



NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity	Open Interest AUG 2013	Open Interest AUG 2012	% CHG	Open Interest JUL 2013	% CHG	
Commodities and Alternative Investments Futures						
COCOA TAS	0	2	-100.0%	0	0.0%	
COFFEE	0	11	-100.0%	6	-100.0%	
COTTON	12	4	200.0%	12	0.0%	
SUGAR 11	6	13	-53.8%	5	20.0%	
Energy Futures						
URANIUM	7,716	4,134	86.6%	6,578	17.3%	
CRUDE OIL PHY	1,848,446	1,537,113	20.3%	1,856,472	-0.4%	
CRUDE OIL	47,510	93,894	-49.4%	58,182	-18.3%	
MINY WTI CRUDE OIL	4,127	12,497	-67.0%	5,056	-18.4%	
BRENT OIL LAST DAY	67,243	28,163	138.8%	63,157	6.5%	
HEATING OIL PHY	286,747	329,317	-12.9%	277,514	3.3%	
HTG OIL	370	1,202	-69.2%	2,562	-85.6%	
MINY HTG OIL	6	8	-25.0%	3	100.0%	
RBOB PHY	279,193	283,755	-1.6%	269,101	3.8%	
MINY RBOB GAS	1	0	0.0%	0	-	
NATURAL GAS	19,535	16,836	16.0%	18,740	4.2%	
LTD NAT GAS	374,848	91,758	308.5%	369,385	1.5%	
MINY NATURAL GAS	2,444	4,068	-39.9%	2,530	-3.4%	
SING FUEL	0	0	-	0	-	
NY HARBOR ULSD DIESEL	0	0	-	0	-	
PJM MONTHLY	41,427	66,357	-37.6%	43,779	-5.4%	
NATURAL GAS PHY	1,331,487	1,088,963	22.3%	1,369,897	-2.8%	
RBOB GAS	823	2,283	-64.0%	3,650	-77.5%	
	CLS	0	0.0%	0	0.0%	
3.5% FUEL OIL CID MED SWA	7D	36	20	80.0%	54	-33.3%
AEP-DAYTON HUB DAILY	VD	0	0	-	0	-
AEP-DAYTON HUB MTHLY	VM	9,279	13,336	-30.4%	9,834	-5.6%
AEP-DAYTON HUB OFF-PEAK M	VP	7,708	12,029	-35.9%	8,066	-4.4%
ALBERTA ELECTRICITY	AOM	0	0	-	0	-
ALGON CITY GATES NAT GAS	N7	0	0	-	403	-100.0%
ALGONQUIN CITYGATES BASIS	B4	1,021	2,970	-65.6%	1,114	-8.3%
ALGONQUIN CITY-GATES NAT	C8	0	0	-	0	-
ANR LA NAT GAS INDEX SWAP	M6	0	0	-	0	-
ANR LOUISIANA BASIS SWAP	ND	0	2,126	-100.0%	0	-
ANR OKLAHOMA	NE	14,629	19,249	-24.0%	13,856	5.6%
APPALACHIAN COAL (PHY)	QL	7,365	7,030	4.8%	7,320	0.6%
ARGUS BIODIESEL RME FOB R	1A	0	435	-100.0%	0	-
ARGUS LLS VS. WTI (ARG) T	E5	12,620	9,397	34.3%	10,765	17.2%
ARGUS PROPAN FAR EST INDE	7E	527	767	-31.3%	579	-9.0%
ARGUS PROPAN(SAUDI ARAMCO	9N	579	726	-20.2%	762	-24.0%
BRENT BALMO SWAP	J9	292	799	-63.5%	583	-49.9%
BRENT CALENDAR SWAP	CY	46,999	65,670	-28.4%	46,722	0.6%
BRENT CFD(PLATTS) VS FRNT	1C	0	44	-100.0%	0	-
BRENT CFD SWAP	6W	0	760	-100.0%	0	-
BRENT FINANCIAL FUTURES	BB	29,611	46,487	-36.3%	36,282	-18.4%
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%
CARBON CER EURO	VA	0	865	-100.0%	0	-
CARBON EUA EMISSIONS EURO	RC	0	145	-100.0%	0	-



