
CRUDE OIL SPRDS	DPO	0	0	-	0	-
CRUDE OIL SPRDS	KE	0	0	-	0	-
CRUDE OIL SPRDS	LE	0	0	-	0	-
CRUDE OIL SPRDS	WTT	300	0	-	330	-9.1%
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	1,320	-100.0%	0	-
DAILY PJM	PWP	0	10	-100.0%	0	-
DAILY PJM	WOR	0	1,440	-100.0%	600	-100.0%
DATED BRENT (PLATTS) DAILY SWAP	7G	0	0	-	0	-
DATED TO FRONTLINE BRENT	FY	4,714	7,772	-39.3%	4,076	15.7%
DEMARC INDEX FUTURE	DI	0	0	-	682	-100.0%
DIESEL 10P BRG FOB RDM VS	7X	0	0	-	0	-
DIESEL 10PPM BARGES FOB B	U7	0	0	-	0	-
DIESEL 10PPM BARG VS ICE LS	LSE	0	6	-100.0%	6	-100.0%
DOMINION TRAN INC - APP I	IH	0	0	-	0	-
DOMINION TRANSMISSION INC	PG	15,824	24,006	-34.1%	18,124	-12.7%
DUBAI CRUDE OIL BALMO	BI	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	DC	3,382	4,080	-17.1%	4,316	-21.6%
EASTERN RAIL DELIVERY CSX	QX	4,221	8,653	-51.2%	4,610	-8.4%
EAST/WEST FUEL OIL SPREAD	EW	2,096	3,190	-34.3%	2,030	3.3%
EIA FLAT TAX ONHWAY DIESE	A5	5,125	3,918	30.8%	5,467	-6.3%
ELEC ERCOT DLY PEAK	I9	0	0	-	0	-
ELEC ERCOT DLY PEAK	N1	5,632	16,347	-65.5%	6,534	-13.8%
ELEC ERCOT OFF PEAK	ERU	0	0	-	0	-
ELEC ERCOT OFF PEAK	I2	0	0	-	0	-

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ELEC ERCOT OFF PEAK	O1	102,608	387,544	-73.5%	126,128	-18.6%
ELEC FINSETTLED	47	1,306	2,902	-55.0%	1,526	-14.4%
ELEC FINSETTLED	49	0	0	-	0	-
ELEC MISO PEAK	4L	1,275	4,419	-71.1%	1,539	-17.2%
ELEC MISO PEAK	55	512	767	-33.2%	534	-4.1%
ELEC NYISO OFF-PEAK	4M	23,520	76,305	-69.2%	27,440	-14.3%
ELEC NYISO OFF-PEAK	58	9,328	14,008	-33.4%	9,720	-4.0%
ELECTRICITY ERCOT PEAK	ERE	0	0	-	0	-
ELECTRICITY OFF PEAK	46	24,094	53,551	-55.0%	28,014	-14.0%
ELECTRICITY OFF PEAK	4P	9,328	23,194	-59.8%	9,328	0.0%
ELECTRICITY OFF PEAK	50	0	0	-	0	-
EMC FUTURE	EMC	0	0	-	0	-
EMMISSIONS	CPL	0	250	-100.0%	0	-
ERCOT HOUSTON Z MCPE 5MW PEAK SWAP	I1	0	0	-	0	-
ERCOT NORTH ZMCPE 5MW OFFPEAK SWAP	I6	93,480	284,200	-67.1%	103,280	-9.5%
ERCOT NORTH ZMCPE 5MW PEAK	I5	9,570	16,605	-42.4%	10,054	-4.8%
ETHANOL T2 FOB ROTT INCL DUTY SWAP	Z1	3,117	2,794	11.6%	2,427	28.4%
EU LOW SULPHUR GASOIL CRACK	LSC	0	0	-	6,449	-100.0%
EURO 1% FUEL OIL NEW BALM	KX	16	26	-38.5%	0	-
EURO 3.5% FUEL OIL M CRK	FL	0	95	-100.0%	0	-
EURO 3.5% FUEL OIL RDAM B	KR	944	638	48.0%	777	21.5%
EURO 3.5% FUEL OIL SPREAD	FK	2,485	754	229.6%	1,601	55.2%
EURO-DENOMINATED PETRO PROD	IBE	0	204	-100.0%	22	-100.0%
EURO-DENOMINATED PETRO PROD	MFE	0	0	-	0	-
EURO-DENOMINATED PETRO PROD	MFT	0	0	-	0	-
EURO-DENOMINATED PETRO PROD	NCP	0	15	-100.0%	0	-
EURO GASOIL 10 CAL SWAP	GT	0	2	-100.0%	0	-
EURO GASOIL 10PPM VS ICE	ET	251	1,175	-78.6%	432	-41.9%
EUROPE 1% FUEL OIL NWE CA	UF	478	864	-44.7%	617	-22.5%
EUROPE 1% FUEL OIL RDAM C	UH	20	353	-94.3%	39	-48.7%
EUROPE 3.5% FUEL OIL MED	UI	247	161	53.4%	189	30.7%
EUROPE 3.5% FUEL OIL RDAM	UV	13,571	9,817	38.2%	11,781	15.2%
EUROPEAN GASOIL (ICE)	7F	2,212	0	-	785	181.8%
EUROPEAN NAPHTHA BALMO	KZ	114	248	-54.0%	128	-10.9%
EUROPEAN NAPHTHA CRACK SPR	EN	13,534	13,635	-0.7%	14,390	-5.9%
EUROPE DATED BRENT SWAP	UB	4,222	6,042	-30.1%	3,508	20.4%
EUROPE JET KERO NWE CALSW	UJ	80	164	-51.2%	27	196.3%
EUROPE NAPHTHA CALSWAP	UN	1,943	2,212	-12.2%	1,828	6.3%
EURO PROPANE CIF ARA SWA	PS	693	758	-8.6%	774	-10.5%
FAME 0 BIODIESEL FOB RTDM SWP	2L	0	0	-	0	-
FLORIDA GAS ZONE3 BASIS S	FP	10,261	1,398	634.0%	2,712	278.4%
FREIGHT MARKETS	FRC	0	40	-100.0%	0	-
FREIGHT MARKETS	TC6	0	0	-	0	-
FUEL OIL CRACK VS ICE	FO	17,261	25,565	-32.5%	18,089	-4.6%
FUEL OIL NWE CRACK VS ICE	FI	711	4,370	-83.7%	795	-10.6%
FUEL OIL (PLATS) CAR CM	1W	181	68	166.2%	185	-2.2%
FUEL OIL (PLATS) CAR CN	1X	93	11	745.5%	97	-4.1%
FUELOIL SWAP:CARGOES VS.B	FS	2,822	3,784	-25.4%	2,510	12.4%
GAS EURO-BOB OXY NWE BARGES	7H	6,257	6,398	-2.2%	5,460	14.6%
GAS EURO-BOB OXY NWE BARGES CRK	7K	36,420	31,740	14.7%	32,782	11.1%
GASOIL 0.1 BRGS FOB VS IC	6V	0	0	-	0	-
GASOIL 0.1 CARGOES CIF NE	TW	10	10	0.0%	20	-50.0%
GASOIL 0.1CIF MED VS ICE	Z5	30	424	-92.9%	15	100.0%

