



## NYMEX/COMEX Exchange Open Interest Report - Monthly

| Commodity  | Open Interest<br>MAR 2013 | Open Interest<br>MAR 2012 | % CHG    | Open Interest<br>FEB 2013 | % CHG    |
|--|---------------------------|---------------------------|----------|---------------------------|----------|
| <b>Commodities and Alternative Investments Futures</b> |                           |                           |          |                           |          |
| CARBON CER EURO  | 0                         | 0                         | -        | 0                         | -        |
| CARBON EUA EMISSIONS EURO                              | 100                       | 0                         | -        | 0                         | -        |
| COCOA TAS  | 6                         | 6                         | 0.0%     | 1                         | 500.0%   |
| COFFEE   | 42                        | 21                        | 100.0%   | 3                         | 1,300.0% |
| COTTON   | 18                        | 8                         | 125.0%   | 3                         | 500.0%   |
| DAILY EUA  | 0                         | 0                         | -        | 0                         | -        |
| EMMISSIONS   | 755                       | 0                         | -        | 755                       | 0.0%     |
| IN DELIVERY MONTH EUA                                  | 116,152                   | 0                         | -        | 95,608                    | 21.5%    |
| POLYPROPYLENE FUTURES                                  | 0                         | 24                        | -100.0%  | 0                         | -        |
| SUGAR 11   | 5                         | 21                        | -76.2%   | 16                        | -68.8%   |
| <b>Energy Futures</b>                                  |                           |                           |          |                           |          |
| URANIUM  | 5,897                     | 4,567                     | 29.1%    | 5,752                     | 2.5%     |
| CRUDE OIL PHY  | 1,719,767                 | 1,555,649                 | 10.5%    | 1,663,908                 | 3.4%     |
| CRUDE OIL  | 70,916                    | 84,150                    | -15.7%   | 74,780                    | -5.2%    |
| MINY WTI CRUDE OIL                                     | 2,961                     | 2,532                     | 16.9%    | 3,000                     | -1.3%    |
| BRENT OIL LAST DAY                                     | 50,219                    | 26,304                    | 90.9%    | 49,311                    | 1.8%     |
| HEATING OIL PHY  | 285,062                   | 282,310                   | 1.0%     | 289,488                   | -1.5%    |
| HTG OIL  | 1,525                     | 985                       | 54.8%    | 1,792                     | -14.9%   |
| MINY HTG OIL   | 2                         | 21                        | -90.5%   | 6                         | -66.7%   |
| RBOB PHY   | 317,975                   | 348,673                   | -8.8%    | 327,953                   | -3.0%    |
| MINY RBOB GAS  | 0                         | 0                         | -        | 0                         | 0.0%     |
| NATURAL GAS  | 19,101                    | 1,614                     | 1,083.5% | 18,309                    | 4.3%     |
| LTD NAT GAS  | 303,725                   | 99,684                    | 204.7%   | 202,814                   | 49.8%    |
| MINY NATURAL GAS                                       | 4,276                     | 3,626                     | 17.9%    | 3,544                     | 20.7%    |
| SING FUEL  | 0                         | 0                         | -        | 0                         | -        |
| NY HARBOR ULSD DIESEL                                  | 0                         | 0                         | -        | 0                         | -        |
| PJM MONTHLY  | 52,611                    | 73,644                    | -28.6%   | 55,021                    | -4.4%    |
| NATURAL GAS PHY  | 1,440,532                 | 1,233,896                 | 16.7%    | 1,215,034                 | 18.6%    |
| RBOB GAS   | 5,608                     | 1,726                     | 224.9%   | 6,494                     | -13.6%   |
|  | 0                         | 0                         | 0.0%     | 0                         | 0.0%     |
| 3.5% FUEL OIL CID MED SWA                              | 81                        | 30                        | 170.0%   | 15                        | 440.0%   |
| AEP-DAYTON HUB DAILY                                   | 0                         | 0                         | -        | 0                         | -        |
| AEP-DAYTON HUB MTHLY                                   | 11,682                    | 13,516                    | -13.6%   | 12,090                    | -3.4%    |
| AEP-DAYTON HUB OFF-PEAK M                              | 9,194                     | 13,925                    | -34.0%   | 9,834                     | -6.5%    |
| ALBERTA ELECTRICITY                                    | 0                         | 0                         | -        | 0                         | -        |
| ALGON CITY GATES NAT GAS                               | 0                         | 0                         | -        | 0                         | -        |
| ALGONQUIN CITYGATES BASIS                              | 1,480                     | 4,103                     | -63.9%   | 1,573                     | -5.9%    |
| ALGONQUIN CITY-GATES NAT                               | 0                         | 0                         | -        | 0                         | -        |
| ANR LA NAT GAS INDEX SWAP                              | 0                         | 0                         | -        | 0                         | -        |
| ANR LOUISIANA BASIS SWAP                               | 0                         | 3,209                     | -100.0%  | 434                       | -100.0%  |
| ANR OKLAHOMA   | 15,015                    | 23,689                    | -36.6%   | 15,481                    | -3.0%    |
| APPALACHIAN COAL (PHY)                                 | 6,875                     | 7,360                     | -6.6%    | 7,640                     | -10.0%   |
| ARGUS BIODIESEL RME FOB R                              | 0                         | 645                       | -100.0%  | 0                         | -        |
| ARGUS LLS VS. WTI (ARG) T                              | 16,477                    | 13,053                    | 26.2%    | 13,646                    | 20.7%    |
| ARGUS PROPAN FAR EST INDE                              | 430                       | 738                       | -41.7%   | 411                       | 4.6%     |
| ARGUS PROPAN(SAUDI ARAMCO)                             | 623                       | 609                       | 2.3%     | 501                       | 24.4%    |
| BRENT BALMO SWAP                                       | 0                         | 605                       | -100.0%  | 292                       | -100.0%  |
| BRENT CALENDAR SWAP                                    | 50,075                    | 58,937                    | -15.0%   | 48,889                    | 2.4%     |
| BRENT CFD(PLATTS) VS FRNT                              | 180                       | 0                         | -        | 75                        | 140.0%   |
| BRENT CFD SWAP   | 220                       | 0                         | -        | 75                        | 193.3%   |

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| <b>Energy Futures</b>               |     |                           |                           |          |                           |          |
| BRENT FINANCIAL FUTURES             | BB  | 52,157                    | 36,307                    | 43.7%    | 54,878                    | -5.0%    |
| 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  | 3,446                     | 9,159                     | -62.4%   | 3,703                     | -6.9%    |
| CENTERPOINT EAST INDEX              | II  | 0                         | 62                        | -100.0%  | 0                         | -        |
| CHICAGO BASIS SWAP                  | NB  | 2,200                     | 5,196                     | -57.7%   | 2,572                     | -14.5%   |
| CHICAGO ETHANOL SWAP                | CU  | 32,505                    | 20,182                    | 61.1%    | 32,299                    | 0.6%     |
| CHICAGO SWING FUTURE                | SS  | 0                         | 108                       | -100.0%  | 0                         | -        |
| CHICAGO ULSD (PLATTS) SWA           | 4C  | 20                        | 0                         | -        | 40                        | -50.0%   |
| CHICAGO ULSD PL VS HO SPR           | 5C  | 1,003                     | 951                       | 5.5%     | 873                       | 14.9%    |
| CHICAGO UNL GAS PL VS RBO           | 3C  | 150                       | 39                        | 284.6%   | 150                       | 0.0%     |
| CIG BASIS                           | CI  | 7,333                     | 13,999                    | -47.6%   | 7,793                     | -5.9%    |
| CIG ROCKIES NG INDEX SWA            | Z8  | 0                         | 0                         | -        | 0                         | -        |
| CIG ROCKIES NG SWING                | U8  | 0                         | 0                         | -        | 0                         | -        |
| CINERGY HUB OFF-PEAK MONT           | EJ  | 4,799                     | 4,369                     | 9.8%     | 4,778                     | 0.4%     |
| CINERGY HUB PEAK DAILY FU           | CC  | 0                         | 0                         | -        | 0                         | -        |
| CINERGY HUB PEAK MONTH              | EM  | 6,226                     | 5,490                     | 13.4%    | 6,256                     | -0.5%    |
| CIN HUB 5MW D AH O PK               | K2  | 153,360                   | 311,320                   | -50.7%   | 147,216                   | 4.2%     |
| CIN HUB 5MW D AH PK                 | H5  | 5,680                     | 17,401                    | -67.4%   | 5,341                     | 6.3%     |
| CIN HUB 5MW REAL TIME O P           | H4  | 304,608                   | 232,472                   | 31.0%    | 200,000                   | 52.3%    |
| CIN HUB 5MW REAL TIME PK            | H3  | 13,582                    | 29,161                    | -53.4%   | 13,184                    | 3.0%     |
| CO2 VINTAGE                         | 76  | 0                         | 0                         | -        | 0                         | -        |
| COAL SWAP                           | CMC | 0                         | 0                         | -        | 0                         | -        |
| COAL SWAP                           | SSI | 645                       | 0                         | -        | 665                       | -3.0%    |
| COLUMB GULF MAINLINE NG B           | 5Z  | 10,095                    | 21,225                    | -52.4%   | 10,845                    | -6.9%    |
| COLUMBIA GULF MAIN NAT G            | L2  | 0                         | 10,600                    | -100.0%  | 0                         | -        |
| COLUMBIA GULF ONSHORE               | GL  | 16,979                    | 6,236                     | 172.3%   | 16,979                    | 0.0%     |
| CONWAY NATURAL GASOLINE (OPIS) SWAP | 8L  | 344                       | 496                       | -30.6%   | 406                       | -15.3%   |
| CONWAY NORMAL BUTANE (OPIS) SWAP    | 8M  | 5                         | 584                       | -99.1%   | 10                        | -50.0%   |
| CONWAY PROPANE 5 DECIMALS SWAP      | 8K  | 3,636                     | 4,662                     | -22.0%   | 3,612                     | 0.7%     |
| CRUDE OIL LAST DAY                  | 26  | 0                         | 0                         | -        | 0                         | -        |
| CRUDE OIL OUTRIGHTS                 | 42  | 652                       | 107                       | 509.3%   | 346                       | 88.4%    |
| CRUDE OIL OUTRIGHTS                 | CSN | 0                         | 0                         | -        | 0                         | -        |
| CRUDE OIL OUTRIGHTS                 | FE  | 35                        | 0                         | -        | 0                         | -        |
| CRUDE OIL OUTRIGHTS                 | WCC | 22,277                    | 11,970                    | 86.1%    | 18,564                    | 20.0%    |
| CRUDE OIL PHY                       | CLL | 0                         | 0                         | 0.0%     | 0                         | 0.0%     |
| CRUDE OIL PHY                       | MCL | 0                         | 0                         | -        | 0                         | -        |
| CRUDE OIL SPRDS                     | 38  | 0                         | 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  | 330                       | 2,430                     | -86.4%   | 350                       | -5.7%    |
| CRUDE OIL SPRDS                     | LE  | 225                       | 5,178                     | -95.7%   | 315                       | -28.6%   |
| DAILY PJM                           | PAP | 0                         | 0                         | -        | 0                         | -        |
| DAILY PJM                           | ZGO | 0                         | 0                         | -        | 0                         | -        |
| DATED BRENT (PLATTS) DAILY SWAP     | 7G  | 404                       | 1,000                     | -59.6%   | 0                         | -        |
| DATED TO FRONTLINE BRENT            | FY  | 9,266                     | 16,899                    | -45.2%   | 10,381                    | -10.7%   |
| 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  | 45                        | 2                         | 2,150.0% | 2                         | 2,150.0% |
| DIESEL 10PPM BARGES FOB B           | U7  | 0                         | 0                         | -        | 0                         | -        |