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Energy Futures						
CENTERPOINT BASIS SWAP	PW	2,071	6,722	-69.2%	2,629	-21.2%
CENTERPOINT EAST INDEX	II	0	0	-	0	-
CHICAGO BASIS SWAP	NB	976	3,652	-73.3%	1,224	-20.3%
CHICAGO ETHANOL SWAP	CU	33,667	23,410	43.8%	34,977	-3.7%
CHICAGO SWING FUTURE	SS	0	0	-	0	-
CHICAGO ULSD (PLATTS) SWA	4C	0	0	-	0	-
CHICAGO ULSD PL VS HO SPR	5C	1,907	952	100.3%	1,917	-0.5%
CHICAGO UNL GAS PL VS RBO	3C	305	25	1,120.0%	310	-1.6%
CIG BASIS	CI	8,318	11,610	-28.4%	7,914	5.1%
CIG ROCKIES NG INDEX SWA	Z8	0	0	-	0	-
CIG ROCKIES NG SWING	U8	0	0	-	0	-
CINERGY HUB OFF-PEAK MONT	EJ	3,586	4,036	-11.1%	3,810	-5.9%
CINERGY HUB PEAK DAILY FU	CC	0	0	-	0	-
CINERGY HUB PEAK MONTH	EM	4,672	6,381	-26.8%	5,010	-6.7%
CIN HUB 5MW D AH O PK	K2	159,160	200,392	-20.6%	174,800	-8.9%
CIN HUB 5MW D AH PK	H5	9,937	9,713	2.3%	10,463	-5.0%
CIN HUB 5MW REAL TIME O P	H4	427,240	247,456	72.7%	400,752	6.6%
CIN HUB 5MW REAL TIME PK	H3	18,099	23,332	-22.4%	19,254	-6.0%
CO2 VINTAGE	76	0	0	-	0	-
COAL SWAP	ACM	45	0	-	30	50.0%
COAL SWAP	CMC	0	0	-	0	-
COAL SWAP	SSI	1,005	0	-	940	6.9%
COLUMB GULF MAINLINE NG B	5Z	9,713	15,925	-39.0%	10,023	-3.1%
COLUMBIA GULF MAIN NAT G	L2	0	5,704	-100.0%	0	-
COLUMBIA GULF ONSHORE	GL	16,061	17,470	-8.1%	16,247	-1.1%
CONWAY NATURAL GASOLINE (OPIS) SWAP	8L	215	229	-6.1%	240	-10.4%
CONWAY NORMAL BUTANE (OPIS) SWAP	8M	338	533	-36.6%	240	40.8%
CONWAY PROPANE 5 DECIMALS SWAP	8K	2,907	5,686	-48.9%	3,201	-9.2%
CRUDE OIL LAST DAY	26	0	0	-	0	-
CRUDE OIL OUTRIGHTS	42	350	91	284.6%	68	414.7%
CRUDE OIL OUTRIGHTS	CSN	0	0	-	0	-
CRUDE OIL OUTRIGHTS	FE	0	870	-100.0%	150	-100.0%
CRUDE OIL OUTRIGHTS	WCC	16,864	18,126	-7.0%	18,752	-10.1%
CRUDE OIL PHY	CLL	0	0	0.0%	0	0.0%
CRUDE OIL PHY	MCL	0	0	-	0	-
CRUDE OIL SPRDS	38	0	0	-	0	-
CRUDE OIL SPRDS	CFA	0	0	-	0	-
CRUDE OIL SPRDS	CFB	0	0	-	0	-
CRUDE OIL SPRDS	DPO	0	150	-100.0%	0	-
CRUDE OIL SPRDS	KE	90	1,935	-95.3%	120	-25.0%
CRUDE OIL SPRDS	LE	100	3,216	-96.9%	110	-9.1%
DAILY EUA	EUL	0	0	-	0	-
DAILY PJM	AOR	0	0	-	0	-
DAILY PJM	PAP	0	0	-	0	-
DAILY PJM	PDJ	52	0	-	0	-
DAILY PJM	ZGO	0	0	-	0	-
DATED BRENT (PLATTS) DAILY SWAP	7G	100	60	66.7%	16	525.0%
DATED TO FRONTLINE BRENT	FY	12,303	10,543	16.7%	9,709	26.7%
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	0	3	-100.0%	14	-100.0%
DIESEL 10PPM BARGES FOB B	U7	0	0	-	0	-

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Energy Futures						