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Energy Futures						
GASOIL 0.1 CIF NWE VS ISE	TU	145	100	45.0%	14	935.7%
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	155	1,505	-89.7%	204	-24.0%
GASOIL 0.1 ROTTERDAM BARG	VL	10	10	0.0%	20	-50.0%
GASOIL 10P CRG CIF NW VS	3V	25	5	400.0%	20	25.0%
GASOIL 10PPM CARGOES CIF	TY	0	3	-100.0%	0	-
GASOIL 10PPM VS ICE SWAP	TP	419	631	-33.6%	197	112.7%
GASOIL BULLET SWAP	BG	0	0	-	0	-
GASOIL CALENDAR SWAP	GX	57	918	-93.8%	109	-47.7%
GASOIL CRACK SPREAD CALEN	GZ	9,441	26,197	-64.0%	2,046	361.4%
GASOIL MINI CALENDAR SWAP	QA	1,368	488	180.3%	1,350	1.3%
GASOLINE UP-DOWN (ARGUS)	UZ	0	0	-	0	-
GASOLINE UP-DOWN BALMO SW	1K	430	550	-21.8%	290	48.3%
GC ULSD VS GC JET SPREAD	VV	0	300	-100.0%	25	-100.0%
GROUP THREE ULSD (PLATTS)	A7	110	686	-84.0%	356	-69.1%
GRP THREE ULSD(PLT)VS HEA	A6	11,106	14,755	-24.7%	11,760	-5.6%
GRP THREE UNL GS (PLT) VS	A8	3,353	2,575	30.2%	3,625	-7.5%
GULF COAST 3% FUEL OIL BA	VZ	2,676	681	293.0%	1,560	71.5%
GULF COAST GASOLINE CLNDR	GS	1,321	86	1,436.0%	1,316	0.4%
GULF COAST JET FUEL CLNDR	GE	2,520	2,358	6.9%	2,157	16.8%
GULF COAST JET VS NYM 2 H	ME	36,403	47,012	-22.6%	39,493	-7.8%
GULF COAST NO.6 FUEL OIL	MF	53,502	42,774	25.1%	41,131	30.1%
GULF COAST NO.6 FUEL OIL	MG	9,088	4,342	109.3%	8,077	12.5%
GULF COAST ULSD CALENDAR	LY	7,158	7,467	-4.1%	7,488	-4.4%
GULF COAST ULSD CRACK SPR	GY	14,913	23,389	-36.2%	16,032	-7.0%
HEATING OIL BALMO CLNDR S	1G	0	75	-100.0%	0	-
HEATING OIL CRCK SPRD BAL	1H	0	0	-	0	-
HEATING OIL PHY	HOL	0	0	0.0%	0	0.0%
HEATING OIL PHY	HOP	0	0	-	0	-
HEATING OIL VS ICE GASOIL	HA	0	14,502	-100.0%	1,790	-100.0%
HENRY HUB BASIS SWAP	HB	32,860	15,808	107.9%	36,330	-9.6%
HENRY HUB INDEX SWAP FUTU	IN	17,368	9,700	79.1%	23,938	-27.4%
HENRY HUB SWAP	NN	1,742,381	2,470,651	-29.5%	1,686,366	3.3%
HENRY HUB SWING FUTURE	SN	0	0	-	0	-
HOUSTON SHIP CHANNEL BASI	NH	16,174	4,430	265.1%	16,860	-4.1%
HOUSTON SHIP CHANNEL INDE	IP	372	0	-	372	0.0%
ICE BRENT DUBAI SWAP	DB	5,745	3,195	79.8%	1,440	299.0%
ICE GASOIL BALMO SWAP	U9	0	0	-	0	-
IN DELIVERY MONTH EUA	6T	68,131	124,220	-45.2%	68,281	-0.2%
INDIANA MISO	FDM	0	23,400	-100.0%	1,960	-100.0%
INDIANA MISO	FTD	0	0	-	0	-
INDIANA MISO	FTM	140,320	110,130	27.4%	153,256	-8.4%
INDIANA MISO	PDM	7,523	1,623	363.5%	7,100	6.0%
INDIANA MISO	PTD	0	0	-	0	-
INDIANA MISO	PTM	6,505	7,905	-17.7%	7,451	-12.7%
INDONESIAN COAL	MCC	1,095	1,790	-38.8%	935	17.1%
ISO NEW ENGLAND OFF-PEAK	KI	1,344	4,544	-70.4%	1,558	-13.7%
ISO NEW ENGLAND PK LMP	NI	2,028	5,992	-66.2%	2,339	-13.3%
JAPAN C&F NAPHTHA CRACK S	JB	591	0	-	508	16.3%
JAPAN C&F NAPHTHA SWAP	JA	1,169	1,361	-14.1%	1,477	-20.9%
JAPAN NAPHTHA BALMO SWAP	E6	60	185	-67.6%	55	9.1%
JET AV FUEL (P) CAR FM ICE GAS SWAP	1V	90	81	11.1%	138	-34.8%

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JET BARGES VS ICE GASOIL	JR	0	0	-	0	-
JET CIF NWE VS ICE	JC	314	832	-62.3%	349	-10.0%
JET FUEL BRG FOB RDM VS I	9Q	0	0	-	10	-100.0%
JET FUEL CARGOES CIF NEW	F3	0	0	-	0	-
JET FUEL CRG CIF NEW VS I	6X	0	0	-	8	-100.0%
JET FUEL UP-DOWN BALMO CL	1M	3,465	3,115	11.2%	1,360	154.8%
JET UP-DOWN(ARGUS) SWAP	JU	0	0	-	0	-
LA CARB DIESEL (OPIS)	LX	89	173	-48.6%	104	-14.4%
LA CARB DIESEL (OPIS) SWA	KL	784	888	-11.7%	373	110.2%
LA CARBOB GASOLINE(OPIS)S	JL	925	570	62.3%	600	54.2%
LA JET FUEL VS NYM NO 2 H	MQ	90	544	-83.5%	50	80.0%
LA JET (OPIS) SWAP	JS	400	1,560	-74.4%	75	433.3%
LLS (ARGUS) CALENDAR SWAP	XA	0	1,200	-100.0%	100	-100.0%
LLS (ARGUS) VS WTI SWAP	WJ	46,083	49,853	-7.6%	42,010	9.7%
LOS ANGELES CARB GASOLINE	MH	0	0	-	0	-
MARS (ARGUS) VS WTI SWAP	YX	11,910	9,295	28.1%	13,143	-9.4%
MARS (ARGUS) VS WTI TRD M	YV	0	195	-100.0%	0	-
MCCLOSKEY ARA ARGS COAL	MTF	106,240	78,462	35.4%	85,527	24.2%
MCCLOSKEY RCH BAY COAL	MFF	33,753	37,414	-9.8%	30,493	10.7%
MGF FUT	MGF	0	0	-	0	-
MGN1 SWAP FUT	MGN	222	762	-70.9%	188	18.1%
MICHCON NG INDEX SWAP	Y8	0	0	-	0	-
MICHIGAN BASIS	NF	2,172	2,584	-15.9%	2,176	-0.2%
MICHIGAN HUB OFF-PEAK MON	HJ	0	0	-	0	-
MICHIGAN HUB PEAK MONTH S	HM	0	0	-	0	-
MICHIGAN MISO	HMO	196,840	102,840	91.4%	133,024	48.0%
MICHIGAN MISO	HMW	13,243	5,622	135.6%	9,793	35.2%
MINI GAS EUROBOB OXY NWE ARGS BALMO	MEB	381	353	7.9%	438	-13.0%
MINI RBOB V. EBOBARG NWE BRGS BALMO	MXR	730	440	65.9%	407	79.4%
MINI RBOB V. EBOB(ARGUS) NWE BRGS	MXB	865	210	311.9%	787	9.9%
MISO 5MW OFF PEAK	4R	0	0	-	0	-
MISO 5MW PEAK	4Q	0	0	-	0	-
MJC FUT	MJC	210	924	-77.3%	297	-29.3%
MNC FUT	MNC	5,263	4,027	30.7%	6,177	-14.8%
MONT BELVIEU ETHANE 5 DECIMAL	C0	17,453	8,579	103.4%	15,552	12.2%
MONT BELVIEU ETHANE OPIS BALMO	8C	890	25	3,460.0%	350	154.3%
MONT BELVIEU LDH PROPANE 5 DECIMAL	B0	71,987	22,615	218.3%	75,803	-5.0%
MONT BELVIEU LDH PROPANE OPIS BALMO	8O	945	792	19.3%	975	-3.1%
MONT BELVIEU NATURAL GASOLINE 5 DEC	7Q	14,408	5,567	158.8%	14,307	0.7%
MONT BELVIEU NATURAL GASOLINE BALMO	R0	140	251	-44.2%	557	-74.9%
MONT BELVIEU NORMAL BUTANE 5 DECIMAL	D0	20,902	14,425	44.9%	22,426	-6.8%
MONT BELVIEU NORMAL BUTANE BALMO	8J	423	276	53.3%	2,012	-79.0%
NAT GAS BASIS SWAP	TZ6	1,899	8,640	-78.0%	2,271	-16.4%
NATURAL GAS	XAC	0	0	-	0	-
NATURAL GAS INDEX	TZI	0	168	-100.0%	0	-
NATURAL GAS PEN SWP	NP	570,426	875,234	-34.8%	559,378	2.0%
NEPOOL CNCTCT 5MW D AH O	P3	14,024	4,696	198.6%	14,024	0.0%
NEPOOL CONECTIC 5MW D AH	P2	766	764	0.3%	810	-5.4%
NEPOOL INTR HUB 5MW D AH	H2	321,765	355,492	-9.5%	349,597	-8.0%
NEPOOL INTR HUB 5MW D AH	U6	18,486	26,480	-30.2%	20,598	-10.3%
NEPOOL MAINE 5MW D AH O E	W2	0	0	-	0	-
NEPOOL MAINE 5MW D AH PK	P9	0	0	-	0	-
NEPOOL NE MASS 5MW D AH O	P8	18,656	65,456	-71.5%	22,576	-17.4%

