



## NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity	Open Interest FEB 2013	Open Interest FEB 2012	% CHG	Open Interest JAN 2013	% CHG
<b>Commodities and Alternative Investments Futures</b>					
CARBON CER EURO	0	0	-	0	-
CARBON EUA EMISSIONS EURO	0	0	-	0	-
COCOA TAS	1	9	-88.9%	13	-92.3%
COFFEE	3	8	-62.5%	10	-70.0%
COTTON	3	4	-25.0%	6	-50.0%
DAILY EUA EMISSIONS	0	0	-	0	-
IN DELIVERY MONTH EUA	755	0	-	755	0.0%
POLYPROPYLENE FUTURES	95,608	0	-	93,818	1.9%
SUGAR 11	0	36	-100.0%	0	-
	16	31	-48.4%	59	-72.9%
<b>Energy Futures</b>					
URANIUM	5,752	4,767	20.7%	5,601	2.7%
CRUDE OIL PHY	1,663,908	1,551,375	7.3%	1,575,810	5.6%
CRUDE OIL	74,780	78,626	-4.9%	74,722	0.1%
MINY WTI CRUDE OIL	3,000	3,116	-3.7%	3,632	-17.4%
BRENT OIL LAST DAY	49,311	23,358	111.1%	30,516	61.6%
HEATING OIL PHY	289,488	287,730	0.6%	313,950	-7.8%
HTG OIL	1,792	1,783	0.5%	1,293	38.6%
MINY HTG OIL	6	20	-70.0%	4	50.0%
RBOB PHY	327,953	353,166	-7.1%	312,410	5.0%
MINY RBOB GAS	0	1	-100.0%	0	0.0%
NATURAL GAS	18,309	1,255	1,358.9%	20,139	-9.1%
LTD NAT GAS	202,814	98,598	105.7%	158,088	28.3%
MINY NATURAL GAS	3,544	3,583	-1.1%	3,429	3.4%
SING FUEL	0	0	-	0	-
NY HARBOR ULSD DIESEL	0	0	-	0	-
PJM MONTHLY	55,021	77,402	-28.9%	57,303	-4.0%
NATURAL GAS PHY	1,215,034	1,200,723	1.2%	1,176,253	3.3%
RBOB GAS	6,494	1,001	548.8%	5,480	18.5%
	0	0	0.0%	0	0.0%
3.5% FUEL OIL CID MED SWA	15	30	-50.0%	15	0.0%
AEP-DAYTON HUB DAILY	0	0	-	0	-
AEP-DAYTON HUB MTHLY	12,090	13,651	-11.4%	12,134	-0.4%
AEP-DAYTON HUB OFF-PEAK M	9,834	14,267	-31.1%	10,359	-5.1%
ALBERTA ELECTRICITY	0	0	-	0	-
ALGON CITY GATES NAT GAS	0	0	-	0	-
ALGONQUIN CITYGATES BASIS	1,573	4,096	-61.6%	1,769	-11.1%
ALGONQUIN CITY-GATES NAT	0	0	-	0	-
ANR LA NAT GAS INDEX SWAP	0	0	-	0	-
ANR LOUISIANA BASIS SWAP	434	3,705	-88.3%	826	-47.5%
ANR OKLAHOMA	15,481	25,313	-38.8%	16,105	-3.9%
APPALACHIAN COAL (PHY)	7,640	7,065	8.1%	7,220	5.8%
ARGUS BIODIESEL RME FOB R	0	745	-100.0%	0	-
ARGUS LLS VS. WTI (ARG) T	13,646	12,001	13.7%	9,992	36.6%
ARGUS PROPAN FAR EST INDE	411	693	-40.7%	430	-4.4%
ARGUS PROPAN(SAUDI ARAMCO)	501	679	-26.2%	624	-19.7%
BRENT BALMO SWAP	292	736	-60.3%	1,273	-77.1%
BRENT CALENDAR SWAP	48,889	59,719	-18.1%	47,711	2.5%
BRENT CFD(PLATTS) VS FRNT	75	0	-	75	0.0%
BRENT CFD SWAP	75	0	-	225	-66.7%

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BRENT FINANCIAL FUTURES	BB	54,878	40,176	36.6%	53,196	3.2%
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%
CENTERPOINT BASIS SWAP	PW	3,703	9,414	-60.7%	3,966	-6.6%
CENTERPOINT EAST INDEX	II	0	120	-100.0%	0	-
CHICAGO BASIS SWAP	NB	2,572	5,661	-54.6%	2,908	-11.6%
CHICAGO ETHANOL SWAP	CU	32,299	16,525	95.5%	26,678	21.1%
CHICAGO SWING FUTURE	SS	0	0	-	0	-
CHICAGO ULSD (PLATTS) SWA	4C	40	0	-	60	-33.3%
CHICAGO ULSD PL VS HO SPR	5C	873	1,017	-14.2%	813	7.4%
CHICAGO UNL GAS PL VS RBO	3C	150	40	275.0%	0	-
CIG BASIS	CI	7,793	14,302	-45.5%	8,636	-9.8%
CIG ROCKIES NG INDEX SWA	Z8	0	0	-	0	-
CIG ROCKIES NG SWING	U8	0	0	-	0	-
CINERGY HUB OFF-PEAK MONT	EJ	4,778	4,540	5.2%	4,805	-0.6%
CINERGY HUB PEAK DAILY FU	CC	0	0	-	0	-
CINERGY HUB PEAK MONTH	EM	6,256	5,671	10.3%	6,528	-4.2%
CIN HUB 5MW D AH O PK	K2	147,216	331,840	-55.6%	162,896	-9.6%
CIN HUB 5MW D AH PK	H5	5,341	18,889	-71.7%	5,851	-8.7%
CIN HUB 5MW REAL TIME O P	H4	200,000	233,752	-14.4%	211,680	-5.5%
CIN HUB 5MW REAL TIME PK	H3	13,184	30,413	-56.7%	13,888	-5.1%
CO2 VINTAGE	76	0	0	-	0	-
COAL SWAP	CMC	0	0	-	0	-
COAL SWAP	SSI	665	0	-	385	72.7%
COLUMB GULF MAINLINE NG B	5Z	10,845	20,178	-46.3%	11,461	-5.4%
COLUMBIA GULF MAIN NAT G	L2	0	2,888	-100.0%	0	-
COLUMBIA GULF ONSHORE	GL	16,979	6,236	172.3%	16,979	0.0%
CONWAY NATURAL GASOLINE (OPIS) SWAP	8L	406	663	-38.8%	455	-10.8%
CONWAY NORMAL BUTANE (OPIS) SWAP	8M	10	684	-98.5%	60	-83.3%
CONWAY PROPANE 5 DECIMALS SWAP	8K	3,612	3,850	-6.2%	4,069	-11.2%
CRUDE OIL LAST DAY	26	0	0	-	0	-
CRUDE OIL OUTRIGHTS	42	346	92	276.1%	1,101	-68.6%
CRUDE OIL OUTRIGHTS	CSN	0	0	-	0	-
CRUDE OIL OUTRIGHTS	FE	0	370	-100.0%	0	-
CRUDE OIL OUTRIGHTS	WCC	18,564	10,830	71.4%	19,348	-4.1%
CRUDE OIL PHY	CLL	0	0	0.0%	0	0.0%
CRUDE OIL PHY	MCL	0	0	-	0	-
CRUDE OIL SPRDS	38	0	0	-	150	-100.0%
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	350	2,330	-85.0%	380	-7.9%
CRUDE OIL SPRDS	LE	315	4,385	-92.8%	415	-24.1%
DAILY PJM	PAP	0	0	-	0	-
DAILY PJM	ZGO	0	0	-	0	-
DATED BRENT (PLATTS) DAILY SWAP	7G	0	1,210	-100.0%	0	-
DATED TO FRONTLINE BRENT	FY	10,381	14,805	-29.9%	10,019	3.6%
DAWN BASIS SWAP FUTURE	DW	0	0	-	0	-
DEMARC INDEX FUTURE	DI	0	0	-	0	-
DEMARC SWING SWAP	DT	0	0	-	0	-
DIESEL 10P BRG FOB RDM VS	7X	2	8	-75.0%	5	-60.0%
DIESEL 10PPM BARGES FOB B	U7	0	0	-	0	-