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	360	2,944	-87.8%	0	-
DOMINION TRANSMISSION INC	PG	17,822	22,218	-19.8%	14,657	21.6%
DOW JONES MID-COLUMBIA FU	DO	0	0	-	0	-
DUBAI CRUDE OIL BALMO	BI	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	DC	4,920	21,162	-76.8%	4,737	3.9%
EASTERN RAIL DELIVERY CSX	QX	12,281	8,472	45.0%	12,636	-2.8%
EAST/WEST FUEL OIL SPREAD	EW	3,249	6,675	-51.3%	2,922	11.2%
EIA FLAT TAX ONHWAY DIESE	A5	4,771	2,843	67.8%	4,667	2.2%
ELEC ERCOT DLY PEAK	I7	0	0	-	0	-
ELEC ERCOT DLY PEAK	I9	318	0	-	384	-17.2%
ELEC ERCOT DLY PEAK	N1	16,713	8,652	93.2%	16,744	-0.2%
ELEC ERCOT OFF PEAK	I2	0	5,925	-100.0%	0	-
ELEC ERCOT OFF PEAK	O1	401,439	198,472	102.3%	412,415	-2.7%
ELEC FINSETTLED	47	3,008	5,987	-49.8%	3,030	-0.7%
ELEC FINSETTLED	49	0	3,616	-100.0%	0	-
ELEC FINSETTLED	R5	0	0	-	0	-
ELEC MISO PEAK	4L	5,094	3,054	66.8%	5,244	-2.9%
ELEC MISO PEAK	55	0	0	-	0	-
ELEC NYISO OFF-PEAK	4M	57,878	56,808	1.9%	56,276	2.8%
ELEC NYISO OFF-PEAK	58	0	0	-	0	-
ELECTRICITY OFF PEAK	46	55,528	110,704	-49.8%	55,920	-0.7%
ELECTRICITY OFF PEAK	4P	50,876	163,072	-68.8%	59,108	-13.9%
ELECTRICITY OFF PEAK	50	0	66,426	-100.0%	0	-
EL PASO PERMIAN INDEX SWA	IL	0	0	-	0	-
EMC FUTURE	EMC	810	0	-	50	1,520.0%
EMMISSIONS	CPL	755	905	-16.6%	755	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	424	-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	193,851	35,925	439.6%	196,971	-1.6%
ERCOT NORTH ZMCPE 5MW PEAK	I5	10,085	7,774	29.7%	10,975	-8.1%
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	2,003	1,768	13.3%	2,355	-14.9%
EURO 1% FUEL OIL NEW BALM	KX	56	55	1.8%	48	16.7%
EURO 3.5% FUEL OIL RDAM B	KR	331	258	28.3%	672	-50.7%
EURO 3.5% FUEL OIL SPREAD	FK	280	222	26.1%	386	-27.5%
EURO-DENOMINATED PETRO PROD	IBE	204	0	-	204	0.0%
EURO-DENOMINATED PETRO PROD	NCP	0	0	-	0	-
EURO GASOIL 10 CAL SWAP	GT	218	96	127.1%	222	-1.8%
EURO GASOIL 10PPM VS ICE	ET	1,963	1,089	80.3%	2,076	-5.4%
EUROPE 1% FUEL OIL NWE CA	UF	1,000	2,194	-54.4%	977	2.4%
EUROPE 1% FUEL OIL RDAM C	UH	266	694	-61.7%	292	-8.9%
EUROPE 3.5% FUEL OIL MED	UI	56	80	-30.0%	74	-24.3%
EUROPE 3.5% FUEL OIL RDAM	UV	12,039	16,289	-26.1%	12,082	-0.4%
EUROPEAN GASOIL (ICE)	7F	878	3,557	-75.3%	3,971	-77.9%
EUROPEAN NAPHTHA BALMO	KZ	187	49	281.6%	221	-15.4%
EUROPEAN NAPHTHA CRACK SPR	EN	12,131	14,951	-18.9%	14,269	-15.0%
EUROPE DATED BRENT SWAP	UB	3,240	5,787	-44.0%	4,120	-21.4%