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Energy Futures						
NEPOOL NE MASS 5MW D AH P	P7	2,054	3,574	-42.5%	1,874	9.6%
NEPOOL NEW HAMP 5MW D AH	U2	512	512	0.0%	512	0.0%
NEPOOL NEW HAMP 5MW D AH	U3	9,328	9,328	0.0%	9,328	0.0%
NEPOOL RHD ISLD 5MW D AH	U4	11,947	3,825	212.3%	12,827	-6.9%
NEPOOL RHODE IL 5MW D AH	U5	213,013	69,830	205.0%	225,949	-5.7%
NEPOOL SE MASS 5MW D AH O	P5	4,664	4,664	0.0%	4,664	0.0%
NEPOOL SE MASS 5MW D AH P	P4	256	256	0.0%	256	0.0%
NEPOOL W CNT MASS 5MW D A	L9	28,208	60,820	-53.6%	30,952	-8.9%
NEPOOL W CNTR M 5MW D AH	R6	1,783	3,568	-50.0%	1,937	-8.0%
NEW YORK 0.3% FUEL OIL HI	8N	0	0	-	0	-
NEW YORK ETHANOL SWAP	EZ	2,950	1,255	135.1%	2,646	11.5%
NEW YORK HUB ZONE G PEAK	GN	0	0	-	0	-
NEW YORK HUB ZONE J PEAK	JN	0	0	-	0	-
NGPL MID-CONTINENT	NL	19,637	21,105	-7.0%	17,035	15.3%
NGPL MIDCONTINENT INDEX	IW	0	0	-	0	-
NGPL STX NAT GAS INDEX SW	N6	0	0	-	0	-
NGPL TEX/OK	PD	42,359	19,368	118.7%	41,925	1.0%
NGPL TEXOK INDEX	OI	0	0	-	0	-
NGPL TEXOK SWING SWAP	OX	0	0	-	0	-
N ILLINOIS HUB DAILY	UD	0	0	-	0	-
N ILLINOIS HUB MTHLY	UM	2,036	3,286	-38.0%	2,183	-6.7%
NO 2 UP-DOWN SPREAD CALEN	UT	850	828	2.7%	850	0.0%
NORTHERN NATURAL GAS DEMAR	PE	1,112	0	-	3,877	-71.3%
NORTHERN NATURAL GAS VENTU	PF	7,638	2,158	253.9%	7,390	3.4%
NORTHERN ILLINOIS OFF-PEA	UO	2,508	4,536	-44.7%	2,658	-5.6%
NORTHWEST ROCKIES BASIS S	NR	21,420	10,081	112.5%	12,099	77.0%
N ROCKIES PIPE SWAP	XR	1,397	180	676.1%	2,162	-35.4%
NY1% VS GC SPREAD SWAP	VR	4,725	7,074	-33.2%	5,157	-8.4%
NY 2.2% FUEL OIL (PLATTS	Y3	903	0	-	903	0.0%
NY 3.0% FUEL OIL (PLATTS	H1	445	750	-40.7%	320	39.1%
NY HARBOR 1% FUEL OIL BAL	VK	0	220	-100.0%	100	-100.0%
NY HARBOR HEAT OIL SWP	MP	32,668	13,128	148.8%	33,283	-1.8%
NY HARBOR LOW SULPUR GAS 1000MBBL	NLS	4,350	0	-	4,350	0.0%
NY HARBOR LOW SULPUR GASOIL 1000MT	SLS	0	0	-	0	-
NY HARBOR RESIDUAL FUEL 1	MM	6,044	9,249	-34.7%	5,703	6.0%
NY HARBOR RESIDUAL FUEL C	ML	0	100	-100.0%	50	-100.0%
NYH NO 2 CRACK SPREAD CAL	HK	19,229	33,328	-42.3%	21,693	-11.4%
NY H OIL PLATTS VS NYMEX	YH	1,218	4,042	-69.9%	1,325	-8.1%
NYISO A	KA	9,805	10,595	-7.5%	10,509	-6.7%
NYISO A OFF-PEAK	KB	3,412	4,298	-20.6%	3,684	-7.4%
NYISO CAPACITY	NNC	716	527	35.9%	678	5.6%
NYISO CAPACITY	NRS	1,544	478	223.0%	1,233	25.2%
NYISO G	KG	4,068	6,322	-35.7%	4,398	-7.5%
NYISO G OFF-PEAK	KH	1,308	2,818	-53.6%	1,484	-11.9%
NYISO J	KJ	7,242	7,193	0.7%	7,440	-2.7%
NYISO J OFF-PEAK	KK	1,134	1,346	-15.8%	1,200	-5.5%
NYISO ZONE A 5MW D AH O P	K4	536,313	791,253	-32.2%	547,659	-2.1%
NYISO ZONE A 5MW D AH PK	K3	32,256	49,995	-35.5%	37,987	-15.1%
NYISO ZONE C 5MW D AH O P	A3	32,848	60,928	-46.1%	35,200	-6.7%
NYISO ZONE C 5MW D AH PK	Q5	1,787	3,737	-52.2%	1,919	-6.9%
NYISO ZONE G 5MW D AH O P	D2	317,632	621,662	-48.9%	338,800	-6.2%
NYISO ZONE G 5MW D AH PK	T3	19,976	52,766	-62.1%	22,198	-10.0%
NYISO ZONE J 5MW D AH O P	D4	124,208	323,423	-61.6%	138,712	-10.5%