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DIESEL 10PPM NWE LE HAVRE CIF SWAP	0	0	-	0	-
DLY GAS EURO-BOB OXY	0	0	-	0	-
DOMINION TRAN INC - APP I	0	7,966	-100.0%	0	-
DOMINION TRANSMISSION INC	16,074	18,397	-12.6%	16,406	-2.0%
DOW JONES MID-COLUMBIA FU	0	0	-	0	-
DUBAI CRUDE OIL BALMO	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	4,971	20,331	-75.5%	7,606	-34.6%
EASTERN RAIL DELIVERY CSX	9,141	6,825	33.9%	9,135	0.1%
EAST/WEST FUEL OIL SPREAD	5,308	2,633	101.6%	6,863	-22.7%
EIA FLAT TAX ONHWAY DIESE	3,015	1,560	93.3%	3,062	-1.5%
ELEC ERCOT DLY PEAK	0	0	-	0	-
ELEC ERCOT DLY PEAK	699	0	-	765	-8.6%
ELEC ERCOT DLY PEAK	15,759	3,295	378.3%	16,089	-2.1%
ELEC ERCOT OFF PEAK	0	0	-	0	-
ELEC ERCOT OFF PEAK	348,816	1,920	18,067.5%	355,872	-2.0%
ELEC FINSETTLED	4,155	8,177	-49.2%	4,441	-6.4%
ELEC FINSETTLED	1,020	6,432	-84.1%	1,284	-20.6%
ELEC FINSETTLED	0	0	-	0	-
ELEC MISO PEAK	2,842	6,126	-53.6%	2,930	-3.0%
ELEC MISO PEAK	0	0	-	0	-
ELEC NYISO OFF-PEAK	35,872	112,464	-68.1%	37,440	-4.2%
ELEC NYISO OFF-PEAK	0	0	-	0	-
ELECTRICITY OFF PEAK	76,067	149,029	-49.0%	81,163	-6.3%
ELECTRICITY OFF PEAK	96,240	232,884	-58.7%	104,472	-7.9%
ELECTRICITY OFF PEAK	18,228	117,444	-84.5%	22,932	-20.5%
EL PASO PERMIAN INDEX SWA	0	0	-	0	-
ERCOT HOU MCPE50MW OFF	0	0	-	0	-
ERCOT HOU MCPE50MW PEAK	0	0	-	0	-
ERCOT HOUSTON Z MCPE 5MW PEAK SWAP	0	936	-100.0%	0	-
ERCOT NORTH MCPE50MW OFF	0	0	-	0	-
ERCOT NORTH MCPE50MW PEAK	0	0	-	0	-
ERCOT NORTH ZMCPE 5MW OFFPEAK SWAP	131,624	1,920	6,755.4%	132,800	-0.9%
ERCOT NORTH ZMCPE 5MW PEAK	10,375	4,933	110.3%	10,600	-2.1%
ERCOT SOUTH MCPE 50MW PEAK	0	0	-	0	-
ETHANOL T1FOB RTDM EX DUTY SWP	0	0	-	0	-
ETHANOL T2 FOB ROTT INCL DUTY SWAP	2,015	1,221	65.0%	1,471	37.0%
EURO 1% FUEL OIL NEW BALM	59	23	156.5%	25	136.0%
EURO 3.5% FUEL OIL RDAM B	371	98	278.6%	332	11.7%
EURO 3.5% FUEL OIL SPREAD	209	140	49.3%	306	-31.7%
EURO-DENOMINATED PETRO PROD	204	0	-	204	0.0%
EURO GASOIL 10 CAL SWAP	22	138	-84.1%	24	-8.3%
EURO GASOIL 10PPM VS ICE	925	1,194	-22.5%	912	1.4%
EUROPE 1% FUEL OIL NWE CA	1,767	2,405	-26.5%	1,713	3.2%
EUROPE 1% FUEL OIL RDAM C	448	1,336	-66.5%	433	3.5%
EUROPE 3.5% FUEL OIL MED	66	80	-17.5%	86	-23.3%
EUROPE 3.5% FUEL OIL RDAM	12,830	10,615	20.9%	14,016	-8.5%
EUROPEAN GASOIL (ICE)	3,996	2,980	34.1%	2,985	33.9%
EUROPEAN NAPHTHA BALMO	308	239	28.9%	230	33.9%
EUROPEAN NAPHTHA CRACK SPR	15,041	12,731	18.1%	16,682	-9.8%
EUROPE DATED BRENT SWAP	4,857	6,692	-27.4%	5,495	-11.6%
EUROPE JET KERO NWE CALSW	171	193	-11.4%	141	21.3%
EUROPE JET KERO RDAM CALS	0	0	-	0	-
EUROPE NAPHTHA CALSWAP	3,021	2,279	32.6%	2,967	1.8%

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<b>Energy Futures</b>						
EURO PROPANE CIF ARA SWA	PS	1,148	1,479	-22.4%	962	19.3%
FAME 0 BIODIESEL FOB RTDM SWP	2L	0	230	-100.0%	0	-
FL GAS ZONE 3 NAT GAS IND	Q9	0	0	-	0	-
FLORIDA GAS ZONE3 BASIS S	FP	2,851	4,264	-33.1%	2,967	-3.9%
FREIGHT MARKETS	CFU	0	0	-	0	-
FREIGHT MARKETS	FC5	0	0	-	0	-
FREIGHT MARKETS	FC6	0	30	-100.0%	0	-
FREIGHT MARKETS	FT3	0	0	-	0	-
FREIGHT MARKETS	FT5	0	0	-	0	-
FREIGHT MARKETS	PFU	0	165	-100.0%	0	-
FREIGHT MARKETS	TC6	30	0	-	0	-
FUEL OIL CRACK VS ICE	FO	48,302	25,234	91.4%	55,329	-12.7%
FUEL OIL NWE CRACK VS ICE	FI	7,303	4,327	68.8%	7,612	-4.1%
FUEL OIL (PLATS) CAR CM	1W	161	357	-54.9%	184	-12.5%
FUEL OIL (PLATS) CAR CN	1X	33	57	-42.1%	46	-28.3%
FUELOIL SWAP:CARGOES VS.B	FS	5,228	3,694	41.5%	5,734	-8.8%
GAS EURO-BOB OXY NWE BARGES	7H	8,159	4,573	78.4%	7,095	15.0%
GAS EURO-BOB OXY NWE BARGES CRK	7K	39,742	30,750	29.2%	32,731	21.4%
GASOIL 0.1 BRGS FOB VS IC	6V	0	0	-	0	-
GASOIL 0.1 CARGOES CIF NE	TW	14	2	600.0%	14	0.0%
GASOIL 0.1 CIF MED SWAP	Z4	0	0	-	0	-
GASOIL 0.1CIF MED VS ICE	Z5	270	260	3.8%	210	28.6%
GASOIL 0.1 CIF NW BALMO S	B7	0	0	-	0	-
GASOIL 0.1 CIF NWE VS ISE	TU	6	63	-90.5%	0	-
GASOIL 0.1 CIF VS ICE GAS	8W	0	10	-100.0%	0	-
GASOIL 0.1 CRG CIF NW VS	4V	0	0	-	0	-
GASOIL 0.1 RDAM BRGS VS I	WQ	2,517	4,265	-41.0%	2,949	-14.6%
GASOIL 0.1 ROTTERDAM BARG	VL	101	429	-76.5%	104	-2.9%
GASOIL 10P CRG CIF NW VS	3V	5	20	-75.0%	5	0.0%
GASOIL 10PPM CARGOES CIF	TY	6	161	-96.3%	6	0.0%
GASOIL 10PPM VS ICE SWAP	TP	898	984	-8.7%	739	21.5%
GASOIL BULLET SWAP	BG	0	27	-100.0%	0	-
GASOIL CALENDAR SWAP	GX	2,291	4,231	-45.9%	2,527	-9.3%
GASOIL CRACK SPREAD CALEN	GZ	15,939	29,361	-45.7%	16,448	-3.1%
GASOIL MINI CALENDAR SWAP	QA	491	2,566	-80.9%	623	-21.2%
GASOLINE UP-DOWN (ARGUS)	UZ	1,455	1,475	-1.4%	1,183	23.0%
GASOLINE UP-DOWN BALMO SW	1K	680	420	61.9%	500	36.0%
GC JET (ARGUS) CAL SWAP	AF	0	0	-	0	-
GC ULSD ARGUS CAL SWAP	AJ	0	0	-	0	-
GC ULSD VS GC JET SPREAD	VV	300	0	-	300	0.0%
GROUP THREE ULSD (PLATTS)	A7	6,440	0	-	6,630	-2.9%
GRP THREE ULSD(PLT)VS HEA	A6	10,148	3,348	203.1%	8,154	24.5%
GRP THREE UNL GS (PLT) VS	A8	1,067	1,856	-42.5%	1,170	-8.8%
GULF COAST 3% FUEL OIL BA	VZ	1,104	2,484	-55.6%	2,124	-48.0%
GULF COAST GASOLINE CLNDR	GS	1,255	479	162.0%	1,485	-15.5%
GULF COAST HEATING OIL CL	GP	0	0	-	0	-
GULF COAST JET FUEL CLNDR	GE	7,737	870	789.3%	8,257	-6.3%
GULF COAST JET VS NYM 2 H	ME	22,990	19,053	20.7%	20,695	11.1%
GULF COAST NO.6 FUEL OIL	MF	45,393	48,713	-6.8%	45,739	-0.8%
GULF COAST NO.6 FUEL OIL	MG	6,884	5,113	34.6%	7,704	-10.6%
GULF COAST ULSD CALENDAR	LY	18,701	6,990	167.5%	19,214	-2.7%
GULF COAST ULSD CRACK SPR	GY	19,378	14,466	34.0%	19,461	-0.4%
GULF CO HEAT OIL (ARGUS) VS HEATING	7U	0	0	-	0	-