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Energy Futures						
EUROPE JET KERO NWE CALSW	UJ	77	348	-77.9%	90	-14.4%
EUROPE JET KERO RDAM CALS	UR	0	10	-100.0%	0	-
EUROPE NAPHTHA CALSWAP	UN	2,417	2,923	-17.3%	2,507	-3.6%
EURO PROPANE CIF ARA SWA	PS	918	1,537	-40.3%	1,049	-12.5%
FAME 0 BIODIESEL FOB RTDM SWP	2L	0	80	-100.0%	0	-
FL GAS ZONE 3 NAT GAS IND	Q9	0	0	-	0	-
FLORIDA GAS ZONE3 BASIS S	FP	1,948	3,099	-37.1%	2,108	-7.6%
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	75	-100.0%	0	-
FREIGHT MARKETS	TC6	0	0	-	0	-
FUEL OIL CRACK VS ICE	FO	34,788	48,647	-28.5%	33,790	3.0%
FUEL OIL NWE CRACK VS ICE	FI	6,873	9,822	-30.0%	6,961	-1.3%
FUEL OIL (PLATS) CAR CM	1W	108	165	-34.5%	141	-23.4%
FUEL OIL (PLATS) CAR CN	1X	14	72	-80.6%	21	-33.3%
FUELOIL SWAP:CARGOES VS.B	FS	4,420	7,116	-37.9%	4,501	-1.8%
GAS EURO-BOB OXY NWE BARGES	7H	4,777	4,594	4.0%	4,868	-1.9%
GAS EURO-BOB OXY NWE BARGES CRK	7K	26,357	29,130	-9.5%	26,081	1.1%
GASOIL 0.1 BRGS FOB VS IC	6V	0	0	-	15	-100.0%
GASOIL 0.1 CARGOES CIF NE	TW	0	2	-100.0%	0	-
GASOIL 0.1 CIF MED SWAP	Z4	0	69	-100.0%	0	-
GASOIL 0.1CIF MED VS ICE	Z5	253	259	-2.3%	312	-18.9%
GASOIL 0.1 CIF NW BALMO S	B7	0	1	-100.0%	0	-
GASOIL 0.1 CIF NWE VS ISE	TU	2	50	-96.0%	33	-93.9%
GASOIL 0.1 CIF VS ICE GAS	8W	0	15	-100.0%	5	-100.0%
GASOIL 0.1 CRG CIF NW VS	4V	0	0	-	0	-
GASOIL 0.1 RDAM BRGS VS I	WQ	2,126	3,648	-41.7%	2,186	-2.7%
GASOIL 0.1 ROTTERDAM BARG	VL	53	242	-78.1%	63	-15.9%
GASOIL 10P CRG CIF NW VS	3V	0	30	-100.0%	0	-
GASOIL 10PPM CARGOES CIF	TY	3	29	-89.7%	3	0.0%
GASOIL 10PPM VS ICE SWAP	TP	987	1,204	-18.0%	1,097	-10.0%
GASOIL BULLET SWAP	BG	0	0	-	0	-
GASOIL CALENDAR SWAP	GX	1,534	3,358	-54.3%	1,728	-11.2%
GASOIL CRACK SPREAD CALEN	GZ	29,272	26,542	10.3%	26,874	8.9%
GASOIL MINI CALENDAR SWAP	QA	713	1,955	-63.5%	684	4.2%
GASOLINE UP-DOWN (ARGUS)	UZ	15	1,050	-98.6%	18	-16.7%
GASOLINE UP-DOWN BALMO SW	1K	33	350	-90.6%	210	-84.3%
GC JET (ARGUS) CAL SWAP	AF	0	55	-100.0%	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	2,795	3,613	-22.6%	3,392	-17.6%
GRP THREE ULSD(PLT)VS HEA	A6	11,245	5,707	97.0%	8,674	29.6%
GRP THREE UNL GS (PLT) VS	A8	185	3,343	-94.5%	289	-36.0%
GULF COAST 3% FUEL OIL BA	VZ	686	799	-14.1%	1,286	-46.7%
GULF COAST GASOLINE CLNDR	GS	396	775	-48.9%	459	-13.7%
GULF COAST HEATING OIL CL	GP	0	50	-100.0%	0	-
GULF COAST JET FUEL CLNDR	GE	6,923	5,992	15.5%	7,986	-13.3%