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| <b>Energy Futures</b>              |     |                           |                           |           |                           |          |
| DIESEL 10PPM NWE LE HAVRE CIF SWAP | S1  | 0                         | 0                         | -         | 0                         | -        |
| DLY GAS EURO-BOB OXY               | GBR | 0                         | 0                         | -         | 0                         | -        |
| DOMINION TRAN INC - APP I          | IH  | 0                         | 7,456                     | -100.0%   | 0                         | -        |
| DOMINION TRANSMISSION INC          | PG  | 15,730                    | 16,950                    | -7.2%     | 16,074                    | -2.1%    |
| DOW JONES MID-COLUMBIA FU          | DO  | 0                         | 0                         | -         | 0                         | -        |
| DUBAI CRUDE OIL BALMO              | BI  | 200                       | 0                         | -         | 0                         | -        |
| DUBAI CRUDE OIL CALENDAR           | DC  | 8,130                     | 21,861                    | -62.8%    | 4,971                     | 63.5%    |
| EASTERN RAIL DELIVERY CSX          | QX  | 10,795                    | 7,472                     | 44.5%     | 9,141                     | 18.1%    |
| EAST/WEST FUEL OIL SPREAD          | EW  | 4,326                     | 3,062                     | 41.3%     | 5,308                     | -18.5%   |
| EIA FLAT TAX ONHWAY DIESE          | A5  | 3,407                     | 1,505                     | 126.4%    | 3,015                     | 13.0%    |
| ELEC ERCOT DLY PEAK                | I7  | 0                         | 0                         | -         | 0                         | -        |
| ELEC ERCOT DLY PEAK                | I9  | 639                       | 0                         | -         | 699                       | -8.6%    |
| ELEC ERCOT DLY PEAK                | N1  | 15,459                    | 3,295                     | 369.2%    | 15,759                    | -1.9%    |
| ELEC ERCOT OFF PEAK                | I2  | 0                         | 0                         | -         | 0                         | -        |
| ELEC ERCOT OFF PEAK                | O1  | 342,480                   | 1,920                     | 17,737.5% | 348,816                   | -1.8%    |
| ELEC FINSETTLED                    | 47  | 3,895                     | 8,011                     | -51.4%    | 4,155                     | -6.3%    |
| ELEC FINSETTLED                    | 49  | 780                       | 5,970                     | -86.9%    | 1,020                     | -23.5%   |
| ELEC FINSETTLED                    | R5  | 0                         | 0                         | -         | 0                         | -        |
| ELEC MISO PEAK                     | 4L  | 3,202                     | 5,622                     | -43.0%    | 2,842                     | 12.7%    |
| ELEC MISO PEAK                     | 55  | 0                         | 0                         | -         | 0                         | -        |
| ELEC NYISO OFF-PEAK                | 4M  | 34,464                    | 103,824                   | -66.8%    | 35,872                    | -3.9%    |
| ELEC NYISO OFF-PEAK                | 58  | 0                         | 0                         | -         | 0                         | -        |
| ELECTRICITY OFF PEAK               | 46  | 71,491                    | 144,005                   | -50.4%    | 76,067                    | -6.0%    |
| ELECTRICITY OFF PEAK               | 4P  | 88,848                    | 242,436                   | -63.4%    | 96,240                    | -7.7%    |
| ELECTRICITY OFF PEAK               | 50  | 14,004                    | 109,524                   | -87.2%    | 18,228                    | -23.2%   |
| EL PASO PERMIAN INDEX SWA          | IL  | 0                         | 0                         | -         | 0                         | -        |
| ERCOT HOU MCPE50MW OFF             | 2N  | 0                         | 0                         | -         | 0                         | -        |
| ERCOT HOU MCPE50MW PEAK            | 2W  | 0                         | 0                         | -         | 0                         | -        |
| ERCOT HOUSTON Z MCPE 5MW PEAK SWAP | I1  | 0                         | 852                       | -100.0%   | 0                         | -        |
| ERCOT NORTH MCPE50MW OFF           | 2X  | 0                         | 0                         | -         | 0                         | -        |
| ERCOT NORTH MCPE50MW PEAK          | 2P  | 0                         | 0                         | -         | 0                         | -        |
| ERCOT NORTH ZMCPE 5MW OFFPEAK SWAP | I6  | 128,808                   | 1,920                     | 6,608.8%  | 131,624                   | -2.1%    |
| ERCOT NORTH ZMCPE 5MW PEAK         | I5  | 9,975                     | 4,830                     | 106.5%    | 10,375                    | -3.9%    |
| ERCOT SOUTH MCPE 50MW PEAK         | 2Q  | 0                         | 0                         | -         | 0                         | -        |
| ETHANOL T1FOB RTDM EX DUTY SWP     | 2M  | 0                         | 0                         | -         | 0                         | -        |
| ETHANOL T2 FOB ROTT INCL DUTY SWAP | Z1  | 1,935                     | 1,153                     | 67.8%     | 2,015                     | -4.0%    |
| EURO 1% FUEL OIL NEW BALM          | KX  | 38                        | 18                        | 111.1%    | 59                        | -35.6%   |
| EURO 3.5% FUEL OIL RDAM B          | KR  | 383                       | 368                       | 4.1%      | 371                       | 3.2%     |
| EURO 3.5% FUEL OIL SPREAD          | FK  | 591                       | 390                       | 51.5%     | 209                       | 182.8%   |
| EURO-DENOMINATED PETRO PROD        | IBE | 204                       | 0                         | -         | 204                       | 0.0%     |
| EURO GASOIL 10 CAL SWAP            | GT  | 400                       | 136                       | 194.1%    | 22                        | 1,718.2% |
| EURO GASOIL 10PPM VS ICE           | ET  | 1,620                     | 1,085                     | 49.3%     | 925                       | 75.1%    |
| EUROPE 1% FUEL OIL NWE CA          | UF  | 1,565                     | 2,368                     | -33.9%    | 1,767                     | -11.4%   |
| EUROPE 1% FUEL OIL RDAM C          | UH  | 425                       | 1,136                     | -62.6%    | 448                       | -5.1%    |
| EUROPE 3.5% FUEL OIL MED           | UI  | 108                       | 81                        | 33.3%     | 66                        | 63.6%    |
| EUROPE 3.5% FUEL OIL RDAM          | UV  | 12,821                    | 11,271                    | 13.8%     | 12,830                    | -0.1%    |
| EUROPEAN GASOIL (ICE)              | 7F  | 3,203                     | 3,430                     | -6.6%     | 3,996                     | -19.8%   |
| EUROPEAN NAPHTHA BALMO             | KZ  | 230                       | 204                       | 12.7%     | 308                       | -25.3%   |
| EUROPEAN NAPHTHA CRACK SPR         | EN  | 14,485                    | 10,806                    | 34.0%     | 15,041                    | -3.7%    |
| EUROPE DATED BRENT SWAP            | UB  | 4,355                     | 4,324                     | 0.7%      | 4,857                     | -10.3%   |
| EUROPE JET KERO NWE CALSW          | UJ  | 179                       | 169                       | 5.9%      | 171                       | 4.7%     |
| EUROPE JET KERO RDAM CALS          | UR  | 0                         | 0                         | -         | 0                         | -        |
| EUROPE NAPHTHA CALSWAP             | UN  | 2,861                     | 2,443                     | 17.1%     | 3,021                     | -5.3%    |

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| <b>Energy Futures</b>               |     |                           |                           |          |                           |        |
| EURO PROPANE CIF ARA SWA            | PS  | 1,081                     | 1,431                     | -24.5%   | 1,148                     | -5.8%  |
| FAME 0 BIODIESEL FOB RTDM SWP       | 2L  | 0                         | 180                       | -100.0%  | 0                         | -      |
| FL GAS ZONE 3 NAT GAS IND           | Q9  | 0                         | 0                         | -        | 0                         | -      |
| FLORIDA GAS ZONE3 BASIS S           | FP  | 2,732                     | 4,269                     | -36.0%   | 2,851                     | -4.2%  |
| FREIGHT MARKETS                     | CFU | 0                         | 0                         | -        | 0                         | -      |
| FREIGHT MARKETS                     | FC5 | 0                         | 0                         | -        | 0                         | -      |
| FREIGHT MARKETS                     | FC6 | 0                         | 0                         | -        | 0                         | -      |
| FREIGHT MARKETS                     | FT3 | 0                         | 0                         | -        | 0                         | -      |
| FREIGHT MARKETS                     | FT5 | 0                         | 0                         | -        | 0                         | -      |
| FREIGHT MARKETS                     | PFU | 0                         | 150                       | -100.0%  | 0                         | -      |
| FREIGHT MARKETS                     | TC6 | 30                        | 0                         | -        | 30                        | 0.0%   |
| FUEL OIL CRACK VS ICE               | FO  | 43,187                    | 26,681                    | 61.9%    | 48,302                    | -10.6% |
| FUEL OIL NWE CRACK VS ICE           | FI  | 7,892                     | 3,663                     | 115.5%   | 7,303                     | 8.1%   |
| FUEL OIL (PLATS) CAR CM             | 1W  | 183                       | 310                       | -41.0%   | 161                       | 13.7%  |
| FUEL OIL (PLATS) CAR CN             | 1X  | 23                        | 37                        | -37.8%   | 33                        | -30.3% |
| FUELOIL SWAP:CARGOES VS.B           | FS  | 4,980                     | 4,162                     | 19.7%    | 5,228                     | -4.7%  |
| GAS EURO-BOB OXY NWE BARGES         | 7H  | 8,120                     | 5,460                     | 48.7%    | 8,159                     | -0.5%  |
| GAS EURO-BOB OXY NWE BARGES CRK     | 7K  | 37,561                    | 33,379                    | 12.5%    | 39,742                    | -5.5%  |
| GASOIL 0.1 BRGS FOB VS IC           | 6V  | 0                         | 0                         | -        | 0                         | -      |
| GASOIL 0.1 CARGOES CIF NE           | TW  | 10                        | 20                        | -50.0%   | 14                        | -28.6% |
| GASOIL 0.1 CIF MED SWAP             | Z4  | 0                         | 0                         | -        | 0                         | -      |
| GASOIL 0.1CIF MED VS ICE            | Z5  | 292                       | 353                       | -17.3%   | 270                       | 8.1%   |
| GASOIL 0.1 CIF NW BALMO S           | B7  | 0                         | 0                         | -        | 0                         | -      |
| GASOIL 0.1 CIF NWE VS ISE           | TU  | 6                         | 50                        | -88.0%   | 6                         | 0.0%   |
| GASOIL 0.1 CIF VS ICE GAS           | 8W  | 0                         | 16                        | -100.0%  | 0                         | -      |
| GASOIL 0.1 CRG CIF NW VS            | 4V  | 0                         | 0                         | -        | 0                         | -      |
| GASOIL 0.1 RDAM BRGS VS I           | WQ  | 2,797                     | 4,017                     | -30.4%   | 2,517                     | 11.1%  |
| GASOIL 0.1 ROTTERDAM BARG           | VL  | 103                       | 348                       | -70.4%   | 101                       | 2.0%   |
| GASOIL 10P CRG CIF NW VS            | 3V  | 5                         | 25                        | -80.0%   | 5                         | 0.0%   |
| GASOIL 10PPM CARGOES CIF            | TY  | 5                         | 157                       | -96.8%   | 6                         | -16.7% |
| GASOIL 10PPM VS ICE SWAP            | TP  | 1,030                     | 973                       | 5.9%     | 898                       | 14.7%  |
| GASOIL BULLET SWAP                  | BG  | 0                         | 27                        | -100.0%  | 0                         | -      |
| GASOIL CALENDAR SWAP                | GX  | 2,403                     | 4,013                     | -40.1%   | 2,291                     | 4.9%   |
| GASOIL CRACK SPREAD CALEN           | GZ  | 19,057                    | 27,374                    | -30.4%   | 15,939                    | 19.6%  |
| GASOIL MINI CALENDAR SWAP           | QA  | 624                       | 2,607                     | -76.1%   | 491                       | 27.1%  |
| GASOLINE UP-DOWN (ARGUS)            | UZ  | 702                       | 775                       | -9.4%    | 1,455                     | -51.8% |
| GASOLINE UP-DOWN BALMO SW           | 1K  | 1,825                     | 722                       | 152.8%   | 680                       | 168.4% |
| 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  | 6,250                     | 0                         | -        | 6,440                     | -3.0%  |
| GRP THREE ULSD(PLT)VS HEA           | A6  | 9,641                     | 4,389                     | 119.7%   | 10,148                    | -5.0%  |
| GRP THREE UNL GS (PLT) VS           | A8  | 914                       | 2,663                     | -65.7%   | 1,067                     | -14.3% |
| GULF COAST 3% FUEL OIL BA           | VZ  | 1,834                     | 1,409                     | 30.2%    | 1,104                     | 66.1%  |
| GULF COAST GASOLINE CLNDR           | GS  | 1,165                     | 267                       | 336.3%   | 1,255                     | -7.2%  |
| GULF COAST HEATING OIL CL           | GP  | 0                         | 150                       | -100.0%  | 0                         | -      |
| GULF COAST JET FUEL CLNDR           | GE  | 12,647                    | 870                       | 1,353.7% | 7,737                     | 63.5%  |
| GULF COAST JET VS NYM 2 H           | ME  | 44,677                    | 21,665                    | 106.2%   | 22,990                    | 94.3%  |
| GULF COAST NO.6 FUEL OIL            | MF  | 46,461                    | 46,635                    | -0.4%    | 45,393                    | 2.4%   |
| GULF COAST NO.6 FUEL OIL            | MG  | 7,074                     | 4,754                     | 48.8%    | 6,884                     | 2.8%   |
| GULF COAST ULSD CALENDAR            | LY  | 18,677                    | 6,776                     | 175.6%   | 18,701                    | -0.1%  |
| GULF COAST ULSD CRACK SPR           | GY  | 18,595                    | 15,050                    | 23.6%    | 19,378                    | -4.0%  |
| GULF CO HEAT OIL (ARGUS) VS HEATING | 7U  | 0                         | 0                         | -        | 0                         | -      |