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GULF CST GASOL CRCK SPRD	1J	0	0	-	0	-
HEATING OIL BALMO CLNDR S	1G	0	5	-100.0%	0	-
HEATING OIL CRCK SPRD BAL	1H	23	0	-	5	360.0%
HEATING OIL LAST DAY	23	0	22	-100.0%	0	-
HEATING OIL PHY	HOL	0	0	0.0%	0	0.0%
HEATING OIL VS ICE GASOIL	HA	9,973	12,726	-21.6%	9,315	7.1%
HENRY HUB BASIS SWAP	HB	25,822	16,224	59.2%	13,354	93.4%
HENRY HUB INDEX SWAP FUTU	IN	32,384	10,280	215.0%	13,760	135.3%
HENRY HUB SWAP	NN	2,423,295	2,755,437	-12.1%	2,318,695	4.5%
HENRY HUB SWING FUTURE	SN	0	0	-	0	-
HOUSTON SHIP CHANNEL BASI	NH	16,662	50,515	-67.0%	18,853	-11.6%
HOUSTON SHIP CHANNEL INDE	IP	80	1,340	-94.0%	88	-9.1%
HOUSTON SHIP CHANNEL SWIN	SM	0	0	-	0	-
ICE BRENT DUBAI SWAP	DB	7,715	10,260	-24.8%	6,550	17.8%
ICE GASOIL BALMO SWAP	U9	0	0	-	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	-
INDIANA MISO	FDM	23,400	9,696	141.3%	0	-
INDIANA MISO	FTD	0	0	-	576	-100.0%
INDIANA MISO	FTM	153,812	450,240	-65.8%	161,260	-4.6%
INDIANA MISO	PDM	1,275	1,656	-23.0%	0	-
INDIANA MISO	PTD	0	0	-	42	-100.0%
INDIANA MISO	PTM	6,490	23,713	-72.6%	5,369	20.9%
INDONESIAN COAL	MCC	640	95	573.7%	275	132.7%
ISO NEW ENGLAND OFF-PEAK	KI	9,530	13,028	-26.8%	9,979	-4.5%
ISO NEW ENGLAND PK LMP	NI	12,452	16,594	-25.0%	13,047	-4.6%
JAPAN C&F NAPHTHA CRACK S	JB	135	0	-	315	-57.1%
JAPAN C&F NAPHTHA SWAP	JA	2,241	1,920	16.7%	2,548	-12.0%
JAPAN NAPHTHA BALMO SWAP	E6	56	40	40.0%	45	24.4%
JET AV FUEL (P) CAR FM ICE GAS SWAP	1V	69	10	590.0%	72	-4.2%
JET BARGES VS ICE GASOIL	JR	40	84	-52.4%	45	-11.1%
JET CIF NWE VS ICE	JC	952	1,400	-32.0%	1,016	-6.3%
JET FUEL BRG FOB RDM VS I	9Q	0	0	-	0	-
JET FUEL CARGOES CIF NEW	F3	0	0	-	0	-
JET FUEL CRG CIF NEW VS I	6X	0	0	-	0	-
JET FUEL UP-DOWN BALMO CL	1M	325	0	-	1,275	-74.5%
JET UP-DOWN(ARGUS) SWAP	JU	0	750	-100.0%	0	-
LA CARB DIESEL (OPIS)	LX	461	135	241.5%	412	11.9%
LA CARB DIESEL (OPIS) SWA	KL	5,090	1,516	235.8%	2,110	141.2%
LA CARBOB GASOLINE(OPIS)S	JL	375	950	-60.5%	495	-24.2%
LA JET FUEL VS NYM NO 2 H	MQ	75	325	-76.9%	175	-57.1%
LA JET (OPIS) SWAP	JS	975	3,700	-73.6%	575	69.6%
LL JET (OPIS) SWAP	LL	0	0	-	0	-
LLS (ARGUS) CALENDAR SWAP	XA	2,664	357	646.2%	864	208.3%
LLS (ARGUS) VS WTI SWAP	WJ	26,452	10,580	150.0%	18,079	46.3%
LOS ANGELES CARB GASOLINE	MH	0	65	-100.0%	0	-
MALIN	PB	0	0	-	0	-
MARS (ARGUS) VS WTI SWAP	YX	750	2,010	-62.7%	480	56.3%
MARS (ARGUS) VS WTI TRD M	YV	1,840	1,130	62.8%	2,011	-8.5%
MCCLOSKEY ARA ARG S COAL	MTF	38,726	2,909	1,231.2%	31,117	24.5%
MCCLOSKEY RCH BAY COAL	MFF	15,067	1,340	1,024.4%	12,580	19.8%
MGF FUT	MGF	0	0	-	0	-

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## NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity	Open Interest FEB 2013	Open Interest FEB 2012	% CHG	Open Interest JAN 2013	% CHG	
<b>Energy Futures</b>						
MGN1 SWAP FUT	MGN	527	0	-	192	174.5%
MICHCON NG INDEX SWAP	Y8	1,712	0	-	0	-
MICHCON NG SWING	T8	0	0	-	0	-
MICHIGAN BASIS	NF	12,769	19,235	-33.6%	12,643	1.0%
MICHIGAN HUB OFF-PEAK MON	HJ	22	46	-52.2%	24	-8.3%
MICHIGAN HUB PEAK MONTH S	HM	22	46	-52.2%	24	-8.3%
MICHIGAN MISO	HMW	0	0	-	0	-
MISO 5MW OFF PEAK	4R	62,640	195,664	-68.0%	71,656	-12.6%
MISO 5MW PEAK	4Q	3,435	11,882	-71.1%	3,941	-12.8%
MJC FUT	MJC	374	0	-	408	-8.3%
MNC FUT	MNC	1,430	918	55.8%	1,464	-2.3%
MONT BELVIEU ETHANE 5 DECIMAL	C0	7,010	9,150	-23.4%	7,572	-7.4%
MONT BELVIEU ETHANE OPIS BALMO	8C	25	130	-80.8%	10	150.0%
MONT BELVIEU ETHYLENE	1F	0	0	-	0	-
MONT BELVIEU LDH PROPANE 5 DECIMAL	B0	29,520	20,466	44.2%	31,810	-7.2%
MONT BELVIEU LDH PROPANE OPIS BALMO	8O	165	555	-70.3%	960	-82.8%
MONT BELVIEU NATURAL GASOLINE 5 DEC	7Q	10,051	9,311	7.9%	9,196	9.3%
MONT BELVIEU NATURAL GASOLINE BALMO	R0	167	92	81.5%	45	271.1%
MONT BELVIEU NORMAL BUTANE 5 DECIMAL	D0	11,410	6,384	78.7%	8,105	40.8%
MONT BELVIEU NORMAL BUTANE BALMO	8J	57	175	-67.4%	177	-67.8%
NATURAL GAS INDEX	TZI	434	0	-	0	-
NATURAL GAS PEN SWP	NP	859,340	1,233,733	-30.3%	898,090	-4.3%
NCN FUT	NCN	0	0	-	0	-
NEPOOL CNCTCT 5MW D AH O	P3	9,595	274,691	-96.5%	11,555	-17.0%
NEPOOL CONECTIC 5MW D AH	P2	1,035	16,163	-93.6%	1,145	-9.6%
NEPOOL INTR HUB 5MW D AH	H2	518,467	856,392	-39.5%	531,915	-2.5%
NEPOOL INTR HUB 5MW D AH	U6	32,895	50,368	-34.7%	35,295	-6.8%
NEPOOL MAINE 5MW D AH O E	W2	17,375	90,984	-80.9%	17,760	-2.2%
NEPOOL MAINE 5MW D AH PK	P9	948	5,892	-83.9%	975	-2.8%
NEPOOL NE MASS 5MW D AH O	P8	174,813	146,376	19.4%	188,925	-7.5%
NEPOOL NE MASS 5MW D AH P	P7	10,695	8,442	26.7%	11,597	-7.8%
NEPOOL NEW HAMP 5MW D AH	U2	1,165	2,445	-52.4%	1,275	-8.6%
NEPOOL NEW HAMP 5MW D AH	U3	21,440	44,880	-52.2%	23,400	-8.4%
NEPOOL RHD ISLD 5MW D AH	U4	233	5,676	-95.9%	255	-8.6%
NEPOOL RHODE IL 5MW D AH	U5	4,288	104,526	-95.9%	4,680	-8.4%
NEPOOL SE MASS 5MW D AH O	P5	38,968	34,752	12.1%	42,104	-7.4%
NEPOOL SE MASS 5MW D AH P	P4	2,120	2,361	-10.2%	2,296	-7.7%
NEPOOL W CNT MASS 5MW D A	L9	96,494	56,232	71.6%	102,766	-6.1%
NEPOOL W CNTR M 5MW D AH	R6	6,673	4,233	57.6%	7,135	-6.5%
NEW ENGLAND HUB PEAK DAIL	CE	0	0	-	0	-
NEW YORK 0.3% FUEL OIL HI	8N	500	250	100.0%	600	-16.7%
NEW YORK ETHANOL SWAP	EZ	2,242	1,238	81.1%	1,400	60.1%
NEW YORK HUB ZONE G PEAK	GN	110	0	-	0	-
NEW YORK HUB ZONE J PEAK	JN	0	0	-	0	-
NGPL MID-CONTINENT	NL	28,009	24,610	13.8%	28,183	-0.6%
NGPL MIDCONTINENT INDEX	IW	0	0	-	0	-
NGPL STX BASIS	T5	0	896	-100.0%	0	-
NGPL STX NAT GAS INDEX SW	N6	0	1,340	-100.0%	0	-
NGPL TEX/OK	PD	23,461	24,158	-2.9%	23,452	0.0%
NGPL TEXOK INDEX	OI	0	0	-	0	-
N ILLINOIS HUB DAILY	UD	0	0	-	300	-100.0%
N ILLINOIS HUB MTHLY	UM	6,739	9,693	-30.5%	6,988	-3.6%
NO 2 UP-DOWN SPREAD CALEN	UT	1,751	1,930	-9.3%	682	156.7%