GULF COAST JET VS NYM 2 H	ME	54,171	27,451	97.3%	64,457	-16.0%
GULF COAST NO.6 FUEL OIL	MF	39,026	46,118	-15.4%	38,840	0.5%
GULF COAST NO.6 FUEL OIL	MG	5,941	7,210	-17.6%	6,171	-3.7%

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GULF COAST ULSD CALENDAR	LY	12,663	16,466	-23.1%	13,368	-5.3%
GULF COAST ULSD CRACK SPR	GY	16,911	22,619	-25.2%	16,850	0.4%
GULF CO HEAT OIL (ARGUS) VS HEATING	7U	0	0	-	0	-
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	-	0	-
HEATING OIL LAST DAY	23	0	10	-100.0%	0	-
HEATING OIL PHY	HOL	0	0	0.0%	0	0.0%
HEATING OIL PHY	HOP	0	0	-	0	0.0%
HEATING OIL VS ICE GASOIL	HA	17,691	14,280	23.9%	16,006	10.5%
HENRY HUB BASIS SWAP	HB	16,239	12,838	26.5%	20,244	-19.8%
HENRY HUB INDEX SWAP FUTU	IN	14,768	15,378	-4.0%	25,190	-41.4%
HENRY HUB SWAP	NN	2,626,749	2,569,745	2.2%	2,614,738	0.5%
HENRY HUB SWING FUTURE	SN	0	0	-	0	-
HOUSTON SHIP CHANNEL BASI	NH	7,731	33,618	-77.0%	8,980	-13.9%
HOUSTON SHIP CHANNEL INDE	IP	32	732	-95.6%	40	-20.0%
HOUSTON SHIP CHANNEL SWIN	SM	0	0	-	0	-
ICE BRENT DUBAI SWAP	DB	4,015	3,748	7.1%	3,615	11.1%
ICE GASOIL BALMO SWAP	U9	0	141	-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	7,987	-100.0%	0	-
IN DELIVERY MONTH EUA	6T	165,205	91,992	79.6%	163,443	1.1%
INDIANA MISO	FDM	23,400	2,729	757.5%	23,400	0.0%
INDIANA MISO	FTD	0	0	-	0	-
INDIANA MISO	FTM	140,011	288,389	-51.5%	149,419	-6.3%
INDIANA MISO	PDM	1,361	682	99.6%	1,275	6.7%
INDIANA MISO	PTD	0	0	-	0	-
INDIANA MISO	PTM	8,397	12,810	-34.4%	8,639	-2.8%
INDONESIAN COAL	MCC	1,070	215	397.7%	1,045	2.4%
ISO NEW ENGLAND OFF-PEAK	KI	6,809	12,734	-46.5%	7,270	-6.3%
ISO NEW ENGLAND PK LMP	NI	8,891	16,762	-47.0%	9,484	-6.3%
JAPAN C&F NAPHTHA CRACK S	JB	135	234	-42.3%	135	0.0%
JAPAN C&F NAPHTHA SWAP	JA	1,924	2,096	-8.2%	2,127	-9.5%
JAPAN NAPHTHA BALMO SWAP	E6	26	25	4.0%	144	-81.9%
JET AV FUEL (P) CAR FM ICE GAS SWAP	1V	30	27	11.1%	18	66.7%
JET BARGES VS ICE GASOIL	JR	2	45	-95.6%	3	-33.3%
JET CIF NWE VS ICE	JC	1,163	1,284	-9.4%	1,160	0.3%
JET FUEL BRG FOB RDM VS I	9Q	0	0	-	0	-
JET FUEL CARGOES CIF NEW	F3	0	5	-100.0%	0	-
JET FUEL CRG CIF NEW VS I	6X	0	8	-100.0%	0	-
JET FUEL UP-DOWN BALMO CL	1M	850	200	325.0%	1,945	-56.3%
JET UP-DOWN(ARGUS) SWAP	JU	0	625	-100.0%	0	-
LA CARB DIESEL (OPIS)	LX	239	241	-0.8%	286	-16.4%
LA CARB DIESEL (OPIS) SWA	KL	2,056	2,537	-19.0%	2,423	-15.1%
LA CARBOB GASOLINE(OPIS)S	JL	2,395	375	538.7%	2,105	13.8%