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Energy Futures						
NYISO ZONE J 5MW D AH PK	D3	8,614	21,170	-59.3%	9,868	-12.7%
NY JET FUEL (ARGUS) VS HEATING OIL	5U	0	0	-	0	-
NY JET FUEL (PLATTS) HEAT OIL SWAP	1U	2,295	2,200	4.3%	3,465	-33.8%
NYMEX ALUMINUM FUTURES	AN	0	50	-100.0%	0	-
NYMEX ULSD VS NYMEX HO	UY	954	30	3,080.0%	819	16.5%
NY ULSD (ARGUS) VS HEATING OIL	7Y	11,984	3,239	270.0%	16,486	-27.3%
ONEOK OKLAHOMA NG BASIS	8X	2,262	1,129	100.4%	2,355	-3.9%
ONTARIO POWER SWAPS	OFD	0	0	-	0	-
ONTARIO POWER SWAPS	OFM	222,283	166,194	33.7%	236,003	-5.8%
ONTARIO POWER SWAPS	OPD	10	0	-	0	-
ONTARIO POWER SWAPS	OPM	18,204	19,341	-5.9%	19,464	-6.5%
OPIS PHYSICAL NATURAL GASOLINE	3R	0	0	-	0	-
OPIS PHYSICAL NORMAL BUTANE	3M	0	0	-	0	-
PANHANDLE BASIS SWAP FUTU	PH	23,660	23,589	0.3%	23,244	1.8%
PANHANDLE INDEX SWAP FUTU	IV	0	0	-	0	-
PANHANDLE PIPE SWAP	XH	0	0	-	0	-
PERMIAN BASIS SWAP	PM	5,315	506	950.4%	5,718	-7.0%
PETROCHEMICALS	22	9	22	-59.1%	49	-81.6%
PETROCHEMICALS	32	56	136	-58.8%	41	36.6%
PETROCHEMICALS	51	0	0	-	0	-
PETROCHEMICALS	81	0	0	-	0	-
PETROCHEMICALS	8I	1,608	1,202	33.8%	1,627	-1.2%
PETROCHEMICALS	91	112	53	111.3%	105	6.7%
PETROCHEMICALS	HPE	245	144	70.1%	282	-13.1%
PETROCHEMICALS	JKM	0	0	-	0	-
PETROCHEMICALS	LPE	4	0	-	28	-85.7%
PETROCHEMICALS	MAE	10	20	-50.0%	10	0.0%
PETROCHEMICALS	MAS	40	70	-42.9%	54	-25.9%
PETROCHEMICALS	MBE	2,602	1,740	49.5%	3,009	-13.5%
PETROCHEMICALS	MNB	1,802	2,220	-18.8%	2,214	-18.6%
PETRO CRCKS & SPRDS ASIA	STI	0	0	-	0	-
PETRO CRCKS & SPRDS ASIA	STR	492	84	485.7%	252	95.2%
PETRO CRCKS & SPRDS ASIA	STS	90	420	-78.6%	20	350.0%
PETRO CRCKS & SPRDS NA	CBA	0	150	-100.0%	0	-
PETRO CRCKS & SPRDS NA	CRB	88	337	-73.9%	243	-63.8%
PETRO CRCKS & SPRDS NA	EXR	1,174	1,166	0.7%	1,096	7.1%
PETRO CRCKS & SPRDS NA	FOC	835	250	234.0%	710	17.6%
PETRO CRCKS & SPRDS NA	GBB	0	0	-	0	-
PETRO CRCKS & SPRDS NA	GCI	2,806	2,546	10.2%	3,000	-6.5%
PETRO CRCKS & SPRDS NA	GCU	34,704	28,105	23.5%	26,976	28.6%
PETRO CRCKS & SPRDS NA	GFC	0	20	-100.0%	0	-
PETRO CRCKS & SPRDS NA	HOB	9,245	5,261	75.7%	7,311	26.5%
PETRO CRCKS & SPRDS NA	KSD	0	1,050	-100.0%	50	-100.0%
PETRO CRCKS & SPRDS NA	NFC	0	0	-	0	-
PETRO CRCKS & SPRDS NA	NFG	0	50	-100.0%	0	-
PETRO CRCKS & SPRDS NA	NYF	2,475	2,771	-10.7%	2,475	0.0%
PETRO CRCKS & SPRDS NA	NYH	0	0	-	0	-
PETRO CRCKS & SPRDS NA	RBB	21,233	17,531	21.1%	18,913	12.3%
PETRO CRCKS & SPRDS NA	RVG	125	150	-16.7%	0	-
PETRO CRK&SPRD EURO	1NB	10,530	4,950	112.7%	11,695	-10.0%
PETRO CRK&SPRD EURO	1ND	0	0	-	0	-
PETRO CRK&SPRD EURO	43	351	337	4.2%	105	234.3%
PETRO CRK&SPRD EURO	BFR	130	620	-79.0%	210	-38.1%

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Energy Futures						
PETRO CRK&SPRD EURO	BOB	2,742	1,780	54.0%	2,257	21.5%
PETRO CRK&SPRD EURO	EBF	0	0	-	0	-
PETRO CRK&SPRD EURO	EOB	83	0	-	25	232.0%
PETRO CRK&SPRD EURO	EPN	321	299	7.4%	380	-15.5%
PETRO CRK&SPRD EURO	EVC	4,106	1,527	168.9%	3,795	8.2%
PETRO CRK&SPRD EURO	FBT	330	1,220	-73.0%	30	1,000.0%
PETRO CRK&SPRD EURO	FVB	36	72	-50.0%	39	-7.7%
PETRO CRK&SPRD EURO	GCB	480	20	2,300.0%	665	-27.8%
PETRO CRK&SPRD EURO	GOC	217	534	-59.4%	48	352.1%
PETRO CRK&SPRD EURO	GRB	0	0	-	0	-
PETRO CRK&SPRD EURO	GRS	0	0	-	0	-
PETRO CRK&SPRD EURO	LSU	0	15	-100.0%	84	-100.0%
PETRO CRK&SPRD EURO	MGB	119	7	1,600.0%	60	98.3%
PETRO CRK&SPRD EURO	MUD	619	491	26.1%	715	-13.4%
PETRO CRK&SPRD EURO	NBB	0	10	-100.0%	0	-
PETRO CRK&SPRD EURO	NOB	446	657	-32.1%	455	-2.0%
PETRO CRK&SPRD EURO	NYG	0	50	-100.0%	0	-
PETRO CRK&SPRD EURO	SFB	0	0	-	0	-
PETRO CRK&SPRD EURO	SFC	0	84	-100.0%	7	-100.0%
PETROLEUM PRODUCTS	D43	0	0	-	0	-
PETROLEUM PRODUCTS	D44	48	150	-68.0%	55	-12.7%
PETROLEUM PRODUCTS	D53	0	0	-	0	-
PETROLEUM PRODUCTS	D62	0	0	-	0	-
PETROLEUM PRODUCTS	D63	0	0	-	0	-
PETROLEUM PRODUCTS	D64	238	247	-3.6%	336	-29.2%
PETROLEUM PRODUCTS	EWB	5	0	-	10	-50.0%
PETROLEUM PRODUCTS	EWG	0	0	-	0	-
PETROLEUM PRODUCTS	RMG	0	0	-	0	-
PETROLEUM PRODUCTS	RMK	0	760	-100.0%	0	-
PETROLEUM PRODUCTS ASIA	E6M	125	125	0.0%	30	316.7%
PETROLEUM PRODUCTS ASIA	MJN	2,514	2,910	-13.6%	2,877	-12.6%
PETRO OUTRIGHT EURO	0A	30	0	-	90	-66.7%
PETRO OUTRIGHT EURO	0B	355	427	-16.9%	563	-36.9%
PETRO OUTRIGHT EURO	0C	0	30	-100.0%	0	-
PETRO OUTRIGHT EURO	0D	7,494	9,568	-21.7%	7,940	-5.6%
PETRO OUTRIGHT EURO	0E	225	110	104.5%	462	-51.3%
PETRO OUTRIGHT EURO	0F	1,648	3,296	-50.0%	1,569	5.0%
PETRO OUTRIGHT EURO	1T	23	30	-23.3%	23	0.0%
PETRO OUTRIGHT EURO	33	915	555	64.9%	783	16.9%
PETRO OUTRIGHT EURO	59	0	272	-100.0%	0	-
PETRO OUTRIGHT EURO	5L	127	90	41.1%	253	-49.8%
PETRO OUTRIGHT EURO	63	227	75	202.7%	116	95.7%
PETRO OUTRIGHT EURO	6L	16	0	-	0	-
PETRO OUTRIGHT EURO	7I	465	294	58.2%	316	47.2%
PETRO OUTRIGHT EURO	7P	0	25	-100.0%	0	-
PETRO OUTRIGHT EURO	7R	395	359	10.0%	389	1.5%
PETRO OUTRIGHT EURO	88	25	20	25.0%	25	0.0%
PETRO OUTRIGHT EURO	CBB	0	0	-	0	-
PETRO OUTRIGHT EURO	CPB	5	70	-92.9%	181	-97.2%
PETRO OUTRIGHT EURO	EFF	90	4	2,150.0%	0	-
PETRO OUTRIGHT EURO	EFM	123	34	261.8%	88	39.8%
PETRO OUTRIGHT EURO	ENS	244	579	-57.9%	232	5.2%
PETRO OUTRIGHT EURO	EWN	226	99	128.3%	253	-10.7%