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## NYMEX/COMEX Exchange Open Interest Report - Monthly

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<b>Energy Futures</b>						
NORTHEN NATURAL GAS DEMAR	PE	1,198	3,760	-68.1%	1,444	-17.0%
NORTHEN NATURAL GAS VENTU	PF	7,385	22,519	-67.2%	8,154	-9.4%
NORTHERN ILLINOIS OFF-PEA	UO	6,967	10,462	-33.4%	7,412	-6.0%
NORTHWEST ROCKIES BASIS S	NR	30,798	51,520	-40.2%	32,981	-6.6%
NY 0.7% FUEL OIL (PLATTS	Y4	0	0	-	0	-
NY1% VS GC SPREAD SWAP	VR	11,682	11,098	5.3%	12,164	-4.0%
NY 2.2% FUEL OIL (PLATTS	Y3	80	390	-79.5%	160	-50.0%
NY 3.0% FUEL OIL (PLATTS	H1	205	448	-54.2%	150	36.7%
NY HARBOR 0.3% FUEL OIL S	VQ	0	0	-	0	-
NY HARBOR 1% FUEL OIL BAL	VK	175	125	40.0%	1,077	-83.8%
NY HARBOR HEAT OIL SWP	MP	24,770	22,505	10.1%	26,745	-7.4%
NY HARBOR RESIDUAL FUEL 1	MM	23,726	26,121	-9.2%	23,478	1.1%
NY HARBOR RESIDUAL FUEL C	ML	200	100	100.0%	0	-
NYH NO 2 CRACK SPREAD CAL	HK	10,316	23,596	-56.3%	8,231	25.3%
NY H OIL PLATTS VS NYMEX	YH	0	382	-100.0%	0	-
NY HRBR CONV GASOLINE VS	RZ	0	0	-	0	-
NYISO A	KA	8,196	8,191	0.1%	6,406	27.9%
NYISO A OFF-PEAK	KB	4,510	3,554	26.9%	4,690	-3.8%
NYISO CAPACITY	NNC	94	134	-29.9%	103	-8.7%
NYISO CAPACITY	NRS	457	342	33.6%	509	-10.2%
NYISO G	KG	6,665	4,618	44.3%	5,694	17.1%
NYISO G OFF-PEAK	KH	3,512	2,568	36.8%	3,592	-2.2%
NYISO J	KJ	7,149	7,695	-7.1%	6,224	14.9%
NYISO J OFF-PEAK	KK	2,146	3,028	-29.1%	2,204	-2.6%
NYISO ZONE A 5MW D AH O P	K4	106,978	123,733	-13.5%	73,195	46.2%
NYISO ZONE A 5MW D AH PK	K3	16,495	8,278	99.3%	15,559	6.0%
NYISO ZONE C 5MW D AH O P	A3	49,632	78,675	-36.9%	56,688	-12.4%
NYISO ZONE C 5MW D AH PK	Q5	2,766	4,300	-35.7%	3,184	-13.1%
NYISO ZONE G 5MW D AH O P	D2	256,385	172,249	48.8%	229,007	12.0%
NYISO ZONE G 5MW D AH PK	T3	26,968	15,652	72.3%	22,007	22.5%
NYISO ZONE J 5MW D AH O P	D4	95,783	140,358	-31.8%	99,628	-3.9%
NYISO ZONE J 5MW D AH PK	D3	18,039	12,747	41.5%	14,280	26.3%
NY JET FUEL (ARGUS) VS HEATING OIL	5U	0	100	-100.0%	100	-100.0%
NY JET FUEL (PLATTS) HEAT OIL SWAP	1U	1,300	2,300	-43.5%	1,800	-27.8%
NYMEX ALUMINUM FUTURES	AN	0	0	-	10	-100.0%
NYMEX OMAN CRUDE PRODUCTS	DOB	0	0	-	0	-
NYMEX OMAN CRUDE PRODUCTS	DOO	0	0	-	0	-
NYMEX ULSD VS NYMEX HO	UY	0	231	-100.0%	0	-
NY ULSD (ARGUS) VS HEATING OIL	7Y	11,119	3,015	268.8%	10,216	8.8%
ONEOK OKLAHOMA NAT GAS IN	C7	0	0	-	0	-
ONEOK OKLAHOMA NG BASIS	8X	1,146	2,234	-48.7%	1,298	-11.7%
ONTARIO POWER SWAPS	OFD	0	0	-	160	-100.0%
ONTARIO POWER SWAPS	OFM	90,640	0	-	94,800	-4.4%
ONTARIO POWER SWAPS	OPD	60	40	50.0%	20	200.0%
ONTARIO POWER SWAPS	OPM	3,805	0	-	3,500	8.7%
OPIS PHYSICAL ETHANE	3Q	0	0	-	0	-
OPIS PHYSICAL LDH PROPANE	3N	0	60	-100.0%	0	-
OPIS PHYSICAL NATURAL GASOLINE	3R	0	0	-	0	-
OPIS PHYSICAL NONLDH PROPANE	3P	0	0	-	0	-
OPIS PHYSICAL NORMAL BUTANE	3M	0	55	-100.0%	0	-
PANHANDLE BASIS SWAP FUTU	PH	37,650	82,627	-54.4%	39,862	-5.5%
PANHANDLE INDEX SWAP FUTU	IV	248	0	-	248	0.0%
PANHANDLE SWING FUTURE	SV	0	0	-	0	-