LA JET FUEL VS NYM NO 2 H	MQ	1,525	50	2,950.0%	1,690	-9.8%
LA JET (OPIS) SWAP	JS	1,505	1,475	2.0%	605	148.8%
LL JET (OPIS) SWAP	LL	0	0	-	0	-
LLS (ARGUS) CALENDAR SWAP	XA	2,300	438	425.1%	2,475	-7.1%
LLS (ARGUS) VS WTI SWAP	WJ	42,952	8,724	392.3%	36,994	16.1%
LOS ANGELES CARB GASOLINE	MH	0	30	-100.0%	0	-
MALIN	PB	0	0	-	0	-

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Energy Futures						
MARS (ARGUS) VS WTI SWAP	YX	8,080	1,056	665.2%	5,975	35.2%
MARS (ARGUS) VS WTI TRD M	YV	927	3,970	-76.6%	1,070	-13.4%
MCCLOSKY ARA ARGS COAL	MTF	74,338	14,502	412.6%	70,584	5.3%
MCCLOSKY RCH BAY COAL	MFF	27,059	6,550	313.1%	22,491	20.3%
MGF FUT	MGF	0	0	-	7	-100.0%
MGN1 SWAP FUT	MGN	492	0	-	499	-1.4%
MICHCON NG INDEX SWAP	Y8	552	0	-	738	-25.2%
MICHCON NG SWING	T8	0	0	-	0	-
MICHIGAN BASIS	NF	5,969	16,403	-63.6%	6,962	-14.3%
MICHIGAN HUB OFF-PEAK MON	HJ	10	34	-70.6%	12	-16.7%
MICHIGAN HUB PEAK MONTH S	HM	10	34	-70.6%	12	-16.7%
MICHIGAN MISO	HMO	70,040	0	-	70,040	0.0%
MICHIGAN MISO	HMW	4,055	0	-	4,275	-5.1%
MISO 5MW OFF PEAK	4R	19,760	125,008	-84.2%	23,680	-16.6%
MISO 5MW PEAK	4Q	1,060	7,333	-85.5%	1,280	-17.2%
MJC FUT	MJC	1,064	88	1,109.1%	234	354.7%
MNC FUT	MNC	3,147	531	492.7%	2,904	8.4%
MONT BELVIEU ETHANE 5 DECIMAL	C0	10,183	6,128	66.2%	10,728	-5.1%
MONT BELVIEU ETHANE OPIS BALMO	8C	0	0	-	0	-
MONT BELVIEU ETHYLENE	1F	0	0	-	0	-
MONT BELVIEU LDH PROPANE 5 DECIMAL	B0	24,307	32,632	-25.5%	25,054	-3.0%
MONT BELVIEU LDH PROPANE OPIS BALMO	8O	210	0	-	0	-
MONT BELVIEU NATURAL GASOLINE 5 DEC	7Q	9,118	11,001	-17.1%	9,598	-5.0%
MONT BELVIEU NATURAL GASOLINE BALMO	R0	0	45	-100.0%	0	-
MONT BELVIEU NORMAL BUTANE 5 DECIMAL	D0	15,835	9,651	64.1%	14,327	10.5%
MONT BELVIEU NORMAL BUTANE BALMO	8J	249	55	352.7%	321	-22.4%
NAT GAS BASIS SWAP	TZ6	4,708	0	-	4,708	0.0%
NATURAL GAS INDEX	TZI	0	0	-	0	-
NATURAL GAS PEN SWP	NP	897,309	1,160,154	-22.7%	946,031	-5.2%
NCN FUT	NCN	0	0	-	0	-
NEPOOL CNCTCT 5MW D AH O	P3	0	132,152	-100.0%	0	-
NEPOOL CONECTIC 5MW D AH	P2	510	7,976	-93.6%	510	0.0%
NEPOOL INTR HUB 5MW D AH	H2	385,429	855,892	-55.0%	403,085	-4.4%
NEPOOL INTR HUB 5MW D AH	U6	23,179	52,740	-56.1%	23,857	-2.8%
NEPOOL MAINE 5MW D AH O E	W2	6,723	51,603	-87.0%	8,291	-18.9%
NEPOOL MAINE 5MW D AH PK	P9	360	3,203	-88.8%	448	-19.6%
NEPOOL NE MASS 5MW D AH O	P8	99,065	264,142	-62.5%	105,729	-6.3%
NEPOOL NE MASS 5MW D AH P	P7	5,906	15,830	-62.7%	6,390	-7.6%