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Energy Futures						
PETRO OUTRIGHT EURO	FBD	0	0	-	0	-
PETRO OUTRIGHT EURO	MBB	55	0	-	44	25.0%
PETRO OUTRIGHT EURO	MBN	2,893	1,908	51.6%	2,828	2.3%
PETRO OUTRIGHT EURO	RBF	0	310	-100.0%	0	-
PETRO OUTRIGHT EURO	SMU	100	0	-	50	100.0%
PETRO OUTRIGHT EURO	T0	724	60	1,106.7%	574	26.1%
PETRO OUTRIGHT EURO	ULB	0	0	-	0	-
PETRO OUTRIGHT EURO	V0	200	425	-52.9%	0	-
PETRO OUTRIGHT EURO	W0	0	0	-	0	-
PETRO OUTRIGHT EURO	X0	300	184	63.0%	0	-
PETRO OUTRIGHT NA	5Y	0	0	-	0	-
PETRO OUTRIGHT NA	DBB	0	0	-	0	-
PETRO OUTRIGHT NA	FCB	189	282	-33.0%	223	-15.2%
PETRO OUTRIGHT NA	FOB	0	0	-	0	-
PETRO OUTRIGHT NA	FOM	0	0	-	0	-
PETRO OUTRIGHT NA	GKS	0	0	-	0	-
PETRO OUTRIGHT NA	JE	20	30	-33.3%	20	0.0%
PETRO OUTRIGHT NA	MBL	584	496	17.7%	674	-13.4%
PETRO OUTRIGHT NA	MEN	769	606	26.9%	855	-10.1%
PETRO OUTRIGHT NA	MEO	7,095	8,877	-20.1%	6,938	2.3%
PETRO OUTRIGHT NA	MFD	50	20	150.0%	50	0.0%
PETRO OUTRIGHT NA	MMF	181	142	27.5%	140	29.3%
PETRO OUTRIGHT NA	NYB	0	0	-	0	-
PETRO OUTRIGHT NA	NYT	0	0	-	250	-100.0%
PETRO OUTRIGHT NA	XER	0	0	-	0	-
PGE&E CITYGATE	PC	0	1,364	-100.0%	0	-
PJM AD HUB 5MW REAL TIME	V3	1,525,795	1,319,778	15.6%	1,573,587	-3.0%
PJM AD HUB 5MW REAL TIME	Z9	56,524	61,615	-8.3%	60,880	-7.2%
PJM AECO DA OFF-PEAK	X1	167,761	169,066	-0.8%	179,913	-6.8%
PJM AECO DA PEAK	Y1	9,148	9,205	-0.6%	9,830	-6.9%
PJM APS ZONE DA OFF-PEAK	W4	28,104	42,144	-33.3%	29,280	-4.0%
PJM APS ZONE DA PEAK	S4	1,533	2,298	-33.3%	1,599	-4.1%
PJM ATSI ELEC	MOD	0	3,854	-100.0%	0	-
PJM ATSI ELEC	MPD	0	212	-100.0%	0	-
PJM BGE DA OFF-PEAK	R3	32,313	55,438	-41.7%	35,057	-7.8%
PJM BGE DA PEAK	E3	2,538	5,068	-49.9%	2,802	-9.4%
PJM COMED 5MW D AH O PK	D9	80,453	136,529	-41.1%	83,981	-4.2%
PJM COMED 5MW D AH PK	D8	4,411	7,501	-41.2%	4,609	-4.3%
PJM DAILY	JD	0	4	-100.0%	0	-
PJM DAYTON DA OFF-PEAK	R7	317,498	332,978	-4.6%	321,058	-1.1%
PJM DAYTON DA PEAK	D7	17,163	22,787	-24.7%	18,263	-6.0%
PJM DPL DA OFF-PEAK	E8	0	9,635	-100.0%	0	-
PJM DPL DA PEAK	L8	0	530	-100.0%	0	-
PJM DUQUESNE 5MW D AH PK	D5	0	255	-100.0%	22	-100.0%
PJM DUQUS 5MW D AH O PK	D6	0	4,680	-100.0%	392	-100.0%
PJM EASTERNH DA PEAK	E9	0	0	-	0	-
PJM JCPL DA OFF-PEAK	F2	112,950	23,400	382.7%	118,830	-4.9%
PJM JCPL DA PEAK	J2	6,695	3,075	117.7%	7,135	-6.2%
PJM NI HUB 5MW REAL TIME	B3	29,273	60,899	-51.9%	32,951	-11.2%
PJM NI HUB 5MW REAL TIME	B6	602,574	847,563	-28.9%	650,870	-7.4%
PJM NILL DA OFF-PEAK	L3	172,869	525,303	-67.1%	202,061	-14.4%
PJM NILL DA PEAK	N3	9,687	24,835	-61.0%	11,152	-13.1%
PJM OFF-PEAK LMP SWAP FUT	JP	7,988	11,680	-31.6%	8,324	-4.0%