## NYMEX/COMEX Exchange Open Interest Report - Monthly

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<b>Energy Futures</b>						
PERMIAN BASIS SWAP	PM	5,849	20,864	-72.0%	6,309	-7.3%
PETROCHEMICALS	22	43	13	230.8%	27	59.3%
PETROCHEMICALS	32	309	131	135.9%	242	27.7%
PETROCHEMICALS	51	154	14	1,000.0%	168	-8.3%
PETROCHEMICALS	81	360	810	-55.6%	405	-11.1%
PETROCHEMICALS	8I	1,072	1,481	-27.6%	797	34.5%
PETROCHEMICALS	91	198	99	100.0%	185	7.0%
PETROCHEMICALS	CPP	0	0	-	0	-
PETROCHEMICALS	HPE	300	91	229.7%	378	-20.6%
PETROCHEMICALS	JKM	0	0	-	1	-100.0%
PETROCHEMICALS	LPE	20	0	-	30	-33.3%
PETROCHEMICALS	MBE	766	910	-15.8%	856	-10.5%
PETROCHEMICALS	MNB	6,364	3,088	106.1%	6,546	-2.8%
PETRO CRCKS & SPRDS ASIA	STI	16	0	-	12	33.3%
PETRO CRCKS & SPRDS ASIA	STR	480	0	-	416	15.4%
PETRO CRCKS & SPRDS ASIA	STS	1,332	262	408.4%	1,022	30.3%
PETRO CRCKS & SPRDS NA	CBA	0	0	-	0	-
PETRO CRCKS & SPRDS NA	CRB	64	625	-89.8%	33	93.9%
PETRO CRCKS & SPRDS NA	EXR	2,603	1,519	71.4%	2,067	25.9%
PETRO CRCKS & SPRDS NA	FOC	1,125	610	84.4%	300	275.0%
PETRO CRCKS & SPRDS NA	GCI	3,124	2,084	49.9%	3,951	-20.9%
PETRO CRCKS & SPRDS NA	GCU	33,248	27,521	20.8%	33,508	-0.8%
PETRO CRCKS & SPRDS NA	GFC	50	0	-	65	-23.1%
PETRO CRCKS & SPRDS NA	HOB	4,469	895	399.3%	4,320	3.4%
PETRO CRCKS & SPRDS NA	KSD	650	0	-	700	-7.1%
PETRO CRCKS & SPRDS NA	NFC	0	0	-	0	-
PETRO CRCKS & SPRDS NA	NFG	300	0	-	0	-
PETRO CRCKS & SPRDS NA	NYC	0	60	-100.0%	0	-
PETRO CRCKS & SPRDS NA	NYF	3,436	9,585	-64.2%	3,040	13.0%
PETRO CRCKS & SPRDS NA	NYH	75	0	-	0	-
PETRO CRCKS & SPRDS NA	RBB	25,322	25,588	-1.0%	23,585	7.4%
PETRO CRCKS & SPRDS NA	RBG	0	0	-	0	-
PETRO CRCKS & SPRDS NA	RVG	775	750	3.3%	125	520.0%
PETRO CRK&SPRD EURO	1NB	4,415	0	0.0%	3,852	14.6%
PETRO CRK&SPRD EURO	1ND	50	0	-	0	-
PETRO CRK&SPRD EURO	43	197	179	10.1%	328	-39.9%
PETRO CRK&SPRD EURO	BFR	1,790	0	-	1,675	6.9%
PETRO CRK&SPRD EURO	BOB	660	177	272.9%	637	3.6%
PETRO CRK&SPRD EURO	EBF	0	0	-	0	-
PETRO CRK&SPRD EURO	EOB	13	0	-	13	0.0%
PETRO CRK&SPRD EURO	EPN	707	763	-7.3%	665	6.3%
PETRO CRK&SPRD EURO	FBT	3,275	0	-	3,062	7.0%
PETRO CRK&SPRD EURO	FVB	45	36	25.0%	48	-6.2%
PETRO CRK&SPRD EURO	GCB	0	195	-100.0%	0	-
PETRO CRK&SPRD EURO	GOC	255	419	-39.1%	283	-9.9%
PETRO CRK&SPRD EURO	GRB	0	0	-	0	-
PETRO CRK&SPRD EURO	GRS	25	45	-44.4%	25	0.0%
PETRO CRK&SPRD EURO	MGB	21	0	-	21	0.0%
PETRO CRK&SPRD EURO	MUD	790	0	-	714	10.6%
PETRO CRK&SPRD EURO	NBB	0	0	-	0	-
PETRO CRK&SPRD EURO	NOB	299	131	128.2%	319	-6.3%
PETRO CRK&SPRD EURO	NYG	0	0	-	0	-
PETRO CRK&SPRD EURO	S8	0	0	-	0	-



## NYMEX/COMEX Exchange Open Interest Report - Monthly

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<b>Energy Futures</b>					
PETRO CRK&SPRD EURO	597	84	610.7%	597	0.0%
PETROLEUM PRODUCTS	0	0	-	5	-100.0%
PETROLEUM PRODUCTS	230	0	-	140	64.3%
PETROLEUM PRODUCTS	220	0	-	220	0.0%
PETROLEUM PRODUCTS ASIA	30	0	-	135	-77.8%
PETROLEUM PRODUCTS ASIA	722	148	387.8%	550	31.3%
PETRO OUTRIGHT EURO	0	0	-	0	-
PETRO OUTRIGHT EURO	50	0	-	60	-16.7%
PETRO OUTRIGHT EURO	8,949	9,679	-7.5%	7,948	12.6%
PETRO OUTRIGHT EURO	22	0	-	20	10.0%
PETRO OUTRIGHT EURO	1,207	77	1,467.5%	880	37.2%
PETRO OUTRIGHT EURO	59	0	-	61	-3.3%
PETRO OUTRIGHT EURO	1,626	708	129.7%	1,606	1.2%
PETRO OUTRIGHT EURO	567	0	-	1,134	-50.0%
PETRO OUTRIGHT EURO	83	0	-	10	730.0%
PETRO OUTRIGHT EURO	0	0	-	0	-
PETRO OUTRIGHT EURO	158	197	-19.8%	284	-44.4%
PETRO OUTRIGHT EURO	0	0	-	0	-
PETRO OUTRIGHT EURO	410	437	-6.2%	404	1.5%
PETRO OUTRIGHT EURO	0	0	-	0	-
PETRO OUTRIGHT EURO	0	0	-	5	-100.0%
PETRO OUTRIGHT EURO	0	0	-	0	-
PETRO OUTRIGHT EURO	0	0	-	0	-
PETRO OUTRIGHT EURO	0	40	-100.0%	0	-
PETRO OUTRIGHT EURO	10	0	-	0	-
PETRO OUTRIGHT EURO	62	116	-46.6%	52	19.2%
PETRO OUTRIGHT EURO	49	235	-79.1%	84	-41.7%
PETRO OUTRIGHT EURO	0	0	-	10	-100.0%
PETRO OUTRIGHT EURO	100	0	-	200	-50.0%
PETRO OUTRIGHT EURO	0	0	-	0	-
PETRO OUTRIGHT EURO	707	743	-4.8%	767	-7.8%
PETRO OUTRIGHT EURO	130	0	-	70	85.7%
PETRO OUTRIGHT EURO	0	0	-	0	-
PETRO OUTRIGHT EURO	214	383	-44.1%	177	20.9%
PETRO OUTRIGHT EURO	235	0	-	885	-73.4%
PETRO OUTRIGHT EURO	1,210	150	706.7%	450	168.9%
PETRO OUTRIGHT EURO	0	0	-	0	-
PETRO OUTRIGHT EURO	0	0	-	0	-
PETRO OUTRIGHT EURO	0	0	-	0	-
PETRO OUTRIGHT EURO	0	100	-100.0%	0	-
PETRO OUTRIGHT NA	61	0	-	72	-15.3%
PETRO OUTRIGHT NA	0	0	-	0	-
PETRO OUTRIGHT NA	178	0	-	121	47.1%
PETRO OUTRIGHT NA	0	0	-	20	-100.0%
PETRO OUTRIGHT NA	0	0	-	0	-
PETRO OUTRIGHT NA	0	0	-	0	-
PETRO OUTRIGHT NA	92	0	-	50	84.0%
PETRO OUTRIGHT NA	0	0	-	0	-
PETRO OUTRIGHT NA	0	0	-	0	-
PETRO OUTRIGHT NA	159	0	-	174	-8.6%
PETRO OUTRIGHT NA	1,015	931	9.0%	1,081	-6.1%
PETRO OUTRIGHT NA	90	0	-	49	83.7%
PETRO OUTRIGHT NA	3,564	0	-	2,930	21.6%

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## NYMEX/COMEX Exchange Open Interest Report - Monthly