NEPOOL NEW HAMP 5MW D AH	U2	530	1,805	-70.6%	640	-17.2%
NEPOOL NEW HAMP 5MW D AH	U3	9,885	33,285	-70.3%	11,845	-16.5%
NEPOOL RHD ISLD 5MW D AH	U4	106	3,117	-96.6%	128	-17.2%
NEPOOL RHODE IL 5MW D AH	U5	1,977	58,059	-96.6%	2,369	-16.5%
NEPOOL SE MASS 5MW D AH O	P5	20,480	55,943	-63.4%	23,616	-13.3%
NEPOOL SE MASS 5MW D AH P	P4	1,104	3,250	-66.0%	1,280	-13.8%
NEPOOL W CNT MASS 5MW D A	L9	92,270	98,638	-6.5%	100,110	-7.8%
NEPOOL W CNTR M 5MW D AH	R6	5,808	7,404	-21.6%	6,358	-8.7%
NEW ENGLAND HUB PEAK DAIL	CE	0	0	-	0	-
NEW YORK 0.3% FUEL OIL HI	8N	0	0	-	0	-
NEW YORK ETHANOL SWAP	EZ	1,682	1,913	-12.1%	1,510	11.4%
NEW YORK HUB ZONE G PEAK	GN	0	0	-	0	-
NEW YORK HUB ZONE J PEAK	JN	0	0	-	0	-
NGPL MID-CONTINENT	NL	23,848	15,506	53.8%	24,563	-2.9%
NGPL MIDCONTINENT INDEX	IW	60	0	-	0	-

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Energy Futures						
NGPL STX BASIS	T5	0	61	-100.0%	0	-
NGPL STX NAT GAS INDEX SW	N6	0	612	-100.0%	0	-
NGPL TEX/OK	PD	21,441	14,315	49.8%	22,266	-3.7%
NGPL TEXOK INDEX	OI	0	0	-	0	-
N ILLINOIS HUB DAILY	UD	0	0	-	0	-
N ILLINOIS HUB MTHLY	UM	4,944	8,589	-42.4%	5,343	-7.5%
NO 2 UP-DOWN SPREAD CALEN	UT	2,765	1,576	75.4%	1,525	81.3%
NORTHERN NATURAL GAS DEMAR	PE	223	2,536	-91.2%	316	-29.4%
NORTHERN NATURAL GAS VENTU	PF	4,957	13,481	-63.2%	5,480	-9.5%
NORTHERN ILLINOIS OFF-PEA	UO	6,151	8,999	-31.6%	6,502	-5.4%
NORTHWEST ROCKIES BASIS S	NR	17,982	44,134	-59.3%	20,101	-10.5%
NY 0.7% FUEL OIL (PLATTS	Y4	0	0	-	0	-
NY1% VS GC SPREAD SWAP	VR	11,325	11,708	-3.3%	12,507	-9.5%
NY 2.2% FUEL OIL (PLATTS	Y3	0	280	-100.0%	0	-
NY 3.0% FUEL OIL (PLATTS	H1	729	185	294.1%	436	67.2%
NY HARBOR 0.3% FUEL OIL S	VQ	0	0	-	0	-
NY HARBOR 1% FUEL OIL BAL	VK	170	0	-	0	-
NY HARBOR HEAT OIL SWP	MP	18,380	28,707	-36.0%	18,598	-1.2%
NY HARBOR RESIDUAL FUEL 1	MM	13,592	12,671	7.3%	14,030	-3.1%
NY HARBOR RESIDUAL FUEL C	ML	125	0	-	125	0.0%
NYH NO 2 CRACK SPREAD CAL	HK	17,654	16,723	5.6%	12,771	38.2%
NY H OIL PLATTS VS NYMEX	YH	2,525	0	-	1,395	81.0%
NY HRBR CONV GASOLINE VS	RZ	0	0	-	0	-
NYISO A	KA	8,200	5,997	36.7%	8,262	-0.8%
NYISO A OFF-PEAK	KB	4,420	3,506	26.1%	4,494	-1.6%
NYISO CAPACITY	NNC	134	104	28.8%	145	-7.6%
NYISO CAPACITY	NRS	326	532	-38.7%	374	-12.8%
NYISO G	KG	5,529	4,610	19.9%	5,670	-2.5%
NYISO G OFF-PEAK	KH	2,729	2,988	-8.7%	2,919	-6.5%
NYISO J	KJ	6,794	7,210	-5.8%	6,870	-1.1%
NYISO J OFF-PEAK	KK	1,684	2,406	-30.0%	1,836	-8.3%