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Energy Futures						
PJM PECO ZONE5MW PEAK CAL MO DAY AH	4N	512	1,528	-66.5%	512	0.0%
PJM PECO DA OFF-PEAK	Q8	0	0	-	0	-
PJM PECO DA PEAK	R8	0	742	-100.0%	0	-
PJM PPL DA OFF-PEAK	F5	41,976	112,382	-62.6%	45,504	-7.8%
PJM PPL DA PEAK	L5	3,328	8,231	-59.6%	3,614	-7.9%
PJM PSEG DA OFF-PEAK	W6	21,373	132,866	-83.9%	27,645	-22.7%
PJM PSEG DA PEAK	L6	1,155	7,249	-84.1%	1,507	-23.4%
PJM WES HUB PEAK LMP 50 M	4S	256	407	-37.1%	256	0.0%
PJM WESTH DA OFF-PEAK	E4	1,376,921	779,914	76.5%	1,413,377	-2.6%
PJM WESTHDA PEAK	J4	79,004	47,840	65.1%	81,908	-3.5%
PJM WESTH RT OFF-PEAK	N9	3,021,788	1,937,424	56.0%	3,042,172	-0.7%
PJM WESTH RT PEAK	L1	142,148	113,215	25.6%	146,350	-2.9%
PLASTICS	PGP	2,359	710	232.3%	1,739	35.7%
PLASTICS	PPP	0	25	-100.0%	0	-
POLYETHYLENE FUTURES	P6	0	0	-	0	-
PREMIUM UNLD 10P FOB MED	3G	924	387	138.8%	753	22.7%
PREMIUM UNLD 10PPM CARGOE	4G	0	6	-100.0%	0	-
PREMIUM UNLEAD 10PPM FOB	8G	29	64	-54.7%	118	-75.4%
PREM UNL GAS 10PPM RDAM FOB BALMO	7N	25	6	316.7%	15	66.7%
PREM UNL GAS 10PPM RDAM FOB SWAP	7L	112	79	41.8%	95	17.9%
PROPANE NON-LDH MB (OPIS) BALMO SWP	1S	250	0	-	100	150.0%
PROPANE NON-LDH MT. BEL (OPIS) SWP	1R	8,889	2,316	283.8%	7,111	25.0%
RBOB CALENDAR SWAP	RL	17,718	13,237	33.9%	17,185	3.1%
RBOB CRACK SPREAD	RM	3,696	14,502	-74.5%	3,350	10.3%
RBOB CRACK SPREAD BALMO S	1E	0	0	-	0	-
RBOB GASOLINE BALMO CLNDR	1D	1,068	275	288.4%	806	32.5%
RBOB PHY	RBL	0	0	0.0%	0	0.0%
RBOB PHY	RBP	0	0	-	0	-
RBOB SPREAD (PLATTS) SWAP	RI	63	64	-1.6%	69	-8.7%
RBOB UP-DOWN CALENDAR SWA	RV	12,366	13,382	-7.6%	12,368	0.0%
RBOB VS HEATING OIL SWAP	RH	1,500	225	566.7%	2,125	-29.4%
SAN JUAN BASIS SWAP	NJ	3,204	2,598	23.3%	1,383	131.7%
SAN JUAN PIPE SWAP	XX	112	0	-	224	-50.0%
SINGAPORE 180CST BALMO	BS	51	75	-32.0%	62	-17.7%
SINGAPORE 380CST BALMO	BT	115	74	55.4%	101	13.9%
SINGAPORE 380CST FUEL OIL	SE	5,669	5,500	3.1%	4,661	21.6%
SINGAPORE FUEL 180CST CAL	UA	4,658	5,611	-17.0%	4,327	7.6%
SINGAPORE FUEL OIL SPREAD	SD	1,384	2,208	-37.3%	748	85.0%
SINGAPORE GASOIL	MTB	84	120	-30.0%	222	-62.2%
SINGAPORE GASOIL	MTS	5,269	6,653	-20.8%	5,079	3.7%
SINGAPORE GASOIL	STF	0	10	-100.0%	0	-
SINGAPORE GASOIL	STL	0	0	-	0	-
SINGAPORE GASOIL	STZ	600	450	33.3%	600	0.0%
SINGAPORE GASOIL BALMO	VU	0	1,205	-100.0%	100	-100.0%
SINGAPORE GASOIL CALENDAR	MSG	5,144	180	2,757.8%	672	665.5%
SINGAPORE GASOIL SWAP	SG	5,861	11,036	-46.9%	7,074	-17.1%
SINGAPORE GASOIL VS ICE	GA	5,150	15,597	-67.0%	7,008	-26.5%
SINGAPORE JET KERO BALMO	BX	250	0	-	0	-
SINGAPORE JET KERO GASOIL	RK	2,125	9,340	-77.2%	3,150	-32.5%
SINGAPORE JET KEROSENE SW	KS	4,628	9,148	-49.4%	5,421	-14.6%
SINGAPORE JET KERO VS. GASOIL BALMO	ZO	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEADED BALMO	1P	785	275	185.5%	625	25.6%
SINGAPORE MOGAS 92 UNLEADED SWP	1N	25,427	12,374	105.5%	24,884	2.2%

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Energy Futures						
SINGAPORE NAPHTHA BALMO	KU	0	0	-	0	-
SINGAPORE NAPHTHA SWAP	SP	125	1,320	-90.5%	75	66.7%
SING FUEL	MSD	0	10	-100.0%	0	-
SOCAL BASIS SWAP	NS	2,632	5,404	-51.3%	2,632	0.0%
SOCAL PIPE SWAP	XN	1,336	3,996	-66.6%	1,526	-12.5%
SONAT BASIS SWAP FUTURE	SZ	3,896	2,732	42.6%	3,474	12.1%
SOUTH STAR TEX OKLHM KNS	8Z	891	1,823	-51.1%	965	-7.7%
Sumas Basis Swap	NK	5,132	6,997	-26.7%	5,281	-2.8%
TC2 ROTTERDAM TO USAC 37K	TM	13	60	-78.3%	10	30.0%
TC5 RAS TANURA TO YOKOHAM	TH	15	65	-76.9%	5	200.0%
TCO BASIS SWAP	TC	78,829	4,570	1,624.9%	80,904	-2.6%
TCO NG INDEX SWAP	Q1	2,920	0	-	3,168	-7.8%
TD3 MEG TO JAPAN 250K MT	TL	0	0	-	0	-
TD5 WEST AFRICA TO USAC 1	TI	0	0	-	0	-
TENN 800 LEG NAT GAS INDE	L4	0	3,060	-100.0%	0	-
TENNESSEE 500 LEG BASIS S	NM	3,956	0	-	1,991	98.7%
TENNESSEE 500 LEG NG INDE	Y7	0	2,432	-100.0%	0	-
TENNESSEE 500 LEG NG SWIN	T7	0	0	-	0	-
TENNESSEE 800 LEG NG BASI	6Z	2,996	1,711	75.1%	2,568	16.7%
TENNESSEE ZONE 0 BASIS SW	NQ	0	224	-100.0%	0	-
TETCO M-3 INDEX	IX	5,964	252	2,266.7%	6,274	-4.9%
Tetco STX Basis	TX	428	544	-21.3%	0	-
TEXAS EASTERN ZONE M-3 BA	NX	20,616	9,365	120.1%	20,394	1.1%
TEXAS EAST W LOUISIANA NG	8B	0	0	-	0	-
TEXAS GAS ZONE1 NG BASIS	9F	14,592	2,420	503.0%	8,990	62.3%
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	11,028	7,728	42.7%	11,090	-0.6%
TRANSCO ZONE4 BASIS SWAP	TR	22,670	5,654	301.0%	12,903	75.7%
TRANSCO ZONE 4 NAT GAS IN	B2	0	0	-	372	-100.0%
TRANSCO ZONE 6 BASIS SWAP	NZ	2,536	2,750	-7.8%	2,938	-13.7%
TRANSCO ZONE 6 INDEX	IT	76	364	-79.1%	80	-5.0%
UCM FUT	UCM	20	51	-60.8%	85	-76.5%
ULSD 10PPM CIF MED BALMO	X7	0	0	-	0	-
ULSD 10PPM CIF MED SWAP	Z6	3	0	-	3	0.0%
ULSD 10PPM CIF MED VS ICE	Z7	120	277	-56.7%	133	-9.8%
ULSD 10PPM CIF NW BALMO S	B1	0	0	-	0	-
ULSD 10PPM CIF VS ICE GAS	7V	0	0	-	0	-
ULSD UP-DOWN(ARGUS) SWAP	US	0	0	-	0	-
ULSD UP-DOWN BALMO SWP	1L	2,010	2,915	-31.0%	2,725	-26.2%
UP DOWN GC ULSD VS NMX HO	LT	54,792	69,596	-21.3%	52,951	3.5%
USGC UNL 87 CRACK SPREAD	RU	175	1,475	-88.1%	350	-50.0%
WAHA BASIS	NW	14,679	5,474	168.2%	15,665	-6.3%
WAHA INDEX SWAP FUTURE	IY	0	0	-	0	-
WESTERN RAIL DELIVERY PRB	QP	6,200	12,185	-49.1%	6,115	1.4%
WTI-BRENT BULLET SWAP	BY	50	8,222	-99.4%	55	-9.1%
WTI-BRENT CALENDAR SWAP	BK	127,607	104,544	22.1%	137,262	-7.0%
WTI CALENDAR	CS	130,358	158,599	-17.8%	136,554	-4.5%
WTS (ARGUS) VS WTI SWAP	FF	33,224	11,775	182.2%	32,388	2.6%
WTS (ARGUS) VS WTI TRD MT	FH	8,000	4,013	99.4%	4,791	67.0%