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<b>Energy Futures</b>						
PETRO OUTRIGHT NA	MFD	26	0	-	18	44.4%
PETRO OUTRIGHT NA	MMF	36	0	-	58	-37.9%
PETRO OUTRIGHT NA	NYB	0	0	-	0	-
PETRO OUTRIGHT NA	NYE	0	0	-	0	-
PETRO OUTRIGHT NA	NYS	0	0	-	0	-
PETRO OUTRIGHT NA	NYT	50	171	-70.8%	25	100.0%
PETRO OUTRIGHT NA	XER	300	0	-	0	-
PGE&E CITYGATE	PC	1,610	3,936	-59.1%	1,610	0.0%
PJM AD HUB 5MW REAL TIME	V3	561,698	589,597	-4.7%	564,680	-0.5%
PJM AD HUB 5MW REAL TIME	Z9	20,772	42,848	-51.5%	21,131	-1.7%
PJM AECO DA OFF-PEAK	X1	260,095	254,494	2.2%	196,831	32.1%
PJM AECO DA PEAK	Y1	14,139	14,041	0.7%	10,710	32.0%
PJM APS ZONE DA OFF-PEAK	W4	1,519	49,167	-96.9%	1,911	-20.5%
PJM APS ZONE DA PEAK	S4	255	3,191	-92.0%	321	-20.6%
PJM ATSI ELEC	MOD	9,392	0	-	9,392	0.0%
PJM ATSI ELEC	MPD	508	0	-	508	0.0%
PJM BGE DA OFF-PEAK	R3	50,898	167,037	-69.5%	44,282	14.9%
PJM BGE DA PEAK	E3	6,597	9,956	-33.7%	6,505	1.4%
PJM COMED 5MW D AH O PK	D9	192,739	155,571	23.9%	202,539	-4.8%
PJM COMED 5MW D AH PK	D8	10,901	8,919	22.2%	11,451	-4.8%
PJM DAILY	JD	0	12	-100.0%	20	-100.0%
PJM DAYTON DA OFF-PEAK	R7	383,735	517,116	-25.8%	402,110	-4.6%
PJM DAYTON DA PEAK	D7	25,996	45,173	-42.5%	28,162	-7.7%
PJM DPL DA OFF-PEAK	E8	52,072	124,133	-58.1%	58,736	-11.3%
PJM DPL DA PEAK	L8	3,096	6,785	-54.4%	3,492	-11.3%
PJM DUQUESNE 5MW D AH PK	D5	488	1,174	-58.4%	510	-4.3%
PJM DUQUS 5MW D AH O PK	D6	8,968	21,291	-57.9%	9,360	-4.2%
PJM EASTERNH DA OFF-PEAK	F4	0	7,635	-100.0%	0	-
PJM EASTERNH DA PEAK	E9	1,165	1,915	-39.2%	1,275	-8.6%
PJM JCPL DA OFF-PEAK	F2	9,114	103,769	-91.2%	11,466	-20.5%
PJM JCPL DA PEAK	J2	3,560	11,118	-68.0%	3,824	-6.9%
PJM NI HUB 5MW REAL TIME	B3	33,080	53,182	-37.8%	34,455	-4.0%
PJM NI HUB 5MW REAL TIME	B6	933,659	933,450	0.0%	930,866	0.3%
PJM NILL DA OFF-PEAK	L3	808,358	1,081,830	-25.3%	844,813	-4.3%
PJM NILL DA PEAK	N3	48,556	69,585	-30.2%	52,336	-7.2%
PJM OFF-PEAK LMP SWAP FUT	JP	16,934	30,159	-43.9%	17,878	-5.3%
PJM PECO ZONE5MW PEAK CAL MO DAY AH	4N	5,981	13,822	-56.7%	6,553	-8.7%
PJM PEPKO DA OFF-PEAK	Q8	32,073	174,336	-81.6%	36,777	-12.8%
PJM PEPKO DA PEAK	R8	4,214	12,923	-67.4%	4,566	-7.7%
PJM PPL DA OFF-PEAK	F5	158,337	262,579	-39.7%	168,921	-6.3%
PJM PPL DA PEAK	L5	11,646	17,749	-34.4%	12,592	-7.5%
PJM PSEG DA OFF-PEAK	W6	325,782	701,249	-53.5%	348,910	-6.6%
PJM PSEG DA PEAK	L6	18,515	38,806	-52.3%	20,385	-9.2%
PJM WES HUB PEAK LMP 50 M	4S	256	256	0.0%	256	0.0%
PJM WESTH DA OFF-PEAK	E4	827,542	1,944,846	-57.4%	817,994	1.2%
PJM WESTHDA PEAK	J4	61,233	134,793	-54.6%	62,881	-2.6%
PJM WESTH RT OFF-PEAK	N9	1,220,115	1,280,693	-4.7%	1,176,880	3.7%
PJM WESTH RT PEAK	L1	55,263	70,769	-21.9%	53,622	3.1%
PLASTICS	PGP	1,260	987	27.7%	1,320	-4.5%
PLASTICS	PPP	16	49	-67.3%	16	0.0%
POLYETHYLENE FUTURES	P6	78	119	-34.5%	78	0.0%
PREMIUM UNLD 10P FOB MED	3G	960	769	24.8%	977	-1.7%
PREMIUM UNLD 10PPM CARGOE	4G	0	0	-	0	-



## NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity		Open Interest FEB 2013	Open Interest FEB 2012	% CHG	Open Interest JAN 2013	% CHG
<b>Energy Futures</b>						
PREMIUM UNLEAD 10PPM C NW	6D	0	0	-	0	-
PREMIUM UNLEAD 10PPM FOB	8G	118	135	-12.6%	208	-43.3%
PREM UNL GAS 10PPM RDAM FOB BALMO	7N	0	0	-	20	-100.0%
PREM UNL GAS 10PPM RDAM FOB SWAP	7L	374	127	194.5%	138	171.0%
PROPANE NON-LDH MB (OPIS) BALMO SWP	1S	475	0	-	0	-
PROPANE NON-LDH MT. BEL (OPIS) SWP	1R	836	681	22.8%	885	-5.5%
RBOB CALENDAR SWAP	RL	14,600	25,334	-42.4%	10,665	36.9%
RBOB CRACK SPREAD	RM	2,635	12,400	-78.8%	2,621	0.5%
RBOB CRACK SPREAD BALMO S	1E	26	0	-	0	-
RBOB GASOLINE BALMO CLNDR	1D	257	1,314	-80.4%	1,250	-79.4%
RBOB PHY	RBL	0	0	0.0%	0	0.0%
RBOB (PLATTS) CAL SWAP	RY	0	0	-	0	-
RBOB SPREAD (PLATTS) SWAP	RI	0	0	-	300	-100.0%
RBOB UP-DOWN CALENDAR SWA	RV	19,176	28,235	-32.1%	15,750	21.8%
RBOB VS HEATING OIL SWAP	RH	0	4,050	-100.0%	0	-
ROCKIES KERN OPAL - NW IN	IR	0	0	-	0	-
SAN JUAN BASIS SWAP	NJ	6,070	22,047	-72.5%	7,174	-15.4%
SAN JUAN INDEX	IJ	0	0	-	0	-
SINGAPORE 180CST BALMO	BS	163	123	32.5%	317	-48.6%
SINGAPORE 380CST BALMO	BT	85	40	112.5%	50	70.0%
SINGAPORE 380CST FUEL OIL	SE	4,730	2,185	116.5%	4,568	3.5%
SINGAPORE FUEL 180CST CAL	UA	9,038	7,122	26.9%	8,375	7.9%
SINGAPORE FUEL OIL SPREAD	SD	3,886	1,319	194.6%	3,550	9.5%
SINGAPORE GASOIL	MTB	40	0	-	25	60.0%
SINGAPORE GASOIL	MTS	1,746	203	760.1%	1,047	66.8%
SINGAPORE GASOIL	STF	0	0	-	0	-
SINGAPORE GASOIL	STL	0	0	-	0	-
SINGAPORE GASOIL	STZ	1,145	3,350	-65.8%	1,455	-21.3%
SINGAPORE GASOIL	SZF	0	0	-	0	-
SINGAPORE GASOIL	SZL	0	0	-	0	-
SINGAPORE GASOIL	SZZ	0	0	-	0	-
SINGAPORE GASOIL BALMO	VU	341	1,914	-82.2%	833	-59.1%
SINGAPORE GASOIL SWAP	SG	10,958	15,832	-30.8%	9,471	15.7%
SINGAPORE GASOIL VS ICE	GA	30,020	10,133	196.3%	27,840	7.8%
SINGAPORE JET KERO BALMO	BX	70	448	-84.4%	333	-79.0%
SINGAPORE JET KERO GASOIL	RK	15,414	8,865	73.9%	17,174	-10.2%
SINGAPORE JET KEROSENE SW	KS	7,812	10,229	-23.6%	9,560	-18.3%
SINGAPORE JET KERO VS. GASOIL BALMO	ZO	300	375	-20.0%	725	-58.6%
SINGAPORE MOGAS 92 UNLEADED BALMO	1P	776	1,135	-31.6%	250	210.4%
SINGAPORE MOGAS 92 UNLEADED SWP	1N	13,666	8,282	65.0%	13,247	3.2%
SINGAPORE NAPHTHA BALMO	KU	0	0	-	0	-
SINGAPORE NAPHTHA SWAP	SP	440	505	-12.9%	440	0.0%
SING FUEL	MSD	25	0	-	40	-37.5%
SOCAL BASIS SWAP	NS	9,786	23,253	-57.9%	10,169	-3.8%
SOCAL PIPE SWAP	XN	12,676	15,628	-18.9%	13,932	-9.0%
SONAT BASIS SWAP FUTURE	SZ	4,142	6,141	-32.6%	4,310	-3.9%
SOUTHERN NAT LA NAT GAS	M8	0	0	-	0	-
SOUTH STAR TEX OKLHM KNS	8Z	2,713	4,797	-43.4%	2,766	-1.9%
Sumas Basis Swap	NK	8,036	6,295	27.7%	7,998	0.5%
TC2 ROTTERDAM TO USAC 37K	TM	180	80	125.0%	165	9.1%
TC4 SINGAPORE TO JAPAN 30	TJ	0	0	-	0	-
TC5 RAS TANURA TO YOKOHAM	TH	560	619	-9.5%	560	0.0%
TCO BASIS SWAP	TC	13,394	26,004	-48.5%	14,746	-9.2%