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| Commodity                           |     | Open Interest<br>MAR 2013 | Open Interest<br>MAR 2012 | % CHG    | Open Interest<br>FEB 2013 | % CHG   |
|-------------------------------------|-----|---------------------------|---------------------------|----------|---------------------------|---------|
| <b>Energy Futures</b>               |     |                           |                           |          |                           |         |
| GULF CST GASOL CRCK SPRD            | 1J  | 0                         | 0                         | -        | 0                         | -       |
| HEATING OIL BALMO CLNDR S           | 1G  | 0                         | 0                         | -        | 0                         | -       |
| HEATING OIL CRCK SPRD BAL           | 1H  | 0                         | 0                         | -        | 23                        | -100.0% |
| HEATING OIL LAST DAY                | 23  | 0                         | 20                        | -100.0%  | 0                         | -       |
| HEATING OIL PHY                     | HOL | 0                         | 0                         | 0.0%     | 0                         | 0.0%    |
| HEATING OIL VS ICE GASOIL           | HA  | 11,578                    | 14,538                    | -20.4%   | 9,973                     | 16.1%   |
| HENRY HUB BASIS SWAP                | HB  | 22,002                    | 19,194                    | 14.6%    | 25,822                    | -14.8%  |
| HENRY HUB INDEX SWAP FUTU           | IN  | 37,248                    | 12,896                    | 188.8%   | 32,384                    | 15.0%   |
| HENRY HUB SWAP                      | NN  | 2,697,970                 | 2,685,063                 | 0.5%     | 2,423,295                 | 11.3%   |
| HENRY HUB SWING FUTURE              | SN  | 0                         | 960                       | -100.0%  | 0                         | -       |
| HOUSTON SHIP CHANNEL BASI           | NH  | 14,553                    | 46,616                    | -68.8%   | 16,662                    | -12.7%  |
| HOUSTON SHIP CHANNEL INDE           | IP  | 72                        | 1,224                     | -94.1%   | 80                        | -10.0%  |
| HOUSTON SHIP CHANNEL SWIN           | SM  | 0                         | 0                         | -        | 0                         | -       |
| ICE BRENT DUBAI SWAP                | DB  | 5,631                     | 8,114                     | -30.6%   | 7,715                     | -27.0%  |
| ICE GASOIL BALMO SWAP               | U9  | 0                         | 13                        | -100.0%  | 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                    | 3,936                     | 494.5%   | 23,400                    | 0.0%    |
| INDIANA MISO                        | FTD | 0                         | 0                         | -        | 0                         | -       |
| INDIANA MISO                        | FTM | 151,044                   | 419,640                   | -64.0%   | 153,812                   | -1.8%   |
| INDIANA MISO                        | PDM | 1,275                     | 1,278                     | -0.2%    | 1,275                     | 0.0%    |
| INDIANA MISO                        | PTD | 0                         | 0                         | -        | 0                         | -       |
| INDIANA MISO                        | PTM | 6,570                     | 21,277                    | -69.1%   | 6,490                     | 1.2%    |
| INDONESIAN COAL                     | MCC | 1,035                     | 110                       | 840.9%   | 640                       | 61.7%   |
| ISO NEW ENGLAND OFF-PEAK            | KI  | 8,985                     | 13,654                    | -34.2%   | 9,530                     | -5.7%   |
| ISO NEW ENGLAND PK LMP              | NI  | 11,889                    | 17,232                    | -31.0%   | 12,452                    | -4.5%   |
| JAPAN C&F NAPHTHA CRACK S           | JB  | 0                         | 0                         | -        | 135                       | -100.0% |
| JAPAN C&F NAPHTHA SWAP              | JA  | 2,134                     | 1,753                     | 21.7%    | 2,241                     | -4.8%   |
| JAPAN NAPHTHA BALMO SWAP            | E6  | 150                       | 8                         | 1,775.0% | 56                        | 167.9%  |
| JET AV FUEL (P) CAR FM ICE GAS SWAP | 1V  | 66                        | 20                        | 230.0%   | 69                        | -4.3%   |
| JET BARGES VS ICE GASOIL            | JR  | 79                        | 78                        | 1.3%     | 40                        | 97.5%   |
| JET CIF NWE VS ICE                  | JC  | 1,082                     | 1,558                     | -30.6%   | 952                       | 13.7%   |
| 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  | 1,835                     | 25                        | 7,240.0% | 325                       | 464.6%  |
| JET UP-DOWN(ARGUS) SWAP             | JU  | 0                         | 625                       | -100.0%  | 0                         | -       |
| LA CARB DIESEL (OPIS)               | LX  | 522                       | 199                       | 162.3%   | 461                       | 13.2%   |
| LA CARB DIESEL (OPIS) SWA           | KL  | 5,055                     | 1,895                     | 166.8%   | 5,090                     | -0.7%   |
| LA CARBOB GASOLINE(OPIS)S           | JL  | 100                       | 1,070                     | -90.7%   | 375                       | -73.3%  |
| LA JET FUEL VS NYM NO 2 H           | MQ  | 140                       | 425                       | -67.1%   | 75                        | 86.7%   |
| LA JET (OPIS) SWAP                  | JS  | 1,525                     | 3,675                     | -58.5%   | 975                       | 56.4%   |
| LL JET (OPIS) SWAP                  | LL  | 0                         | 0                         | -        | 0                         | -       |
| LLS (ARGUS) CALENDAR SWAP           | XA  | 2,722                     | 477                       | 470.6%   | 2,664                     | 2.2%    |
| LLS (ARGUS) VS WTI SWAP             | WJ  | 27,155                    | 11,276                    | 140.8%   | 26,452                    | 2.7%    |
| LOS ANGELES CARB GASOLINE           | MH  | 0                         | 59                        | -100.0%  | 0                         | -       |
| MALIN                               | PB  | 0                         | 0                         | -        | 0                         | -       |
| MARS (ARGUS) VS WTI SWAP            | YX  | 630                       | 1,852                     | -66.0%   | 750                       | -16.0%  |
| MARS (ARGUS) VS WTI TRD M           | YV  | 2,073                     | 1,170                     | 77.2%    | 1,840                     | 12.7%   |
| MCCLOSKEY ARA ARG S COAL            | MTF | 53,674                    | 4,172                     | 1,186.5% | 38,726                    | 38.6%   |
| MCCLOSKEY RCH BAY COAL              | MFF | 19,077                    | 2,345                     | 713.5%   | 15,067                    | 26.6%   |
| MGF FUT                             | MGF | 0                         | 0                         | -        | 0                         | -       |

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| <b>Energy Futures</b>                |     |                           |                           |          |                           |         |
| MGN1 SWAP FUT                        | MGN | 527                       | 0                         | -        | 527                       | 0.0%    |
| MICHCON NG INDEX SWAP                | Y8  | 1,344                     | 0                         | -        | 1,712                     | -21.5%  |
| MICHCON NG SWING                     | T8  | 0                         | 0                         | -        | 0                         | -       |
| MICHIGAN BASIS                       | NF  | 10,720                    | 17,815                    | -39.8%   | 12,769                    | -16.0%  |
| MICHIGAN HUB OFF-PEAK MON            | HJ  | 20                        | 44                        | -54.5%   | 22                        | -9.1%   |
| MICHIGAN HUB PEAK MONTH S            | HM  | 20                        | 44                        | -54.5%   | 22                        | -9.1%   |
| MICHIGAN MISO                        | HMW | 0                         | 0                         | -        | 0                         | -       |
| MISO 5MW OFF PEAK                    | 4R  | 54,544                    | 188,440                   | -71.1%   | 62,640                    | -12.9%  |
| MISO 5MW PEAK                        | 4Q  | 2,975                     | 11,342                    | -73.8%   | 3,435                     | -13.4%  |
| MJC FUT                              | MJC | 340                       | 0                         | -        | 374                       | -9.1%   |
| MNC FUT                              | MNC | 1,664                     | 792                       | 110.1%   | 1,430                     | 16.4%   |
| MONT BELVIEU ETHANE 5 DECIMAL        | C0  | 6,474                     | 9,456                     | -31.5%   | 7,010                     | -7.6%   |
| MONT BELVIEU ETHANE OPIS BALMO       | 8C  | 0                         | 315                       | -100.0%  | 25                        | -100.0% |
| MONT BELVIEU ETHYLENE                | 1F  | 0                         | 0                         | -        | 0                         | -       |
| MONT BELVIEU LDH PROPANE 5 DECIMAL   | B0  | 29,543                    | 23,820                    | 24.0%    | 29,520                    | 0.1%    |
| MONT BELVIEU LDH PROPANE OPIS BALMO  | 8O  | 242                       | 842                       | -71.3%   | 165                       | 46.7%   |
| MONT BELVIEU NATURAL GASOLINE 5 DEC  | 7Q  | 10,738                    | 9,691                     | 10.8%    | 10,051                    | 6.8%    |
| MONT BELVIEU NATURAL GASOLINE BALMO  | R0  | 75                        | 25                        | 200.0%   | 167                       | -55.1%  |
| MONT BELVIEU NORMAL BUTANE 5 DECIMAL | D0  | 13,168                    | 6,568                     | 100.5%   | 11,410                    | 15.4%   |
| MONT BELVIEU NORMAL BUTANE BALMO     | 8J  | 448                       | 53                        | 745.3%   | 57                        | 686.0%  |
| NATURAL GAS INDEX                    | TZI | 0                         | 0                         | -        | 434                       | -100.0% |
| NATURAL GAS PEN SWP                  | NP  | 983,016                   | 1,383,218                 | -28.9%   | 859,340                   | 14.4%   |
| NCN FUT                              | NCN | 0                         | 20                        | -100.0%  | 0                         | -       |
| NEPOOL CNCTCT 5MW D AH O             | P3  | 7,835                     | 251,651                   | -96.9%   | 9,595                     | -18.3%  |
| NEPOOL CONECTIC 5MW D AH             | P2  | 935                       | 14,693                    | -93.6%   | 1,035                     | -9.7%   |
| NEPOOL INTR HUB 5MW D AH             | H2  | 483,619                   | 826,860                   | -41.5%   | 518,467                   | -6.7%   |
| NEPOOL INTR HUB 5MW D AH             | U6  | 30,515                    | 48,766                    | -37.4%   | 32,895                    | -7.2%   |
| NEPOOL MAINE 5MW D AH O E            | W2  | 14,559                    | 84,144                    | -82.7%   | 17,375                    | -16.2%  |
| NEPOOL MAINE 5MW D AH PK             | P9  | 788                       | 5,409                     | -85.4%   | 948                       | -16.9%  |
| NEPOOL NE MASS 5MW D AH O            | P8  | 162,141                   | 138,816                   | 16.8%    | 174,813                   | -7.2%   |
| NEPOOL NE MASS 5MW D AH P            | P7  | 9,875                     | 7,959                     | 24.1%    | 10,695                    | -7.7%   |
| NEPOOL NEW HAMP 5MW D AH             | U2  | 1,065                     | 2,340                     | -54.5%   | 1,165                     | -8.6%   |
| NEPOOL NEW HAMP 5MW D AH             | U3  | 19,680                    | 43,080                    | -54.3%   | 21,440                    | -8.2%   |
| NEPOOL RHD ISLD 5MW D AH             | U4  | 213                       | 5,235                     | -95.9%   | 233                       | -8.6%   |
| NEPOOL RHODE IL 5MW D AH             | U5  | 3,936                     | 96,966                    | -95.9%   | 4,288                     | -8.2%   |
| NEPOOL SE MASS 5MW D AH O            | P5  | 36,152                    | 32,232                    | 12.2%    | 38,968                    | -7.2%   |
| NEPOOL SE MASS 5MW D AH P            | P4  | 1,960                     | 2,172                     | -9.8%    | 2,120                     | -7.5%   |
| NEPOOL W CNT MASS 5MW D A            | L9  | 90,862                    | 81,634                    | 11.3%    | 96,494                    | -5.8%   |
| NEPOOL W CNTR M 5MW D AH             | R6  | 6,253                     | 5,491                     | 13.9%    | 6,673                     | -6.3%   |
| NEW ENGLAND HUB PEAK DAIL            | CE  | 0                         | 0                         | -        | 0                         | -       |
| NEW YORK 0.3% FUEL OIL HI            | 8N  | 850                       | 50                        | 1,600.0% | 500                       | 70.0%   |
| NEW YORK ETHANOL SWAP                | EZ  | 2,784                     | 1,033                     | 169.5%   | 2,242                     | 24.2%   |
| NEW YORK HUB ZONE G PEAK             | GN  | 0                         | 0                         | -        | 110                       | -100.0% |
| NEW YORK HUB ZONE J PEAK             | JN  | 0                         | 0                         | -        | 0                         | -       |
| NGPL MID-CONTINENT                   | NL  | 26,099                    | 26,154                    | -0.2%    | 28,009                    | -6.8%   |
| NGPL MIDCONTINENT INDEX              | IW  | 0                         | 0                         | -        | 0                         | -       |
| NGPL STX BASIS                       | T5  | 0                         | 214                       | -100.0%  | 0                         | -       |
| NGPL STX NAT GAS INDEX SW            | N6  | 0                         | 1,224                     | -100.0%  | 0                         | -       |
| NGPL TEX/OK                          | PD  | 23,426                    | 22,645                    | 3.4%     | 23,461                    | -0.1%   |
| NGPL TEXOK INDEX                     | OI  | 0                         | 0                         | -        | 0                         | -       |
| N ILLINOIS HUB DAILY                 | UD  | 0                         | 0                         | -        | 0                         | -       |
| N ILLINOIS HUB MTHLY                 | UM  | 6,476                     | 9,571                     | -32.3%   | 6,739                     | -3.9%   |
| NO 2 UP-DOWN SPREAD CALEN            | UT  | 1,918                     | 1,900                     | 0.9%     | 1,751                     | 9.5%    |