Energy Options

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Energy Options						
APPALACHIAN COAL	6K	65	90	-27.8%	25	160.0%
BRENT 1 MONTH CAL	AA	0	0	-	0	-
BRENT CALENDAR SWAP	BA	255,036	315,487	-19.2%	246,473	3.5%
BRENT OIL LAST DAY	BE	31,727	22,361	41.9%	24,423	29.9%
BRENT OIL LAST DAY	OS	73,981	82,951	-10.8%	73,686	0.4%
CINERGY HUB PEAK MONTH	OY	0	0	-	0	-
COAL API2 INDEX	CLA	6,113	150	3,975.3%	1,625	276.2%
COAL API2 INDEX	CQA	7,930	150	5,186.7%	1,155	586.6%
COAL API4 INDEX	RLA	790	50	1,480.0%	490	61.2%
COAL API4 INDEX	RQA	325	0	-	275	18.2%
COAL SWAP	CPF	255	310	-17.7%	215	18.6%
COAL SWAP	RPF	3,685	2,125	73.4%	2,520	46.2%
CRUDE OIL 1MO	WA	387,660	260,500	48.8%	260,185	49.0%
CRUDE OIL APO	AO	642,855	598,156	7.5%	484,396	32.7%
CRUDE OIL CALNDR STRIP	6F	110	50	120.0%	110	0.0%
CRUDE OIL OUTRIGHTS	AH	0	1,800	-100.0%	600	-100.0%
CRUDE OIL OUTRIGHTS	DBP	6,960	3,300	110.9%	7,160	-2.8%
CRUDE OIL PHY	CD	0	0	-	0	-
CRUDE OIL PHY	LC	129,754	109,370	18.6%	119,757	8.3%
CRUDE OIL PHY	LO	3,372,530	2,294,784	47.0%	2,802,897	20.3%
CRUDE OIL PHY	LO1	1,452	0	-	2,022	-28.2%
CRUDE OIL PHY	LO2	180	0	-	168	7.1%
CRUDE OIL PHY	LO3	0	0	-	1	-100.0%
CRUDE OIL PHY	LO4	0	0	-	0	-
CRUDE OIL PHY	LO5	0	0	-	0	-
DAILY CRUDE OIL	DNM	0	0	-	0	-
ELEC FINSETTLED	PJD	0	0	-	0	-
ELEC FINSETTLED	PJH	0	0	-	0	-
ELEC FINSETTLED	PML	444	1,939	-77.1%	510	-12.9%
ELEC MISO PEAK	OEM	0	120	-100.0%	0	-
ELECTRICITY OFF PEAK	N9P	0	4,560	-100.0%	2,112	-100.0%
ETHANOL SWAP	CVR	14,945	7,740	93.1%	17,028	-12.2%
ETHANOL SWAP	GVR	13,170	6,858	92.0%	14,170	-7.1%
EURO-DENOMINATED PETRO PROD	EFB	0	666	-100.0%	40	-100.0%
EURO-DENOMINATED PETRO PROD	NWE	0	0	-	0	-
EUROPEAN JET KEROSENE NWE (PLATTS) AVG PRC	30	0	118	-100.0%	0	-
GASOIL CRACK SPREAD AVG PRICE OPTIONS	3U	0	1,500	-100.0%	774	-100.0%
GASOLINE	GCE	0	0	-	208	-100.0%
HEATING OIL CRK SPD AVG PRICE OPTIONS	3W	0	0	-	0	-
HEATING OIL PHY	LB	2,307	2,786	-17.2%	1,776	29.9%
HEATING OIL PHY	OH	93,515	72,905	28.3%	84,491	10.7%
HENRY HUB FINANCIAL LAST	E7	20,635	35,645	-42.1%	23,021	-10.4%
HO 1 MONTH CLNDR OPTIONS	FA	1,400	1,375	1.8%	3,380	-58.6%
IN DELIVERY MONTH EUA OPTIONS	6U	0	0	-	0	-
ISO NEW ENGLAND PK LMP	OE	0	530	-100.0%	0	-
MCCLOSKEY ARA ARGS COAL	MTO	13,965	5,655	146.9%	10,365	34.7%
MCCLOSKEY RCH BAY COAL	MFO	3,660	890	311.2%	2,460	48.8%
NATURAL GAS 1 M CSO FIN	G4	133,726	268,915	-50.3%	133,864	-0.1%
NATURAL GAS 1MO	IA	0	0	-	0	-
NATURAL GAS 2 M CSO FIN	G2	0	0	-	0	-
NATURAL GAS 3 M CSO FIN	G3	450	13,600	-96.7%	250	80.0%
NATURAL GAS 5 M CSO FIN	G5	250	100	150.0%	250	0.0%
NATURAL GAS 6 M CSO FIN	G6	5,550	29,200	-81.0%	4,550	22.0%