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## NYMEX/COMEX Exchange Open Interest Report - Monthly

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<b>Energy Futures</b>						
TCO NG INDEX SWAP	Q1	0	0	-	0	-
TCO NG SWING	A1	0	0	-	0	-
TD3 MEG TO JAPAN 250K MT	TL	778	1,336	-41.8%	1,003	-22.4%
TD5 WEST AFRICA TO USAC 1	TI	0	0	-	0	-
TENN 800 LEG NAT GAS INDE	L4	1,256	3,884	-67.7%	3,240	-61.2%
TENNESSEE 500 LEG BASIS S	NM	80	3,979	-98.0%	160	-50.0%
TENNESSEE 500 LEG NG INDE	Y7	5,104	2,420	110.9%	5,352	-4.6%
TENNESSEE 800 LEG NG BASI	6Z	1,932	5,142	-62.4%	3,976	-51.4%
TENNESSEE ZONE 0 BASIS SW	NQ	1,656	1,718	-3.6%	708	133.9%
TENNESSEE ZONE 0 NG INDE	Q4	0	0	-	0	-
TENNESSEE ZONE 0 NG SWIN	T4	0	0	-	0	-
Tetco ELA Basis	TE	0	238	-100.0%	0	-
TETCO M-3 INDEX	IX	0	1,772	-100.0%	0	-
Tetco STX Basis	TX	1,080	3,494	-69.1%	1,136	-4.9%
TETCO STX NG INDEX SWAP	Q2	0	0	-	0	-
TEXAS EASTERN ZONE M-3 BA	NX	5,960	17,515	-66.0%	6,352	-6.2%
TEXAS EASTERN ZONE M-3 SW	SX	0	0	-	0	-
TEXAS EAST WLA NAT GAS IN	C2	0	3,650	-100.0%	0	-
TEXAS EAST W LOUISIANA NG	8B	124	4,332	-97.1%	236	-47.5%
TEXAS GAS ZONE 1 NAT GAS	N4	0	0	-	0	-
TEXAS GAS ZONE1 NG BASIS	9F	0	306	-100.0%	0	-
TEXAS GAS ZONE SL BASIS S	TB	194	2,344	-91.7%	388	-50.0%
TEXAS GAS ZONE SL NAT GAS	J7	0	0	-	0	-
TRANSCO ZONE 1 NAT GAS IN	C4	428	0	-	428	0.0%
TRANSCO ZONE 1 NG BASIS	8E	40	62	-35.5%	48	-16.7%
TRANSCO ZONE 2 NAT GAS IN	L7	0	0	-	0	-
TRANSCO ZONE 2 NG BASIS	8F	0	0	-	0	-
Transco Zone 3 Basis	CZ	3,657	8,477	-56.9%	3,934	-7.0%
TRANSCO ZONE 3 NG INDEX S	Y6	0	0	-	0	-
TRANSCO ZONE4 BASIS SWAP	TR	6,474	13,640	-52.5%	6,866	-5.7%
TRANSCO ZONE 4 NAT GAS IN	B2	0	58	-100.0%	0	-
TRANSCO ZONE 6 BASIS SWAP	NZ	6,552	11,289	-42.0%	7,256	-9.7%
TRANSCO ZONE 6 INDEX	IT	0	0	-	0	-
TRANSCO ZONE 6 SWING SWAP	ST	0	0	-	0	-
TRUNKLINE LA BASIS SWAP	NU	0	428	-100.0%	0	-
ULSD 10PPM CIF MED BALMO	X7	0	0	-	0	-
ULSD 10PPM CIF MED SWAP	Z6	3	53	-94.3%	3	0.0%
ULSD 10PPM CIF MED VS ICE	Z7	294	654	-55.0%	312	-5.8%
ULSD 10PPM CIF NW BALMO S	B1	0	0	-	0	-
ULSD 10PPM CIF VS ICE GAS	7V	5	25	-80.0%	0	-
ULSD UP-DOWN(ARGUS) SWAP	US	0	565	-100.0%	0	-
ULSD UP-DOWN BALMO SWP	1L	2,060	2,425	-15.1%	1,720	19.8%
UP DOWN GC ULSD VS NMX HO	LT	49,372	58,806	-16.0%	47,194	4.6%
USGC UNL 87 CRACK SPREAD	RU	3,340	540	518.5%	2,845	17.4%
VENTURA INDEX FUTURE	VI	0	0	-	0	-
WAHA BASIS	NW	11,299	62,100	-81.8%	11,692	-3.4%
WAHA INDEX SWAP FUTURE	IY	0	11,280	-100.0%	124	-100.0%
WESTERN RAIL DELIVERY PRB	QP	18,945	5,110	270.7%	18,375	3.1%
WTI-BRENT BULLET SWAP	BY	2,750	1,770	55.4%	2,750	0.0%
WTI-BRENT CALENDAR SWAP	BK	62,464	54,368	14.9%	54,366	14.9%
WTI CALENDAR	CS	179,314	202,505	-11.5%	178,210	0.6%
WTS (ARGUS) VS WTI SWAP	FF	100	0	-	150	-33.3%
WTS (ARGUS) VS WTI TRD MT	FH	4,903	5,981	-18.0%	4,338	13.0%





## NYMEX/COMEX Exchange Open Interest Report - Monthly

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<b>Energy Options</b>						
DAILY PJM	J29	0	0	-	0	-
DAILY PJM	J30	0	0	-	0	-
DAILY PJM	J31	0	0	-	0	-
ELEC FINSETTLED	NEL	0	52	-100.0%	0	-
ELEC FINSETTLED	PJD	0	0	-	0	-
ELEC FINSETTLED	PML	5,362	11,997	-55.3%	5,632	-4.8%
ELEC MISO PEAK	OEM	400	120	233.3%	400	0.0%
ETHANOL SWAP	CVR	3,483	520	569.8%	3,060	13.8%
ETHANOL SWAP	GVR	1,173	0	-	1,075	9.1%
EURO-DENOMINATED PETRO PROD	NWE	70	0	-	70	0.0%
EUROPEAN JET KEROSENE NWE (PLATTS) AVG PRC	30	89	48	85.4%	63	41.3%
GASOIL CRACK SPREAD AVG PRICE OPTIONS	3U	475	1,650	-71.2%	525	-9.5%
HEATING OIL CRACK OPTIONS	CH	0	30	-100.0%	0	-
HEATING OIL CRK SPD AVG PRICE OPTIONS	3W	408	316	29.1%	492	-17.1%
HEATING OIL PHY	LB	1,564	906	72.6%	1,099	42.3%
HEATING OIL PHY	OH	63,695	74,823	-14.9%	64,337	-1.0%
HENRY HUB FINANCIAL LAST	E7	2,283	10,880	-79.0%	2,179	4.8%
HO 1 MONTH CLNDR OPTIONS	FA	725	1,240	-41.5%	500	45.0%
HO 6 MONTH CAL	FM	0	0	-	0	-
HUSTN SHIP CHNL PIPE SWP	PK	0	400	-100.0%	0	-
IN DELIVERY MONTH CER OPTIONS	6P	0	0	-	0	-
IN DELIVERY MONTH EUA OPTIONS	6U	1,000	0	-	1,000	0.0%
ISO NEW ENGLAND PK LMP	OE	11,150	34,090	-67.3%	12,400	-10.1%
MCCLOSKEY ARA ARGS COAL	MTO	1,175	0	-	850	38.2%
MCCLOSKEY RCH BAY COAL	MFO	165	0	-	240	-31.3%
NAT GAS BASIS SWAP	4W	0	0	-	0	-
NATURAL GAS 12 M CSO FIN	G7	0	0	-	0	-
NATURAL GAS 1 M CSO FIN	G4	112,574	98,545	14.2%	199,700	-43.6%
NATURAL GAS 1MO	IA	0	0	-	0	-
NATURAL GAS 2 M CSO FIN	G2	0	0	-	0	-
NATURAL GAS 3 M CSO FIN	G3	32,325	174,862	-81.5%	29,425	9.9%
NATURAL GAS 5 M CSO FIN	G5	1,000	0	-	0	-
NATURAL GAS 6 M CSO FIN	G6	44,000	82,695	-46.8%	40,375	9.0%
NATURAL GAS OPT	5F	0	0	-	0	-
NATURAL GAS OPT	5N	0	248	-100.0%	0	-
NATURAL GAS OPTION ON CALENDAR STRP	6J	24,271	18,495	31.2%	23,431	3.6%
NATURAL GAS PHY	KD	0	0	0.0%	0	0.0%
NATURAL GAS PHY	LN	5,274,961	7,287,768	-27.6%	5,301,195	-0.5%
NATURAL GAS PHY	ON	177,654	167,593	6.0%	205,002	-13.3%
NATURAL GAS SUMMER STRIP	4D	2,800	4,200	-33.3%	2,800	0.0%
NATURAL GAS WINTER STRIP	6I	200	800	-75.0%	0	-
NG HH 3 MONTH CAL	IC	0	0	-	0	-
N ILLINOIS HUB MTHLY	OU	40	0	-	40	0.0%
N ROCKIES PIPE SWAP	ZR	21,867	25,027	-12.6%	24,683	-11.4%
NW PIPELINE ROCKIES BASIS	5I	0	0	-	0	-
NY HARBOR HEAT OIL SWP	AT	79,305	135,740	-41.6%	81,102	-2.2%
NYISO ZONE G 5MW PEAK OPTIONS	9U	0	5,580	-100.0%	0	-
NYMEX EUROPEAN GASOIL APO	F7	661	2,627	-74.8%	705	-6.2%
NYMEX EUROPEAN GASOIL OPT	F8	0	0	-	0	-
PANHANDLE BASIS	5K	0	2,224	-100.0%	0	-
PANHANDLE PIPE SWAP	PU	21,524	43,208	-50.2%	23,776	-9.5%
PETROCHEMICALS	4H	7,381	6,330	16.6%	7,769	-5.0%
PETROCHEMICALS	4I	990	330	200.0%	1,080	-8.3%