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|------------------------------------|-----|---------------------------|---------------------------|---------|---------------------------|---------|
| <b>Energy Futures</b>              |     |                           |                           |         |                           |         |
| NORTHEN NATURAL GAS DEMAR          | PE  | 682                       | 3,109                     | -78.1%  | 1,198                     | -43.1%  |
| NORTHEN NATURAL GAS VENTU          | PF  | 6,594                     | 21,119                    | -68.8%  | 7,385                     | -10.7%  |
| NORTHERN ILLINOIS OFF-PEA          | UO  | 7,720                     | 10,351                    | -25.4%  | 6,967                     | 10.8%   |
| NORTHWEST ROCKIES BASIS S          | NR  | 28,376                    | 47,209                    | -39.9%  | 30,798                    | -7.9%   |
| NY 0.7% FUEL OIL (PLATTS           | Y4  | 0                         | 0                         | -       | 0                         | -       |
| NY1% VS GC SPREAD SWAP             | VR  | 12,410                    | 10,780                    | 15.1%   | 11,682                    | 6.2%    |
| NY 2.2% FUEL OIL (PLATTS           | Y3  | 0                         | 280                       | -100.0% | 80                        | -100.0% |
| NY 3.0% FUEL OIL (PLATTS           | H1  | 260                       | 369                       | -29.5%  | 205                       | 26.8%   |
| NY HARBOR 0.3% FUEL OIL S          | VQ  | 0                         | 0                         | -       | 0                         | -       |
| NY HARBOR 1% FUEL OIL BAL          | VK  | 908                       | 150                       | 505.3%  | 175                       | 418.9%  |
| NY HARBOR HEAT OIL SWP             | MP  | 24,868                    | 22,902                    | 8.6%    | 24,770                    | 0.4%    |
| NY HARBOR RESIDUAL FUEL 1          | MM  | 20,411                    | 27,950                    | -27.0%  | 23,726                    | -14.0%  |
| NY HARBOR RESIDUAL FUEL C          | ML  | 500                       | 0                         | -       | 200                       | 150.0%  |
| NYH NO 2 CRACK SPREAD CAL          | HK  | 10,043                    | 21,798                    | -53.9%  | 10,316                    | -2.6%   |
| NY H OIL PLATTS VS NYMEX           | YH  | 0                         | 207                       | -100.0% | 0                         | -       |
| NY HRBR CONV GASOLINE VS           | RZ  | 0                         | 0                         | -       | 0                         | -       |
| NYISO A                            | KA  | 8,541                     | 7,970                     | 7.2%    | 8,196                     | 4.2%    |
| NYISO A OFF-PEAK                   | KB  | 4,418                     | 3,740                     | 18.1%   | 4,510                     | -2.0%   |
| NYISO CAPACITY                     | NNC | 93                        | 103                       | -9.7%   | 94                        | -1.1%   |
| NYISO CAPACITY                     | NRS | 408                       | 385                       | 6.0%    | 457                       | -10.7%  |
| NYISO G                            | KG  | 6,738                     | 4,961                     | 35.8%   | 6,665                     | 1.1%    |
| NYISO G OFF-PEAK                   | KH  | 3,430                     | 2,436                     | 40.8%   | 3,512                     | -2.3%   |
| NYISO J                            | KJ  | 7,078                     | 7,528                     | -6.0%   | 7,149                     | -1.0%   |
| NYISO J OFF-PEAK                   | KK  | 2,174                     | 2,924                     | -25.6%  | 2,146                     | 1.3%    |
| NYISO ZONE A 5MW D AH O P          | K4  | 141,641                   | 116,173                   | 21.9%   | 106,978                   | 32.4%   |
| NYISO ZONE A 5MW D AH PK           | K3  | 19,080                    | 8,183                     | 133.2%  | 16,495                    | 15.7%   |
| NYISO ZONE C 5MW D AH O P          | A3  | 52,656                    | 75,020                    | -29.8%  | 49,632                    | 6.1%    |
| NYISO ZONE C 5MW D AH PK           | Q5  | 2,896                     | 4,135                     | -30.0%  | 2,766                     | 4.7%    |
| NYISO ZONE G 5MW D AH O P          | D2  | 261,329                   | 160,729                   | 62.6%   | 256,385                   | 1.9%    |
| NYISO ZONE G 5MW D AH PK           | T3  | 25,870                    | 14,941                    | 73.1%   | 26,968                    | -4.1%   |
| NYISO ZONE J 5MW D AH O P          | D4  | 92,872                    | 143,958                   | -35.5%  | 95,783                    | -3.0%   |
| NYISO ZONE J 5MW D AH PK           | D3  | 17,487                    | 13,434                    | 30.2%   | 18,039                    | -3.1%   |
| NY JET FUEL (ARGUS) VS HEATING OIL | 5U  | 0                         | 150                       | -100.0% | 0                         | -       |
| NY JET FUEL (PLATTS) HEAT OIL SWAP | 1U  | 725                       | 1,900                     | -61.8%  | 1,300                     | -44.2%  |
| NYMEX ALUMINUM FUTURES             | AN  | 0                         | 0                         | -       | 0                         | -       |
| NYMEX OMAN CRUDE PRODUCTS          | DOB | 0                         | 0                         | -       | 0                         | -       |
| NYMEX OMAN CRUDE PRODUCTS          | DOO | 0                         | 200                       | -100.0% | 0                         | -       |
| NYMEX ULSD VS NYMEX HO             | UY  | 0                         | 1,317                     | -100.0% | 0                         | -       |
| NY ULSD (ARGUS) VS HEATING OIL     | 7Y  | 7,722                     | 2,590                     | 198.1%  | 11,119                    | -30.6%  |
| ONEOK OKLAHOMA NAT GAS IN          | C7  | 0                         | 0                         | -       | 0                         | -       |
| ONEOK OKLAHOMA NG BASIS            | 8X  | 955                       | 2,136                     | -55.3%  | 1,146                     | -16.7%  |
| ONTARIO POWER SWAPS                | OFD | 0                         | 1,040                     | -100.0% | 0                         | -       |
| ONTARIO POWER SWAPS                | OFM | 91,280                    | 0                         | -       | 90,640                    | 0.7%    |
| ONTARIO POWER SWAPS                | OPD | 50                        | 0                         | -       | 60                        | -16.7%  |
| ONTARIO POWER SWAPS                | OPM | 4,275                     | 516                       | 728.5%  | 3,805                     | 12.4%   |
| OPIS PHYSICAL ETHANE               | 3Q  | 0                         | 50                        | -100.0% | 0                         | -       |
| OPIS PHYSICAL LDH PROPANE          | 3N  | 0                         | 45                        | -100.0% | 0                         | -       |
| OPIS PHYSICAL NATURAL GASOLINE     | 3R  | 0                         | 150                       | -100.0% | 0                         | -       |
| OPIS PHYSICAL NONLDH PROPANE       | 3P  | 0                         | 0                         | -       | 0                         | -       |
| OPIS PHYSICAL NORMAL BUTANE        | 3M  | 0                         | 45                        | -100.0% | 0                         | -       |
| PANHANDLE BASIS SWAP FUTU          | PH  | 35,855                    | 78,252                    | -54.2%  | 37,650                    | -4.8%   |
| PANHANDLE INDEX SWAP FUTU          | IV  | 488                       | 2,140                     | -77.2%  | 248                       | 96.8%   |
| PANHANDLE SWING FUTURE             | SV  | 0                         | 0                         | -       | 0                         | -       |



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|--------------------------|---------------------------|---------------------------|--------|---------------------------|--------|---------|
| <b>Energy Futures</b>    |                           |                           |        |                           |        |         |
| PERMIAN BASIS SWAP       | PM                        | 5,677                     | 19,722 | -71.2%                    | 5,849  | -2.9%   |
| PETROCHEMICALS           | 22                        | 19                        | 12     | 58.3%                     | 43     | -55.8%  |
| PETROCHEMICALS           | 32                        | 238                       | 175    | 36.0%                     | 309    | -23.0%  |
| PETROCHEMICALS           | 51                        | 140                       | 67     | 109.0%                    | 154    | -9.1%   |
| PETROCHEMICALS           | 81                        | 320                       | 765    | -58.2%                    | 360    | -11.1%  |
| PETROCHEMICALS           | 8I                        | 1,325                     | 1,444  | -8.2%                     | 1,072  | 23.6%   |
| PETROCHEMICALS           | 91                        | 184                       | 131    | 40.5%                     | 198    | -7.1%   |
| PETROCHEMICALS           | CPP                       | 0                         | 0      | -                         | 0      | -       |
| PETROCHEMICALS           | HPE                       | 234                       | 142    | 64.8%                     | 300    | -22.0%  |
| PETROCHEMICALS           | JKM                       | 0                         | 0      | -                         | 0      | -       |
| PETROCHEMICALS           | LPE                       | 10                        | 0      | -                         | 20     | -50.0%  |
| PETROCHEMICALS           | MBE                       | 746                       | 1,290  | -42.2%                    | 766    | -2.6%   |
| PETROCHEMICALS           | MNB                       | 6,063                     | 3,467  | 74.9%                     | 6,364  | -4.7%   |
| PETRO CRCKS & SPRDS ASIA | STI                       | 8                         | 0      | -                         | 16     | -50.0%  |
| PETRO CRCKS & SPRDS ASIA | STR                       | 352                       | 0      | -                         | 480    | -26.7%  |
| PETRO CRCKS & SPRDS ASIA | STS                       | 1,209                     | 248    | 387.5%                    | 1,332  | -9.2%   |
| PETRO CRCKS & SPRDS NA   | CBA                       | 0                         | 0      | -                         | 0      | -       |
| PETRO CRCKS & SPRDS NA   | CRB                       | 50                        | 450    | -88.9%                    | 64     | -21.9%  |
| PETRO CRCKS & SPRDS NA   | EXR                       | 2,542                     | 1,566  | 62.3%                     | 2,603  | -2.3%   |
| PETRO CRCKS & SPRDS NA   | FOC                       | 1,223                     | 425    | 187.8%                    | 1,125  | 8.7%    |
| PETRO CRCKS & SPRDS NA   | GCI                       | 2,624                     | 2,116  | 24.0%                     | 3,124  | -16.0%  |
| PETRO CRCKS & SPRDS NA   | GCU                       | 34,694                    | 28,170 | 23.2%                     | 33,248 | 4.3%    |
| PETRO CRCKS & SPRDS NA   | GFC                       | 0                         | 0      | -                         | 50     | -100.0% |
| PETRO CRCKS & SPRDS NA   | HOB                       | 4,648                     | 1,260  | 268.9%                    | 4,469  | 4.0%    |
| PETRO CRCKS & SPRDS NA   | KSD                       | 650                       | 0      | -                         | 650    | 0.0%    |
| PETRO CRCKS & SPRDS NA   | NFC                       | 0                         | 0      | -                         | 0      | -       |
| PETRO CRCKS & SPRDS NA   | NFG                       | 0                         | 0      | -                         | 300    | -100.0% |
| PETRO CRCKS & SPRDS NA   | NYC                       | 0                         | 0      | -                         | 0      | -       |
| PETRO CRCKS & SPRDS NA   | NYF                       | 5,150                     | 9,805  | -47.5%                    | 3,436  | 49.9%   |
| PETRO CRCKS & SPRDS NA   | NYH                       | 75                        | 0      | -                         | 75     | 0.0%    |
| PETRO CRCKS & SPRDS NA   | RBB                       | 23,339                    | 25,168 | -7.3%                     | 25,322 | -7.8%   |
| PETRO CRCKS & SPRDS NA   | RBG                       | 0                         | 0      | -                         | 0      | -       |
| PETRO CRCKS & SPRDS NA   | RVG                       | 925                       | 600    | 54.2%                     | 775    | 19.4%   |
| PETRO CRK&SPRD EURO      | 1NB                       | 3,242                     | 157    | 1,965.0%                  | 4,415  | -26.6%  |
| PETRO CRK&SPRD EURO      | 1ND                       | 50                        | 0      | -                         | 50     | 0.0%    |
| PETRO CRK&SPRD EURO      | 43                        | 184                       | 271    | -32.1%                    | 197    | -6.6%   |
| PETRO CRK&SPRD EURO      | BFR                       | 1,555                     | 0      | -                         | 1,790  | -13.1%  |
| PETRO CRK&SPRD EURO      | BOB                       | 588                       | 195    | 201.5%                    | 660    | -10.9%  |
| PETRO CRK&SPRD EURO      | EBF                       | 0                         | 0      | -                         | 0      | -       |
| PETRO CRK&SPRD EURO      | EOB                       | 8                         | 0      | -                         | 13     | -38.5%  |
| PETRO CRK&SPRD EURO      | EPN                       | 777                       | 752    | 3.3%                      | 707    | 9.9%    |
| PETRO CRK&SPRD EURO      | FBT                       | 3,345                     | 0      | -                         | 3,275  | 2.1%    |
| PETRO CRK&SPRD EURO      | FVB                       | 42                        | 36     | 16.7%                     | 45     | -6.7%   |
| PETRO CRK&SPRD EURO      | GCB                       | 0                         | 0      | -                         | 0      | -       |
| PETRO CRK&SPRD EURO      | GOC                       | 326                       | 397    | -17.9%                    | 255    | 27.8%   |
| PETRO CRK&SPRD EURO      | GRB                       | 0                         | 0      | -                         | 0      | -       |
| PETRO CRK&SPRD EURO      | GRS                       | 20                        | 30     | -33.3%                    | 25     | -20.0%  |
| PETRO CRK&SPRD EURO      | MGB                       | 21                        | 0      | -                         | 21     | 0.0%    |
| PETRO CRK&SPRD EURO      | MUD                       | 566                       | 0      | -                         | 790    | -28.4%  |
| PETRO CRK&SPRD EURO      | NBB                       | 0                         | 0      | -                         | 0      | -       |
| PETRO CRK&SPRD EURO      | NOB                       | 249                       | 142    | 75.4%                     | 299    | -16.7%  |
| PETRO CRK&SPRD EURO      | NYG                       | 0                         | 0      | -                         | 0      | -       |
| PETRO CRK&SPRD EURO      | S8                        | 0                         | 0      | -                         | 0      | -       |