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Energy Options						
NATURAL GAS OPTION ON CALENDAR STRP	6J	9,627	14,651	-34.3%	8,777	9.7%
NATURAL GAS PHY	KD	0	0	0.0%	0	0.0%
NATURAL GAS PHY	LN	3,799,781	5,087,018	-25.3%	3,752,280	1.3%
NATURAL GAS PHY	ON	148,210	275,219	-46.1%	140,191	5.7%
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	7,880	14,150	-44.3%	11,124	-29.2%
NY HARBOR HEAT OIL SWP	AT	106,055	75,778	40.0%	102,209	3.8%
NYMEX EUROPEAN GASOIL APO	F7	338	243	39.1%	134	152.2%
PANHANDLE PIPE SWAP	PU	0	0	-	0	-
PETROCHEMICALS	4H	16,585	14,552	14.0%	17,683	-6.2%
PETROCHEMICALS	4I	0	0	-	75	-100.0%
PETROCHEMICALS	4J	4,800	10,320	-53.5%	6,295	-23.7%
PETROCHEMICALS	4K	0	1,700	-100.0%	50	-100.0%
PETROCHEMICALS	CPR	0	638	-100.0%	30	-100.0%
PETRO OUTRIGHT EURO	8H	775	552	40.4%	886	-12.5%
PETRO OUTRIGHT NA	FG	0	0	-	0	-
PGE CITYGATE PIPE SWAP	CW	6,600	11,600	-43.1%	7,200	-8.3%
PJM CALENDAR STRIP	6O	560	4,540	-87.7%	420	33.3%
PJM ELECTRIC	6OO	6	0	-	6	0.0%
PJM MONTHLY	JO	250	1,560	-84.0%	282	-11.3%
RBOB 1MO CAL SPD OPTIONS	ZA	0	725	-100.0%	0	-
RBOB 6 MONTH CALENDAR SPR	ZM	0	0	-	0	-
RBOB CALENDAR SWAP	RA	6,063	15,015	-59.6%	7,729	-21.6%
RBOB CRACK SPREAD AVG PRICE OPTIONS	3Y	0	0	-	0	-
RBOB PHY	OB	39,835	35,610	11.9%	34,190	16.5%
RBOB PHY	RF	212	383	-44.6%	12	1,666.7%
ROTTERDAM 3.5%FUEL OIL CL	Q6	2,320	6,786	-65.8%	2,808	-17.4%
SAN JUAN PIPE SWAP	PJ	1,512	3,876	-61.0%	3,186	-52.5%
SHORT TERM	U11	0	0	-	0	-
SHORT TERM	U12	0	0	-	0	-
SHORT TERM	U13	0	0	-	0	-
SHORT TERM	U14	0	0	-	0	-
SHORT TERM	U15	0	0	-	0	-
SHORT TERM	U22	0	0	-	0	-
SHORT TERM	U23	0	0	-	0	-
SHORT TERM	U24	0	0	-	0	-
SHORT TERM	U25	0	0	-	0	-
SHORT TERM	U26	0	0	-	0	-
SHORT TERM CRUDE OIL	C02	0	0	-	750	-100.0%
SHORT TERM CRUDE OIL	C05	0	0	-	0	-
SHORT TERM NATURAL GAS	U01	0	0	-	0	-
SHORT TERM NATURAL GAS	U02	375	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	-

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Energy Options						
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	0.0%	0	0.0%
SINGAPORE FUEL OIL 180 CS	C5	0	630	-100.0%	20	-100.0%
SINGAPORE GASOIL CALENDAR	M2	0	0	-	25	-100.0%
SINGAPORE JET FUEL CALEND	N2	975	2,760	-64.7%	1,380	-29.3%
SOCAL PIPE SWAP	ZN	16,824	36,020	-53.3%	18,072	-6.9%
WTI 12 MONTH CALENDAR OPT	WZ	0	0	-	0	-
WTI 6 MONTH CALENDAR OPTI	WM	0	0	-	0	-
WTI-BRENT BULLET SWAP	BV	46,615	73,704	-36.8%	22,835	104.1%
WTI CRUDE OIL 12 M CSO F	7Z	0	0	-	0	-
WTI CRUDE OIL 1 M CSO FI	7A	377,706	113,850	231.8%	285,300	32.4%
Metals Futures						
COMEX GOLD	GC	425,314	375,065	13.4%	371,646	14.4%
NYMEX HOT ROLLED STEEL	HR	20,793	10,009	107.7%	23,736	-12.4%
NYMEX PLATINUM	PL	64,675	60,046	7.7%	64,119	0.9%
PALLADIUM	PA	33,700	39,056	-13.7%	33,168	1.6%
URANIUM	UX	4,172	7,132	-41.5%	4,818	-13.4%
COMEX SILVER	SI	163,955	147,000	11.5%	151,215	8.4%
COMEX MINY GOLD	QO	1,387	564	145.9%	828	67.5%
E-MINI SILVER	6Q	0	3	-100.0%	0	-
COMEX MINY SILVER	QI	136	205	-33.7%	86	58.1%
COMEX COPPER	HG	183,676	151,900	20.9%	160,435	14.5%
COMEX MINY COPPER	QC	191	112	70.5%	153	24.8%
Aluminium MW Trans Prem Platts	AUP	4,894	252	1,842.1%	2,462	98.8%
ALUMINUM	ALI	209	0	-	99	111.1%
COPPER	HGS	4,677	407	1,049.1%	4,541	3.0%
E-MICRO GOLD	MGC	1,310	1,302	0.6%	1,632	-19.7%
FERROUS PRODUCTS	BUS	0	85	-100.0%	0	-
FERROUS PRODUCTS	SSF	30	34	-11.8%	30	0.0%
IRON ORE	PIO	300	0	-	240	25.0%
IRON ORE CHINA	TIC	20	0	-	20	0.0%
NYMEX IRON ORE FUTURES	TIO	5,507	4,900	12.4%	4,555	20.9%
SILVER	SIL	1,436	1,402	2.4%	1,004	43.0%
Metals Options						
COMEX COPPER	HX	2,643	2,625	0.7%	1,526	73.2%
COMEX GOLD	OG	1,397,497	1,370,495	2.0%	1,400,302	-0.2%
COMEX SILVER	SO	198,539	194,577	2.0%	183,570	8.2%
GOLD	OG1	89	0	-	125	-28.8%

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Metals Options						
GOLD	OG2	115	0	-	28	310.7%
GOLD	OG3	0	0	-	0	-
GOLD	OG4	0	0	-	0	-
GOLD	OG5	0	0	-	0	-
IRON ORE CHINA	ICT	8,242	2,148	283.7%	6,032	36.6%
NYMEX HOT ROLLED STEEL	HRO	0	460	-100.0%	0	-
NYMEX PLATINUM	PO	10,041	14,279	-29.7%	8,971	11.9%
PALLADIUM	PAO	5,101	13,148	-61.2%	4,059	25.7%
SHORT TERM	L11	0	0	-	0	-
SHORT TERM GOLD	L02	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	L18	0	0	-	0	-
SHORT TERM GOLD	L29	0	0	-	0	-
SHORT TERM GOLD	L30	0	0	-	0	-
SILVER	SO1	170	0	-	109	56.0%
SILVER	SO2	0	0	-	20	-100.0%
SILVER	SO3	0	0	-	20	-100.0%
SILVER	SO4	0	0	-	0	-
SILVER	SO5	0	0	-	0	-
TOTAL FUTURES GROUP						
Commodities and Alternative Investments Futures		127	7	1,714.3%	70	81.4%
Energy Futures		20,061,674	20,537,221	-2.3%	19,531,736	2.7%
Metals Futures		916,382	799,474	14.6%	824,787	11.1%
TOTAL FUTURES		20,978,183	21,336,702	-1.7%	20,356,593	3.1%
TOTAL OPTIONS GROUP						
Energy Options		9,819,329	9,948,676	-1.3%	8,751,381	12.2%
Metals Options		1,622,437	1,597,732	1.5%	1,604,762	1.1%
TOTAL OPTIONS		11,441,766	11,546,408	-0.9%	10,356,143	10.5%



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TOTAL COMBINED						
Commodities and Alternative Investments		127	7	1,714.3%	70	81.4%
Energy		29,881,003	30,485,897	-2.0%	28,283,117	5.6%
Metals		2,538,819	2,397,206	5.9%	2,429,549	4.5%
GRAND TOTAL		32,419,949	32,883,110	-1.4%	30,712,736	5.6%