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## NYMEX/COMEX Exchange Open Interest Report - Monthly

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<b>Energy Options</b>						
PETROCHEMICALS	4J	7,065	6,780	4.2%	7,655	-7.7%
PETROCHEMICALS	4K	2,576	192	1,241.7%	2,502	3.0%
PETROCHEMICALS	CPR	19	65	-70.8%	26	-26.9%
PETRO OUTRIGHT EURO	8H	535	42	1,173.8%	259	106.6%
PETRO OUTRIGHT NA	FG	0	48	-100.0%	0	-
PGE CITYGATE PIPE SWAP	CW	12,000	12,000	0.0%	12,000	0.0%
PJM CALENDAR STRIP	6O	14,500	20,460	-29.1%	14,380	0.8%
PJM MONTHLY	JO	16,836	132,124	-87.3%	18,044	-6.7%
RBOB 1MO CAL SPD OPTIONS	ZA	900	750	20.0%	1,000	-10.0%
RBOB 3 MONTH CALENDAR SPR	ZC	0	0	-	0	-
RBOB CALENDAR SWAP	RA	13,783	6,546	110.6%	12,156	13.4%
RBOB CRACK	RX	0	0	-	0	-
RBOB CRACK SPREAD AVG PRICE OPTIONS	3Y	186	756	-75.4%	372	-50.0%
RBOB PHY	OB	49,856	38,384	29.9%	35,023	42.4%
RBOB PHY	RF	771	24	3,112.5%	581	32.7%
ROTTERDAM 3.5%FUEL OIL CL	Q6	7,806	7,394	5.6%	7,795	0.1%
SAN JUAN PIPE SWAP	PJ	3,280	3,672	-10.7%	5,108	-35.8%
SHORT TERM	C12	0	0	-	0	-
SHORT TERM	C13	0	0	-	0	-
SHORT TERM	C23	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	C01	0	0	-	0	-
SHORT TERM CRUDE OIL	C02	0	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	C09	0	0	-	0	-
SHORT TERM CRUDE OIL	C16	0	0	-	0	-
SHORT TERM CRUDE OIL	C31	0	0	-	0	-
SHORT TERM NATURAL GAS	U01	875	125	600.0%	700	25.0%
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	-



## NYMEX/COMEX Exchange Open Interest Report - Monthly

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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	0.0%	0	-
SHORT TERM NATURAL GAS	U30	0	0	-	0	-
SHORT TERM NATURAL GAS	U31	0	0	-	0	0.0%
SINGAPORE FUEL OIL 180 CS	C5	402	690	-41.7%	432	-6.9%
SINGAPORE GASOIL CALENDAR	M2	350	350	0.0%	200	75.0%
SINGAPORE JET FUEL CALEND	N2	14,350	3,820	275.7%	14,415	-0.5%
SOCAL BASIS OPTION	5M	0	0	-	0	-
SOCAL PIPE SWAP	ZN	73,948	109,120	-32.2%	77,712	-4.8%
TRANSCO ZONE 6 PIPE SWAP	TZ	0	0	-	0	-
WTI 12 MONTH CALENDAR OPT	WZ	500	4,050	-87.7%	500	0.0%
WTI 6 MONTH CALENDAR OPTI	WM	1,000	0	-	500	100.0%
WTI-BRENT BULLET SWAP	BV	83,859	15,935	426.3%	37,650	122.7%
WTI CRUDE OIL 1 M CSO FI	7A	131,200	33,275	294.3%	74,050	77.2%
WTI CRUDE OIL 6 M CSO FI	7M	0	0	-	0	-
<b>FX Futures</b>						
COLOMBIAN PESO FUTURES	V2	0	0	-	0	-
<b>Metals Futures</b>						
COMEX GOLD	GC	439,082	467,773	-6.1%	425,361	3.2%
NYMEX HOT ROLLED STEEL	HR	12,872	14,482	-11.1%	10,213	26.0%
NYMEX PLATINUM	PL	65,957	45,273	45.7%	68,847	-4.2%
PALLADIUM	PA	35,594	21,924	62.4%	36,220	-1.7%
COMEX SILVER	SI	145,907	116,249	25.5%	150,450	-3.0%
E-MINI GOLD	8Q	0	0	-	0	-
COMEX MINY GOLD	QO	2,204	2,464	-10.6%	1,723	27.9%
E-MINI SILVER	6Q	5	4	25.0%	5	0.0%
COMEX MINY SILVER	QI	169	271	-37.6%	300	-43.7%
COMEX COPPER	HG	161,987	159,629	1.5%	177,778	-8.9%
COMEX MINY COPPER	QC	110	114	-3.5%	143	-23.1%
AUSTRALIAN COKE COAL	ACL	0	0	-	0	-
AUSTRALIAN COKE COAL	ALW	9	28	-67.9%	9	0.0%
COPPER	HGS	53	0	-	58	-8.6%
E-MICRO GOLD	MGC	2,265	3,493	-35.2%	1,876	20.7%
FERROUS PRODUCTS	BUS	240	0	-	262	-8.4%
FERROUS PRODUCTS	SSF	100	0	-	185	-45.9%
IRON ORE	PIO	0	30	-100.0%	0	-
NYMEX IRON ORE FUTURES	TIO	3,823	1,006	280.0%	3,648	4.8%
VOLATILITY GOLD	GVF	0	0	-	0	-
<b>Metals Options</b>						
COMEX COPPER	HX	1,566	588	166.3%	1,321	18.5%
COMEX GOLD	OG	1,294,819	1,162,739	11.4%	1,063,583	21.7%
COMEX SILVER	SO	177,993	184,271	-3.4%	205,369	-13.3%
IRON ORE CHINA	ICP	0	15	-100.0%	0	-
IRON ORE CHINA	ICT	9,899	9,544	3.7%	10,883	-9.0%
NYMEX HOT ROLLED STEEL	HRO	1,625	0	-	425	282.4%
NYMEX PLATINUM	PO	36,384	23,318	56.0%	30,920	17.7%





## NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity	Open Interest FEB 2013	Open Interest FEB 2012	% CHG	Open Interest JAN 2013	% CHG
<b>TOTAL COMBINED</b>					
Commodities and Alternative Investments	96,386	88	#####	94,661	1.8%
Energy	29,205,601	37,681,331	-22.5%	29,046,552	0.5%
FX	0	0	-	0	-
Metals	2,406,993	2,215,299	8.7%	2,207,007	9.1%
<b>GRAND TOTAL</b>	<b>31,708,980</b>	<b>39,896,718</b>	<b>-20.5%</b>	<b>31,348,220</b>	<b>1.2%</b>