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| Commodity               | Open Interest<br>MAR 2013 | Open Interest<br>MAR 2012 | % CHG | Open Interest<br>FEB 2013 | % CHG |         |
|-------------------------|---------------------------|---------------------------|-------|---------------------------|-------|---------|
| <b>Energy Futures</b>   |                           |                           |       |                           |       |         |
| PETRO CRK&SPRD EURO     | SFC                       | 597                       | 84    | 610.7%                    | 597   | 0.0%    |
| PETROLEUM PRODUCTS      | EWB                       | 0                         | 0     | -                         | 0     | -       |
| PETROLEUM PRODUCTS      | EWG                       | 0                         | 0     | -                         | 0     | -       |
| PETROLEUM PRODUCTS      | RMG                       | 300                       | 0     | -                         | 230   | 30.4%   |
| PETROLEUM PRODUCTS      | RMK                       | 240                       | 0     | -                         | 220   | 9.1%    |
| PETROLEUM PRODUCTS ASIA | E6M                       | 35                        | 5     | 600.0%                    | 30    | 16.7%   |
| PETROLEUM PRODUCTS ASIA | MJN                       | 1,120                     | 39    | 2,771.8%                  | 722   | 55.1%   |
| PETRO OUTRIGHT EURO     | 0A                        | 0                         | 0     | -                         | 0     | -       |
| PETRO OUTRIGHT EURO     | 0B                        | 60                        | 0     | -                         | 50    | 20.0%   |
| PETRO OUTRIGHT EURO     | 0D                        | 8,988                     | 8,657 | 3.8%                      | 8,949 | 0.4%    |
| PETRO OUTRIGHT EURO     | 0E                        | 0                         | 0     | -                         | 22    | -100.0% |
| PETRO OUTRIGHT EURO     | 0F                        | 1,365                     | 82    | 1,564.6%                  | 1,207 | 13.1%   |
| PETRO OUTRIGHT EURO     | 1T                        | 55                        | 0     | -                         | 59    | -6.8%   |
| PETRO OUTRIGHT EURO     | 33                        | 1,532                     | 774   | 97.9%                     | 1,626 | -5.8%   |
| PETRO OUTRIGHT EURO     | 59                        | 0                         | 0     | -                         | 567   | -100.0% |
| PETRO OUTRIGHT EURO     | 5L                        | 45                        | 0     | -                         | 0     | -       |
| PETRO OUTRIGHT EURO     | 63                        | 56                        | 21    | 166.7%                    | 83    | -32.5%  |
| PETRO OUTRIGHT EURO     | 6L                        | 0                         | 0     | -                         | 0     | -       |
| PETRO OUTRIGHT EURO     | 7I                        | 300                       | 208   | 44.2%                     | 158   | 89.9%   |
| PETRO OUTRIGHT EURO     | 7P                        | 0                         | 0     | -                         | 0     | -       |
| PETRO OUTRIGHT EURO     | 7R                        | 805                       | 390   | 106.4%                    | 410   | 96.3%   |
| PETRO OUTRIGHT EURO     | 7S                        | 0                         | 0     | -                         | 0     | -       |
| PETRO OUTRIGHT EURO     | 88                        | 0                         | 0     | -                         | 0     | -       |
| PETRO OUTRIGHT EURO     | CBB                       | 0                         | 0     | -                         | 0     | -       |
| PETRO OUTRIGHT EURO     | CGB                       | 0                         | 30    | -100.0%                   | 0     | -       |
| PETRO OUTRIGHT EURO     | CPB                       | 0                         | 15    | -100.0%                   | 0     | -       |
| PETRO OUTRIGHT EURO     | EFF                       | 3                         | 0     | -                         | 10    | -70.0%  |
| PETRO OUTRIGHT EURO     | EFM                       | 62                        | 133   | -53.4%                    | 62    | 0.0%    |
| PETRO OUTRIGHT EURO     | ENS                       | 30                        | 286   | -89.5%                    | 49    | -38.8%  |
| PETRO OUTRIGHT EURO     | EWN                       | 0                         | 0     | -                         | 0     | -       |
| PETRO OUTRIGHT EURO     | FBD                       | 0                         | 0     | -                         | 100   | -100.0% |
| PETRO OUTRIGHT EURO     | MBB                       | 0                         | 0     | -                         | 0     | -       |
| PETRO OUTRIGHT EURO     | MBN                       | 742                       | 608   | 22.0%                     | 707   | 5.0%    |
| PETRO OUTRIGHT EURO     | RBF                       | 140                       | 0     | -                         | 130   | 7.7%    |
| PETRO OUTRIGHT EURO     | SMU                       | 0                         | 0     | -                         | 0     | -       |
| PETRO OUTRIGHT EURO     | T0                        | 187                       | 357   | -47.6%                    | 214   | -12.6%  |
| PETRO OUTRIGHT EURO     | ULB                       | 1,475                     | 0     | -                         | 235   | 527.7%  |
| PETRO OUTRIGHT EURO     | V0                        | 1,025                     | 350   | 192.9%                    | 1,210 | -15.3%  |
| PETRO OUTRIGHT EURO     | W0                        | 0                         | 0     | -                         | 0     | -       |
| PETRO OUTRIGHT EURO     | WE                        | 0                         | 0     | -                         | 0     | -       |
| PETRO OUTRIGHT EURO     | X0                        | 0                         | 0     | -                         | 0     | -       |
| PETRO OUTRIGHT EURO     | Y0                        | 0                         | 0     | -                         | 0     | -       |
| PETRO OUTRIGHT NA       | 5Y                        | 49                        | 0     | -                         | 61    | -19.7%  |
| PETRO OUTRIGHT NA       | DBB                       | 0                         | 0     | -                         | 0     | -       |
| PETRO OUTRIGHT NA       | FCB                       | 0                         | 0     | -                         | 178   | -100.0% |
| PETRO OUTRIGHT NA       | FOB                       | 0                         | 0     | -                         | 0     | -       |
| PETRO OUTRIGHT NA       | FOM                       | 0                         | 0     | -                         | 0     | -       |
| PETRO OUTRIGHT NA       | GBA                       | 0                         | 0     | -                         | 0     | -       |
| PETRO OUTRIGHT NA       | GKS                       | 49                        | 0     | -                         | 92    | -46.7%  |
| PETRO OUTRIGHT NA       | GSI                       | 0                         | 15    | -100.0%                   | 0     | -       |
| PETRO OUTRIGHT NA       | GUD                       | 0                         | 0     | -                         | 0     | -       |
| PETRO OUTRIGHT NA       | JE                        | 144                       | 0     | -                         | 159   | -9.4%   |
| PETRO OUTRIGHT NA       | MBL                       | 891                       | 1,195 | -25.4%                    | 1,015 | -12.2%  |

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|-------------------------------------|-----|---------------------------|---------------------------|---------|---------------------------|---------|
| <b>Energy Futures</b>               |     |                           |                           |         |                           |         |
| PETRO OUTRIGHT NA                   | MEN | 191                       | 0                         | -       | 90                        | 112.2%  |
| PETRO OUTRIGHT NA                   | MEO | 4,415                     | 465                       | 849.5%  | 3,564                     | 23.9%   |
| PETRO OUTRIGHT NA                   | MFD | 18                        | 0                         | -       | 26                        | -30.8%  |
| PETRO OUTRIGHT NA                   | MMF | 20                        | 0                         | -       | 36                        | -44.4%  |
| 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 | 0                         | 33                        | -100.0% | 50                        | -100.0% |
| PETRO OUTRIGHT NA                   | XER | 0                         | 0                         | -       | 300                       | -100.0% |
| PGE&E CITYGATE                      | PC  | 1,610                     | 3,688                     | -56.3%  | 1,610                     | 0.0%    |
| PJM AD HUB 5MW REAL TIME            | V3  | 619,974                   | 545,677                   | 13.6%   | 561,698                   | 10.4%   |
| PJM AD HUB 5MW REAL TIME            | Z9  | 20,042                    | 38,774                    | -48.3%  | 20,772                    | -3.5%   |
| PJM AECO DA OFF-PEAK                | X1  | 253,759                   | 250,894                   | 1.1%    | 260,095                   | -2.4%   |
| PJM AECO DA PEAK                    | Y1  | 13,779                    | 13,831                    | -0.4%   | 14,139                    | -2.5%   |
| PJM APS ZONE DA OFF-PEAK            | W4  | 1,167                     | 45,207                    | -97.4%  | 1,519                     | -23.2%  |
| PJM APS ZONE DA PEAK                | S4  | 195                       | 2,960                     | -93.4%  | 255                       | -23.5%  |
| 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  | 48,434                    | 143,629                   | -66.3%  | 50,898                    | -4.8%   |
| PJM BGE DA PEAK                     | E3  | 6,217                     | 12,838                    | -51.6%  | 6,597                     | -5.8%   |
| PJM COMED 5MW D AH O PK             | D9  | 183,939                   | 151,251                   | 21.6%   | 192,739                   | -4.6%   |
| PJM COMED 5MW D AH PK               | D8  | 10,401                    | 8,833                     | 17.8%   | 10,901                    | -4.6%   |
| PJM DAILY                           | JD  | 0                         | 56                        | -100.0% | 0                         | -       |
| PJM DAYTON DA OFF-PEAK              | R7  | 360,595                   | 471,276                   | -23.5%  | 383,735                   | -6.0%   |
| PJM DAYTON DA PEAK                  | D7  | 24,046                    | 41,393                    | -41.9%  | 25,996                    | -7.5%   |
| PJM DPL DA OFF-PEAK                 | E8  | 46,088                    | 119,813                   | -61.5%  | 52,072                    | -11.5%  |
| PJM DPL DA PEAK                     | L8  | 2,736                     | 6,533                     | -58.1%  | 3,096                     | -11.6%  |
| PJM DUQUESNE 5MW D AH PK            | D5  | 468                       | 1,048                     | -55.3%  | 488                       | -4.1%   |
| PJM DUQUS 5MW D AH O PK             | D6  | 8,616                     | 19,131                    | -55.0%  | 8,968                     | -3.9%   |
| PJM EASTERNH DA OFF-PEAK            | F4  | 0                         | 5,835                     | -100.0% | 0                         | -       |
| PJM EASTERNH DA PEAK                | E9  | 1,065                     | 1,600                     | -33.4%  | 1,165                     | -8.6%   |
| PJM JCPL DA OFF-PEAK                | F2  | 7,002                     | 86,849                    | -91.9%  | 9,114                     | -23.2%  |
| PJM JCPL DA PEAK                    | J2  | 3,320                     | 9,942                     | -66.6%  | 3,560                     | -6.7%   |
| PJM NI HUB 5MW REAL TIME            | B3  | 34,594                    | 51,091                    | -32.3%  | 33,080                    | 4.6%    |
| PJM NI HUB 5MW REAL TIME            | B6  | 924,948                   | 892,754                   | 3.6%    | 933,659                   | -0.9%   |
| PJM NILL DA OFF-PEAK                | L3  | 782,956                   | 1,065,593                 | -26.5%  | 808,358                   | -3.1%   |
| PJM NILL DA PEAK                    | N3  | 46,504                    | 67,778                    | -31.4%  | 48,556                    | -4.2%   |
| PJM OFF-PEAK LMP SWAP FUT           | JP  | 17,580                    | 28,804                    | -39.0%  | 16,934                    | 3.8%    |
| PJM PECO ZONE5MW PEAK CAL MO DAY AH | 4N  | 5,561                     | 14,704                    | -62.2%  | 5,981                     | -7.0%   |
| PJM PEPCO DA OFF-PEAK               | Q8  | 27,849                    | 137,976                   | -79.8%  | 32,073                    | -13.2%  |
| PJM PEPCO DA PEAK                   | R8  | 3,894                     | 11,054                    | -64.8%  | 4,214                     | -7.6%   |
| PJM PPL DA OFF-PEAK                 | F5  | 148,833                   | 251,779                   | -40.9%  | 158,337                   | -6.0%   |
| PJM PPL DA PEAK                     | L5  | 11,026                    | 17,224                    | -36.0%  | 11,646                    | -5.3%   |
| PJM PSEG DA OFF-PEAK                | W6  | 305,014                   | 634,289                   | -51.9%  | 325,782                   | -6.4%   |
| PJM PSEG DA PEAK                    | L6  | 16,815                    | 35,215                    | -52.3%  | 18,515                    | -9.2%   |
| PJM WES HUB PEAK LMP 50 M           | 4S  | 256                       | 256                       | 0.0%    | 256                       | 0.0%    |
| PJM WESTH DA OFF-PEAK               | E4  | 767,350                   | 1,834,550                 | -58.2%  | 827,542                   | -7.3%   |
| PJM WESTHDA PEAK                    | J4  | 57,413                    | 128,321                   | -55.3%  | 61,233                    | -6.2%   |
| PJM WESTH RT OFF-PEAK               | N9  | 1,280,747                 | 1,219,301                 | 5.0%    | 1,220,115                 | 5.0%    |
| PJM WESTH RT PEAK                   | L1  | 52,855                    | 68,499                    | -22.8%  | 55,263                    | -4.4%   |
| PLASTICS                            | PGP | 1,220                     | 1,055                     | 15.6%   | 1,260                     | -3.2%   |
| PLASTICS                            | PPP | 16                        | 44                        | -63.6%  | 16                        | 0.0%    |
| POLYETHYLENE FUTURES                | P6  | 68                        | 139                       | -51.1%  | 78                        | -12.8%  |



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| <b>Energy Futures</b>               |     |                           |                           |         |                           |         |
| PREMIUM UNLND 10P FOB MED           | 3G  | 694                       | 915                       | -24.2%  | 960                       | -27.7%  |
| PREMIUM UNLND 10PPM CARGOE          | 4G  | 0                         | 55                        | -100.0% | 0                         | -       |
| PREMIUM UNLEAD 10PPM C NW           | 6D  | 0                         | 0                         | -       | 0                         | -       |
| PREMIUM UNLEAD 10PPM FOB            | 8G  | 28                        | 55                        | -49.1%  | 118                       | -76.3%  |
| PREM UNL GAS 10PPM RDAM FOB BALMO   | 7N  | 0                         | 1                         | -100.0% | 0                         | -       |
| PREM UNL GAS 10PPM RDAM FOB SWAP    | 7L  | 367                       | 530                       | -30.8%  | 374                       | -1.9%   |
| PROPANE NON-LDH MB (OPIS) BALMO SWP | 1S  | 0                         | 200                       | -100.0% | 475                       | -100.0% |
| PROPANE NON-LDH MT. BEL (OPIS) SWP  | 1R  | 555                       | 800                       | -30.6%  | 836                       | -33.6%  |
| RBOB CALENDAR SWAP                  | RL  | 14,928                    | 26,694                    | -44.1%  | 14,600                    | 2.2%    |
| RBOB CRACK SPREAD                   | RM  | 2,998                     | 10,871                    | -72.4%  | 2,635                     | 13.8%   |
| RBOB CRACK SPREAD BALMO S           | 1E  | 0                         | 0                         | -       | 26                        | -100.0% |
| RBOB GASOLINE BALMO CLNDR           | 1D  | 1,241                     | 1,091                     | 13.7%   | 257                       | 382.9%  |
| RBOB PHY                            | RBL | 0                         | 0                         | 0.0%    | 0                         | 0.0%    |
| RBOB (PLATTS) CAL SWAP              | RY  | 0                         | 0                         | -       | 0                         | -       |
| RBOB SPREAD (PLATTS) SWAP           | RI  | 17                        | 3,600                     | -99.5%  | 0                         | 0.0%    |
| RBOB UP-DOWN CALENDAR SWA           | RV  | 19,014                    | 30,132                    | -36.9%  | 19,176                    | -0.8%   |
| RBOB VS HEATING OIL SWAP            | RH  | 0                         | 3,540                     | -100.0% | 0                         | -       |
| ROCKIES KERN OPAL - NW IN           | IR  | 0                         | 0                         | -       | 0                         | -       |
| SAN JUAN BASIS SWAP                 | NJ  | 6,064                     | 20,411                    | -70.3%  | 6,070                     | -0.1%   |
| SAN JUAN INDEX                      | IJ  | 0                         | 0                         | -       | 0                         | -       |
| SINGAPORE 180CST BALMO              | BS  | 194                       | 89                        | 118.0%  | 163                       | 19.0%   |
| SINGAPORE 380CST BALMO              | BT  | 88                        | 102                       | -13.7%  | 85                        | 3.5%    |
| SINGAPORE 380CST FUEL OIL           | SE  | 5,710                     | 2,877                     | 98.5%   | 4,730                     | 20.7%   |
| SINGAPORE FUEL 180CST CAL           | UA  | 9,684                     | 7,376                     | 31.3%   | 9,038                     | 7.1%    |
| SINGAPORE FUEL OIL SPREAD           | SD  | 3,906                     | 1,745                     | 123.8%  | 3,886                     | 0.5%    |
| SINGAPORE GASOIL                    | MTB | 0                         | 6                         | -100.0% | 40                        | -100.0% |
| SINGAPORE GASOIL                    | MTS | 2,566                     | 280                       | 816.4%  | 1,746                     | 47.0%   |
| SINGAPORE GASOIL                    | STF | 0                         | 0                         | -       | 0                         | -       |
| SINGAPORE GASOIL                    | STL | 0                         | 0                         | -       | 0                         | -       |
| SINGAPORE GASOIL                    | STZ | 835                       | 3,200                     | -73.9%  | 1,145                     | -27.1%  |
| SINGAPORE GASOIL                    | SZF | 0                         | 0                         | -       | 0                         | -       |
| SINGAPORE GASOIL                    | SZL | 0                         | 0                         | -       | 0                         | -       |
| SINGAPORE GASOIL                    | SZZ | 0                         | 0                         | -       | 0                         | -       |
| SINGAPORE GASOIL BALMO              | VU  | 264                       | 1,392                     | -81.0%  | 341                       | -22.6%  |
| SINGAPORE GASOIL SWAP               | SG  | 11,716                    | 16,804                    | -30.3%  | 10,958                    | 6.9%    |
| SINGAPORE GASOIL VS ICE             | GA  | 29,440                    | 10,853                    | 171.3%  | 30,020                    | -1.9%   |
| SINGAPORE JET KERO BALMO            | BX  | 200                       | 173                       | 15.6%   | 70                        | 185.7%  |
| SINGAPORE JET KERO GASOIL           | RK  | 14,129                    | 9,160                     | 54.2%   | 15,414                    | -8.3%   |
| SINGAPORE JET KEROSENE SW           | KS  | 8,568                     | 10,122                    | -15.4%  | 7,812                     | 9.7%    |
| SINGAPORE JET KERO VS. GASOIL BALMO | ZO  | 225                       | 0                         | -       | 300                       | -25.0%  |
| SINGAPORE MOGAS 92 UNLEADED BALMO   | 1P  | 265                       | 275                       | -3.6%   | 776                       | -65.9%  |
| SINGAPORE MOGAS 92 UNLEADED SWP     | 1N  | 12,957                    | 9,537                     | 35.9%   | 13,666                    | -5.2%   |
| SINGAPORE NAPHTHA BALMO             | KU  | 0                         | 0                         | -       | 0                         | -       |
| SINGAPORE NAPHTHA SWAP              | SP  | 582                       | 177                       | 228.8%  | 440                       | 32.3%   |
| SING FUEL                           | MSD | 65                        | 10                        | 550.0%  | 25                        | 160.0%  |
| SOCAL BASIS SWAP                    | NS  | 9,394                     | 21,964                    | -57.2%  | 9,786                     | -4.0%   |
| SOCAL PIPE SWAP                     | XN  | 11,162                    | 15,628                    | -28.6%  | 12,676                    | -11.9%  |
| SONAT BASIS SWAP FUTURE             | SZ  | 3,956                     | 6,396                     | -38.1%  | 4,142                     | -4.5%   |
| SOUTHERN NAT LA NAT GAS             | M8  | 0                         | 0                         | -       | 0                         | -       |
| SOUTH STAR TEX OKLHM KNS            | 8Z  | 3,277                     | 5,208                     | -37.1%  | 2,713                     | 20.8%   |
| Sumas Basis Swap                    | NK  | 7,582                     | 6,677                     | 13.6%   | 8,036                     | -5.6%   |
| TC2 ROTTERDAM TO USAC 37K           | TM  | 310                       | 80                        | 287.5%  | 180                       | 72.2%   |
| TC4 SINGAPORE TO JAPAN 30           | TJ  | 0                         | 0                         | -       | 0                         | -       |

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| <b>Energy Futures</b>     |    |                           |                           |         |                           |         |
| TC5 RAS TANURA TO YOKOHAM | TH | 634                       | 702                       | -9.7%   | 560                       | 13.2%   |
| TCO BASIS SWAP            | TC | 11,898                    | 24,625                    | -51.7%  | 13,394                    | -11.2%  |
| TCO NG INDEX SWAP         | Q1 | 0                         | 0                         | -       | 0                         | -       |
| TCO NG SWING              | A1 | 0                         | 0                         | -       | 0                         | -       |
| TD3 MEG TO JAPAN 250K MT  | TL | 568                       | 2,350                     | -75.8%  | 778                       | -27.0%  |
| TD5 WEST AFRICA TO USAC 1 | TI | 0                         | 0                         | -       | 0                         | -       |
| TENN 800 LEG NAT GAS INDE | L4 | 248                       | 3,188                     | -92.2%  | 1,256                     | -80.3%  |
| TENNESSEE 500 LEG BASIS S | NM | 0                         | 3,003                     | -100.0% | 80                        | -100.0% |
| TENNESSEE 500 LEG NG INDE | Y7 | 4,880                     | 1,840                     | 165.2%  | 5,104                     | -4.4%   |
| TENNESSEE 800 LEG NG BASI | 6Z | 1,498                     | 3,902                     | -61.6%  | 1,932                     | -22.5%  |
| TENNESSEE ZONE 0 BASIS SW | NQ | 1,344                     | 1,256                     | 7.0%    | 1,656                     | -18.8%  |
| TENNESSEE ZONE 0 NG INDE  | Q4 | 0                         | 0                         | -       | 0                         | -       |
| TENNESSEE ZONE 0 NG SWIN  | T4 | 0                         | 0                         | -       | 0                         | -       |
| Tetco ELA Basis           | TE | 0                         | 214                       | -100.0% | 0                         | -       |
| TETCO M-3 INDEX           | IX | 0                         | 1,743                     | -100.0% | 0                         | -       |
| Tetco STX Basis           | TX | 1,024                     | 3,190                     | -67.9%  | 1,080                     | -5.2%   |
| TETCO STX NG INDEX SWAP   | Q2 | 0                         | 0                         | -       | 0                         | -       |
| TEXAS EASTERN ZONE M-3 BA | NX | 5,526                     | 16,222                    | -65.9%  | 5,960                     | -7.3%   |
| TEXAS EASTERN ZONE M-3 SW | SX | 0                         | 0                         | -       | 0                         | -       |
| TEXAS EAST WLA NAT GAS IN | C2 | 0                         | 2,403                     | -100.0% | 0                         | -       |
| TEXAS EAST W LOUISIANA NG | 8B | 0                         | 2,782                     | -100.0% | 124                       | -100.0% |
| TEXAS GAS ZONE 1 NAT GAS  | N4 | 0                         | 0                         | -       | 0                         | -       |
| TEXAS GAS ZONE1 NG BASIS  | 9F | 0                         | 275                       | -100.0% | 0                         | -       |
| TEXAS GAS ZONE SL BASIS S | TB | 420                       | 2,704                     | -84.5%  | 194                       | 116.5%  |
| 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 | 32                        | 0                         | -       | 40                        | -20.0%  |
| TRANSCO ZONE 2 NAT GAS IN | L7 | 0                         | 0                         | -       | 0                         | -       |
| TRANSCO ZONE 2 NG BASIS   | 8F | 0                         | 0                         | -       | 0                         | -       |
| Transco Zone 3 Basis      | CZ | 3,362                     | 7,747                     | -56.6%  | 3,657                     | -8.1%   |
| TRANSCO ZONE 3 NG INDEX S | Y6 | 0                         | 0                         | -       | 0                         | -       |
| TRANSCO ZONE4 BASIS SWAP  | TR | 6,040                     | 12,882                    | -53.1%  | 6,474                     | -6.7%   |
| TRANSCO ZONE 4 NAT GAS IN | B2 | 0                         | 0                         | -       | 0                         | -       |
| TRANSCO ZONE 6 BASIS SWAP | NZ | 6,322                     | 10,605                    | -40.4%  | 6,552                     | -3.5%   |
| 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                         | 49                        | -93.9%  | 3                         | 0.0%    |
| ULSD 10PPM CIF MED VS ICE | Z7 | 386                       | 742                       | -48.0%  | 294                       | 31.3%   |
| ULSD 10PPM CIF NW BALMO S | B1 | 0                         | 0                         | -       | 0                         | -       |
| ULSD 10PPM CIF VS ICE GAS | 7V | 10                        | 35                        | -71.4%  | 5                         | 100.0%  |
| ULSD UP-DOWN(ARGUS) SWAP  | US | 0                         | 515                       | -100.0% | 0                         | -       |
| ULSD UP-DOWN BALMO SWP    | 1L | 9,640                     | 1,320                     | 630.3%  | 2,060                     | 368.0%  |
| UP DOWN GC ULSD VS NMX HO | LT | 57,500                    | 54,957                    | 4.6%    | 49,372                    | 16.5%   |
| USGC UNL 87 CRACK SPREAD  | RU | 3,145                     | 480                       | 555.2%  | 3,340                     | -5.8%   |
| VENTURA INDEX FUTURE      | VI | 0                         | 0                         | -       | 0                         | -       |
| WAHA BASIS                | NW | 9,949                     | 59,276                    | -83.2%  | 11,299                    | -11.9%  |
| WAHA INDEX SWAP FUTURE    | IY | 0                         | 15,560                    | -100.0% | 0                         | -       |
| WESTERN RAIL DELIVERY PRB | QP | 19,105                    | 8,420                     | 126.9%  | 18,945                    | 0.8%    |
| WTI-BRENT BULLET SWAP     | BY | 2,390                     | 1,770                     | 35.0%   | 2,750                     | -13.1%  |
| WTI-BRENT CALENDAR SWAP   | BK | 63,071                    | 54,445                    | 15.8%   | 62,464                    | 1.0%    |
| WTI CALENDAR              | CS | 179,222                   | 212,295                   | -15.6%  | 179,314                   | -0.1%   |

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| <b>Energy Futures</b>     |     |                           |                           |         |                           |         |
| WTS (ARGUS) VS WTI SWAP   | FF  | 50                        | 0                         | -       | 100                       | -50.0%  |
| WTS (ARGUS) VS WTI TRD MT | FH  | 6,217                     | 5,671                     | 9.6%    | 4,903                     | 26.8%   |
| <b>Energy Options</b>     |     |                           |                           |         |                           |         |
| AEP-DAYTON HUB MTHLY      | OT  | 0                         | 800                       | -100.0% | 0                         | -       |
| APPALACHIAN COAL          | 6K  | 315                       | 1,160                     | -72.8%  | 495                       | -36.4%  |
| BRENT 1 MONTH CAL         | AA  | 500                       | 0                         | -       | 750                       | -33.3%  |
| BRENT CALENDAR SWAP       | BA  | 273,959                   | 330,527                   | -17.1%  | 249,989                   | 9.6%    |
| BRENT CRUDE OIL 1 M CSO   | 9C  | 0                         | 0                         | -       | 0                         | -       |
| BRENT OIL LAST DAY        | BE  | 32,882                    | 130,226                   | -74.8%  | 33,891                    | -3.0%   |
| BRENT OIL LAST DAY        | OS  | 48,052                    | 24,515                    | 96.0%   | 45,545                    | 5.5%    |
| CENTRAL APPALACHIAN COAL  | C1  | 0                         | 150                       | -100.0% | 0                         | -       |
| CINERGY HUB PEAK MONTH    | OY  | 3,180                     | 5,240                     | -39.3%  | 3,620                     | -12.2%  |
| COAL API2 INDEX           | CLA | 60                        | 0                         | -       | 50                        | 20.0%   |
| COAL API2 INDEX           | CQA | 100                       | 0                         | -       | 0                         | -       |
| COAL API4 INDEX           | RQA | 0                         | 115                       | -100.0% | 115                       | -100.0% |
| COAL SWAP                 | CPF | 40                        | 0                         | -       | 120                       | -66.7%  |
| COAL SWAP                 | RPF | 1,860                     | 0                         | -       | 1,620                     | 14.8%   |
| CRUDE OIL 1MO             | WA  | 334,033                   | 715,024                   | -53.3%  | 348,885                   | -4.3%   |
| CRUDE OIL APO             | AO  | 872,025                   | 1,349,790                 | -35.4%  | 915,859                   | -4.8%   |
| CRUDE OIL CALNDR STRIP    | 6F  | 0                         | 25                        | -100.0% | 0                         | -       |
| CRUDE OIL OUTRIGHTS       | AH  | 180                       | 24,200                    | -99.3%  | 180                       | 0.0%    |
| CRUDE OIL OUTRIGHTS       | DBP | 8,965                     | 4,600                     | 94.9%   | 8,315                     | 7.8%    |
| CRUDE OIL PHY             | CD  | 0                         | 0                         | 0.0%    | 0                         | 0.0%    |
| CRUDE OIL PHY             | LC  | 134,666                   | 294,220                   | -54.2%  | 138,042                   | -2.4%   |
| CRUDE OIL PHY             | LO  | 2,911,934                 | 3,424,125                 | -15.0%  | 2,882,966                 | 1.0%    |
| CRUDE OIL SPRDS           | BPC | 0                         | 0                         | -       | 0                         | -       |
| DAILY CRUDE OIL           | DNM | 0                         | 0                         | -       | 0                         | -       |
| DAILY PJM                 | J01 | 0                         | 0                         | -       | 0                         | -       |
| DAILY PJM                 | J02 | 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                 | J07 | 0                         | 0                         | -       | 0                         | -       |
| DAILY PJM                 | J08 | 0                         | 0                         | -       | 0                         | -       |
| DAILY PJM                 | J09 | 0                         | 0                         | -       | 0                         | -       |
| DAILY PJM                 | J10 | 0                         | 0                         | -       | 0                         | -       |
| DAILY PJM                 | J11 | 0                         | 0                         | -       | 0                         | -       |
| DAILY PJM                 | J12 | 0                         | 0                         | -       | 0                         | -       |
| DAILY PJM                 | J13 | 0                         | 0                         | -       | 0                         | -       |
| DAILY PJM                 | J14 | 0                         | 0                         | -       | 0                         | -       |
| DAILY PJM                 | J15 | 0                         | 0                         | -       | 0                         | -       |
| DAILY PJM                 | J16 | 0                         | 0                         | -       | 0                         | -       |
| DAILY PJM                 | J17 | 0                         | 0                         | -       | 0                         | -       |
| DAILY PJM                 | J18 | 0                         | 0                         | -       | 0                         | -       |
| DAILY PJM                 | J19 | 0                         | 0                         | -       | 0                         | -       |
| DAILY PJM                 | J20 | 0                         | 0                         | -       | 0                         | -       |
| DAILY PJM                 | J21 | 0                         | 0                         | -       | 0                         | -       |
| DAILY PJM                 | J22 | 0                         | 0                         | -       | 0                         | -       |
| DAILY PJM                 | J23 | 0                         | 0                         | -       | 0                         | -       |
| DAILY PJM                 | J24 | 0                         | 0                         | -       | 0                         | -       |
| DAILY PJM                 | J25 | 0                         | 0                         | -       | 0                         | -       |



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|--|---------------------------|---------------------------|-----------|---------------------------|-----------|
| <b>Energy Options</b>                      |                           |                           |           |                           |           |
| DAILY PJM                                  | J26                       | 0                         | -         | 0                         | -         |
| DAILY PJM                                  | J27                       | 0                         | -         | 0                         | -         |
| DAILY PJM                                  | J28                       | 0                         | -         | 0                         | -         |
| DAILY PJM                                  | J29                       | 0                         | -         | 0                         | -         |
| DAILY PJM                                  | J30                       | 0                         | -         | 0                         | -         |
| DAILY PJM                                  | J31                       | 0                         | -         | 0                         | -         |
| ELEC FINSETTLED                            | NEL                       | 0                         | 52        | -100.0%                   | 0         |
| ELEC FINSETTLED                            | PJD                       | 0                         | -         | 0                         | -         |
| ELEC FINSETTLED                            | PML                       | 5,170                     | 11,973    | -56.8%                    | 5,362     |
| ELEC MISO PEAK                             | OEM                       | 400                       | 200       | 100.0%                    | 400       |
| ETHANOL SWAP                               | CVR                       | 4,547                     | 1,515     | 200.1%                    | 3,483     |
| ETHANOL SWAP                               | GVR                       | 22,251                    | 0         | -                         | 1,173     |
| EURO-DENOMINATED PETRO PROD                | NWE                       | 30                        | -         | 70                        | -57.1%    |
| EUROPEAN JET KEROSENE NWE (PLATTS) AVG PRC | 30                        | 85                        | 45        | 88.9%                     | 89        |
| GASOIL CRACK SPREAD AVG PRICE OPTIONS      | 3U                        | 425                       | 1,650     | -74.2%                    | 475       |
| HEATING OIL CRACK OPTIONS                  | CH                        | 0                         | -         | 0                         | -         |
| HEATING OIL CRK SPD AVG PRICE OPTIONS      | 3W                        | 324                       | 472       | -31.4%                    | 408       |
| HEATING OIL PHY                            | LB                        | 1,331                     | 833       | 59.8%                     | 1,564     |
| HEATING OIL PHY                            | OH                        | 63,407                    | 83,672    | -24.2%                    | 63,695    |
| HENRY HUB FINANCIAL LAST                   | E7                        | 11,879                    | 9,742     | 21.9%                     | 2,283     |
| HO 1 MONTH CLNDR OPTIONS                   | FA                        | 2,025                     | 470       | 330.9%                    | 725       |
| HO 6 MONTH CAL                             | FM                        | 0                         | -         | 0                         | -         |
| HUSTN SHIP CHNL PIPE SWP                   | PK                        | 0                         | -         | 0                         | -         |
| IN DELIVERY MONTH CER OPTIONS              | 6P                        | 0                         | -         | 0                         | -         |
| IN DELIVERY MONTH EUA OPTIONS              | 6U                        | 1,000                     | -         | 1,000                     | 0.0%      |
| ISO NEW ENGLAND PK LMP                     | OE                        | 10,490                    | 31,610    | -66.8%                    | 11,150    |
| MCCLOSKEY ARA ARGS COAL                    | MTO                       | 1,670                     | 300       | 456.7%                    | 1,175     |
| MCCLOSKEY RCH BAY COAL                     | MFO                       | 165                       | -         | 165                       | 0.0%      |
| NAT GAS BASIS SWAP                         | 4W                        | 0                         | -         | 0                         | -         |
| NATURAL GAS 12 M CSO FIN                   | G7                        | 0                         | -         | 0                         | -         |
| NATURAL GAS 1 M CSO FIN                    | G4                        | 140,739                   | 125,972   | 11.7%                     | 112,574   |
| NATURAL GAS 1MO                            | IA                        | 0                         | -         | 0                         | -         |
| NATURAL GAS 2 M CSO FIN                    | G2                        | 0                         | 1,000     | -100.0%                   | 0         |
| NATURAL GAS 3 M CSO FIN                    | G3                        | 44,797                    | 180,232   | -75.1%                    | 32,325    |
| NATURAL GAS 5 M CSO FIN                    | G5                        | 1,000                     | 500       | 100.0%                    | 1,000     |
| NATURAL GAS 6 M CSO FIN                    | G6                        | 0                         | -         | 44,000                    | -100.0%   |
| NATURAL GAS OPT                            | 5F                        | 0                         | -         | 0                         | -         |
| NATURAL GAS OPT                            | 5N                        | 0                         | -         | 0                         | -         |
| NATURAL GAS OPTION ON CALENDAR STRP        | 6J                        | 26,571                    | 19,535    | 36.0%                     | 24,271    |
| NATURAL GAS PHY                            | KD                        | 0                         | -         | 0                         | -         |
| NATURAL GAS PHY                            | LN                        | 5,324,015                 | 7,498,334 | -29.0%                    | 5,274,961 |
| NATURAL GAS PHY                            | ON                        | 175,987                   | 195,606   | -10.0%                    | 177,654   |
| NATURAL GAS SUMMER STRIP                   | 4D                        | 0                         | 1,400     | -100.0%                   | 2,800     |
| NATURAL GAS WINTER STRIP                   | 6I                        | 200                       | 800       | -75.0%                    | 200       |
| NG HH 3 MONTH CAL                          | IC                        | 0                         | -         | 0                         | -         |
| N ILLINOIS HUB MTHLY                       | OU                        | 40                        | 40        | 0.0%                      | 40        |
| N ROCKIES PIPE SWAP                        | ZR                        | 21,087                    | 24,387    | -13.5%                    | 21,867    |
| NW PIPELINE ROCKIES BASIS                  | 5I                        | 0                         | -         | 0                         | -         |
| NY HARBOR HEAT OIL SWP                     | AT                        | 88,110                    | 145,567   | -39.5%                    | 79,305    |
| NYISO ZONE G 5MW PEAK OPTIONS              | 9U                        | 0                         | 5,160     | -100.0%                   | 0         |
| NYMEX EUROPEAN GASOIL APO                  | F7                        | 592                       | 2,481     | -76.1%                    | 661       |
| NYMEX EUROPEAN GASOIL OPT                  | F8                        | 0                         | -         | 0                         | -         |
| PANHANDLE BASIS                            | 5K                        | 0                         | 2,100     | -100.0%                   | 0         |

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| <b>Energy Options</b>               |     |                           |                           |          |                           |         |
| PANHANDLE PIPE SWAP                 | PU  | 19,260                    | 41,404                    | -53.5%   | 21,524                    | -10.5%  |
| PETROCHEMICALS                      | 4H  | 7,492                     | 4,992                     | 50.1%    | 7,381                     | 1.5%    |
| PETROCHEMICALS                      | 4I  | 900                       | 900                       | 0.0%     | 990                       | -9.1%   |
| PETROCHEMICALS                      | 4J  | 6,120                     | 6,630                     | -7.7%    | 7,065                     | -13.4%  |
| PETROCHEMICALS                      | 4K  | 3,100                     | 342                       | 806.4%   | 2,576                     | 20.3%   |
| PETROCHEMICALS                      | CPR | 78                        | 65                        | 20.0%    | 19                        | 310.5%  |
| PETRO OUTRIGHT EURO                 | 8H  | 1,985                     | 33                        | 5,915.2% | 535                       | 271.0%  |
| 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  | 15,040                    | 21,800                    | -31.0%   | 14,500                    | 3.7%    |
| PJM MONTHLY                         | JO  | 15,948                    | 120,004                   | -86.7%   | 16,836                    | -5.3%   |
| RBOB 1MO CAL SPD OPTIONS            | ZA  | 800                       | 700                       | 14.3%    | 900                       | -11.1%  |
| RBOB 3 MONTH CALENDAR SPR           | ZC  | 0                         | 0                         | -        | 0                         | -       |
| RBOB CALENDAR SWAP                  | RA  | 18,543                    | 6,473                     | 186.5%   | 13,783                    | 34.5%   |
| RBOB CRACK                          | RX  | 0                         | 0                         | -        | 0                         | -       |
| RBOB CRACK SPREAD AVG PRICE OPTIONS | 3Y  | 0                         | 567                       | -100.0%  | 186                       | -100.0% |
| RBOB PHY                            | OB  | 52,957                    | 52,272                    | 1.3%     | 49,856                    | 6.2%    |
| RBOB PHY                            | RF  | 753                       | 605                       | 24.5%    | 771                       | -2.3%   |
| ROTTERDAM 3.5%FUEL OIL CL           | Q6  | 7,421                     | 6,730                     | 10.3%    | 7,806                     | -4.9%   |
| SAN JUAN PIPE SWAP                  | PJ  | 3,240                     | 3,672                     | -11.8%   | 3,280                     | -1.2%   |
| 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 | 400                       | 0                         | -        | 875                       | -54.3%  |
| 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                         | -       |

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The open interest values are based on preliminary open interest values only.



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| Commodity                   |     | Open Interest<br>MAR 2013 | Open Interest<br>MAR 2012 | % CHG   | Open Interest<br>FEB 2013 | % CHG  |
|-----------------------------|-----|---------------------------|---------------------------|---------|---------------------------|--------|
| <b>Energy Options</b>       |     |                           |                           |         |                           |        |
| 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                         | 0.0%   |
| SHORT TERM NATURAL GAS      | U29 | 0                         | 0                         | -       | 0                         | -      |
| SHORT TERM NATURAL GAS      | U30 | 0                         | 0                         | 0.0%    | 0                         | -      |
| SHORT TERM NATURAL GAS      | U31 | 0                         | 0                         | -       | 0                         | -      |
| SINGAPORE FUEL OIL 180 CS   | C5  | 372                       | 710                       | -47.6%  | 402                       | -7.5%  |
| SINGAPORE GASOIL CALENDAR   | M2  | 300                       | 2,575                     | -88.3%  | 350                       | -14.3% |
| SINGAPORE JET FUEL CALENDAR | N2  | 15,085                    | 5,210                     | 189.5%  | 14,350                    | 5.1%   |
| SOCAL BASIS OPTION          | 5M  | 0                         | 0                         | -       | 0                         | -      |
| SOCAL PIPE SWAP             | ZN  | 69,800                    | 107,963                   | -35.3%  | 73,948                    | -5.6%  |
| TRANSCO ZONE 6 PIPE SWAP    | TZ  | 0                         | 0                         | -       | 0                         | -      |
| WTI 12 MONTH CALENDAR OPT   | WZ  | 500                       | 4,600                     | -89.1%  | 500                       | 0.0%   |
| WTI 6 MONTH CALENDAR OPTI   | WM  | 1,000                     | 100                       | 900.0%  | 1,000                     | 0.0%   |
| WTI-BRENT BULLET SWAP       | BV  | 100,558                   | 17,710                    | 467.8%  | 83,859                    | 19.9%  |
| WTI CRUDE OIL 1 M CSO FI    | 7A  | 184,330                   | 35,825                    | 414.5%  | 131,200                   | 40.5%  |
| 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  | 409,956                   | 407,803                   | 0.5%    | 439,082                   | -6.6%  |
| NYMEX HOT ROLLED STEEL      | HR  | 13,849                    | 13,589                    | 1.9%    | 12,872                    | 7.6%   |
| NYMEX PLATINUM              | PL  | 63,607                    | 40,906                    | 55.5%   | 65,957                    | -3.6%  |
| PALLADIUM                   | PA  | 39,243                    | 20,460                    | 91.8%   | 35,594                    | 10.3%  |
| COMEX SILVER                | SI  | 154,685                   | 110,227                   | 40.3%   | 145,907                   | 6.0%   |
| E-MINI GOLD                 | 8Q  | 0                         | 0                         | -       | 0                         | -      |
| COMEX MINY GOLD             | QO  | 1,829                     | 2,165                     | -15.5%  | 2,204                     | -17.0% |
| E-MINI SILVER               | 6Q  | 5                         | 4                         | 25.0%   | 5                         | 0.0%   |
| COMEX MINY SILVER           | QI  | 233                       | 319                       | -27.0%  | 169                       | 37.9%  |
| COMEX COPPER                | HG  | 180,030                   | 149,615                   | 20.3%   | 161,987                   | 11.1%  |
| COMEX MINY COPPER           | QC  | 160                       | 148                       | 8.1%    | 110                       | 45.5%  |
| AUSTRIALIAN COKE COAL       | ACL | 0                         | 0                         | -       | 0                         | -      |
| AUSTRIALIAN COKE COAL       | ALW | 9                         | 14                        | -35.7%  | 9                         | 0.0%   |
| COPPER                      | HGS | 45                        | 0                         | -       | 53                        | -15.1% |
| E-MICRO GOLD                | MGC | 1,654                     | 2,025                     | -18.3%  | 2,265                     | -27.0% |
| FERROUS PRODUCTS            | BUS | 232                       | 0                         | -       | 240                       | -3.3%  |
| FERROUS PRODUCTS            | SSF | 85                        | 0                         | -       | 100                       | -15.0% |
| IRON ORE                    | PIO | 0                         | 30                        | -100.0% | 0                         | -      |
| NYMEX IRON ORE FUTURES      | TIO | 4,096                     | 1,092                     | 275.1%  | 3,823                     | 7.1%   |
| VOLATILITY GOLD             | GVF | 0                         | 0                         | -       | 0                         | -      |
| <b>Metals Options</b>       |     |                           |                           |         |                           |        |
| COMEX COPPER                | HX  | 3,809                     | 601                       | 533.8%  | 1,566                     | 143.2% |
| COMEX GOLD                  | OG  | 1,320,849                 | 1,158,087                 | 14.1%   | 1,294,819                 | 2.0%   |
| COMEX SILVER                | SO  | 182,828                   | 205,435                   | -11.0%  | 177,993                   | 2.7%   |
| IRON ORE CHINA              | ICP | 0                         | 15                        | -100.0% | 0                         | -      |



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| Commodity                                       | Open Interest<br>MAR 2013 | Open Interest<br>MAR 2012 | % CHG         | Open Interest<br>FEB 2013 | % CHG       |
|---|---------------------------|---------------------------|---------------|---------------------------|-------------|
| <b>Metals Options</b>                           |                           |                           |               |                           |             |
| IRON ORE CHINA                                  | 8,779                     | 11,985                    | -26.8%        | 9,899                     | -11.3%      |
| NYMEX HOT ROLLED STEEL                          | 3,900                     | 0                         | -             | 1,625                     | 140.0%      |
| NYMEX PLATINUM                                  | 25,888                    | 10,260                    | 152.3%        | 36,384                    | -28.8%      |
| PALLADIUM                                       | 23,880                    | 7,658                     | 211.8%        | 14,330                    | 66.6%       |
| SHORT TERM                                      | 0                         | 0                         | -             | 0                         | -           |
| SHORT TERM                                      | 0                         | 0                         | -             | 0                         | -           |
| SHORT TERM                                      | 0                         | 0                         | -             | 0                         | -           |
| SHORT TERM                                      | 0                         | 0                         | -             | 0                         | -           |
| SHORT TERM                                      | 0                         | 0                         | -             | 0                         | -           |
| SHORT TERM                                      | 0                         | 0                         | -             | 0                         | -           |
| SHORT TERM GOLD                                 | 0                         | 0                         | -             | 0                         | -           |
| SHORT TERM GOLD                                 | 0                         | 0                         | -             | 0                         | -           |
| SHORT TERM GOLD                                 | 0                         | 0                         | -             | 0                         | -           |
| SHORT TERM GOLD                                 | 0                         | 0                         | -             | 0                         | -           |
| SHORT TERM GOLD                                 | 0                         | 0                         | -             | 0                         | -           |
| SHORT TERM GOLD                                 | 0                         | 0                         | -             | 0                         | -           |
| SHORT TERM GOLD                                 | 0                         | 0                         | -             | 0                         | -           |
| SHORT TERM GOLD                                 | 0                         | 0                         | -             | 0                         | -           |
| SHORT TERM GOLD                                 | 0                         | 0                         | -             | 0                         | -           |
| SHORT TERM GOLD                                 | 0                         | 0                         | -             | 0                         | -           |
| SHORT TERM GOLD                                 | 0                         | 0                         | -             | 0                         | -           |
| SHORT TERM GOLD                                 | 0                         | 0                         | -             | 0                         | -           |
| SHORT TERM GOLD                                 | 0                         | 0                         | -             | 0                         | -           |
| SHORT TERM GOLD                                 | 0                         | 0                         | -             | 0                         | -           |
| SHORT TERM GOLD                                 | 0                         | 0                         | -             | 0                         | -           |
| SHORT TERM GOLD                                 | 0                         | 0                         | -             | 0                         | -           |
| SHORT TERM NATURAL GAS                          | 0                         | 0                         | -             | 0                         | -           |
| SHORT TERM NATURAL GAS                          | 0                         | 0                         | -             | 0                         | -           |
| <b>TOTAL FUTURES GROUP</b>                      |                           |                           |               |                           |             |
| Commodities and Alternative Investments Futures | 117,078                   | 80                        | #####         | 96,386                    | 21.5%       |
| Energy Futures                                  | 19,024,440                | 22,368,531                | -14.9%        | 18,243,792                | 4.3%        |
| FX Futures                                      | 0                         | 0                         | -             | 0                         | -           |
| Metals Futures                                  | 869,718                   | 748,397                   | 16.2%         | 870,377                   | -0.1%       |
| <b>TOTAL FUTURES</b>                            | <b>20,011,236</b>         | <b>23,117,008</b>         | <b>-13.4%</b> | <b>19,210,555</b>         | <b>4.2%</b> |



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| Commodity                               | Open Interest<br>MAR 2013 | Open Interest<br>MAR 2012 | % CHG         | Open Interest<br>FEB 2013 | % CHG       |
|---|---------------------------|---------------------------|---------------|---------------------------|-------------|
| <b>TOTAL OPTIONS GROUP</b>              |                           |                           |               |                           |             |
| Energy Options                          | 11,109,070                | 15,104,295                | -26.5%        | 10,961,809                | 1.3%        |
| Metals Options                          | 1,569,933                 | 1,394,041                 | 12.6%         | 1,536,616                 | 2.2%        |
| <b>TOTAL OPTIONS</b>                    | <b>12,679,003</b>         | <b>16,498,336</b>         | <b>-23.1%</b> | <b>12,498,425</b>         | <b>1.4%</b> |
| <b>TOTAL COMBINED</b>                   |                           |                           |               |                           |             |
| Commodities and Alternative Investments | 117,078                   | 80                        | #####         | 96,386                    | 21.5%       |
| Energy                                  | 30,133,510                | 37,472,826                | -19.6%        | 29,205,601                | 3.2%        |
| FX                                      | 0                         | 0                         | -             | 0                         | -           |
| Metals                                  | 2,439,651                 | 2,142,438                 | 13.9%         | 2,406,993                 | 1.4%        |
| <b>GRAND TOTAL</b>                      | <b>32,690,239</b>         | <b>39,615,344</b>         | <b>-17.5%</b> | <b>31,708,980</b>         | <b>3.1%</b> |