NYISO ZONE A 5MW D AH O P	K4	526,261	69,998	651.8%	418,062	25.9%
NYISO ZONE A 5MW D AH PK	K3	38,226	5,811	557.8%	35,684	7.1%
NYISO ZONE C 5MW D AH O P	A3	40,435	36,312	11.4%	35,419	14.2%
NYISO ZONE C 5MW D AH PK	Q5	2,488	2,036	22.2%	2,778	-10.4%
NYISO ZONE G 5MW D AH O P	D2	498,237	137,456	262.5%	508,228	-2.0%
NYISO ZONE G 5MW D AH PK	T3	42,345	16,036	164.1%	40,224	5.3%
NYISO ZONE J 5MW D AH O P	D4	299,679	115,325	159.9%	295,490	1.4%
NYISO ZONE J 5MW D AH PK	D3	18,463	13,097	41.0%	19,496	-5.3%
NY JET FUEL (ARGUS) VS HEATING OIL	5U	0	0	-	0	-
NY JET FUEL (PLATTS) HEAT OIL SWAP	1U	1,550	2,450	-36.7%	950	63.2%
NYMEX ALUMINUM FUTURES	AN	0	0	-	0	-
NYMEX OMAN CRUDE PRODUCTS	DOB	0	0	-	0	-
NYMEX OMAN CRUDE PRODUCTS	DOO	0	0	-	0	-
NYMEX ULSD VS NYMEX HO	UY	0	390	-100.0%	0	-
NY ULSD (ARGUS) VS HEATING OIL	7Y	3,694	4,825	-23.4%	3,998	-7.6%
ONEOK OKLAHOMA NAT GAS IN	C7	0	0	-	0	-
ONEOK OKLAHOMA NG BASIS	8X	804	1,800	-55.3%	1,298	-38.1%
ONTARIO POWER SWAPS	OFD	0	0	-	0	-
ONTARIO POWER SWAPS	OFM	132,109	11,850	1,014.8%	137,989	-4.3%
ONTARIO POWER SWAPS	OPD	0	30	-100.0%	0	-
ONTARIO POWER SWAPS	OPM	8,617	306	2,716.0%	8,727	-1.3%
OPIS PHYSICAL ETHANE	3Q	0	0	-	0	-

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OPIS PHYSICAL LDH PROPANE	3N	0	-	0	-
OPIS PHYSICAL NATURAL GASOLINE	3R	0	-100.0%	0	-
OPIS PHYSICAL NONLDH PROPANE	3P	0	-	0	-
OPIS PHYSICAL NORMAL BUTANE	3M	0	-100.0%	0	-
PANHANDLE BASIS SWAP FUTU	PH	30,027	-47.4%	31,357	-4.2%
PANHANDLE INDEX SWAP FUTU	IV	0	-100.0%	0	-
PANHANDLE SWING FUTURE	SV	0	-	0	-
PERMIAN BASIS SWAP	PM	2,329	-81.9%	2,946	-20.9%
PETROCHEMICALS	22	17	-74.6%	51	-66.7%
PETROCHEMICALS	32	54	74.2%	137	-60.6%
PETROCHEMICALS	51	72	-70.0%	92	-21.7%
PETROCHEMICALS	81	175	-70.1%	215	-18.6%
PETROCHEMICALS	8I	1,885	63.1%	2,004	-5.9%
PETROCHEMICALS	91	210	66.7%	136	54.4%
PETROCHEMICALS	CPP	0	-	0	-
PETROCHEMICALS	HPE	276	-26.4%	288	-4.2%
PETROCHEMICALS	JKM	0	-	0	-
PETROCHEMICALS	LPE	0	-100.0%	0	-
PETROCHEMICALS	MAS	20	-	20	0.0%
PETROCHEMICALS	MBE	1,275	-27.0%	1,040	22.6%
PETROCHEMICALS	MNB	4,738	-29.7%	5,111	-7.3%
PETRO CRCKS & SPRDS ASIA	STI	0	-100.0%	0	-
PETRO CRCKS & SPRDS ASIA	STR	528	725.0%	250	111.2%
PETRO CRCKS & SPRDS ASIA	STS	898	176.3%	842	6.7%
PETRO CRCKS & SPRDS NA	CBA	150	-	150	0.0%
PETRO CRCKS & SPRDS NA	CRB	290	199.0%	232	25.0%
PETRO CRCKS & SPRDS NA	EXR	1,632	5.5%	1,886	-13.5%
PETRO CRCKS & SPRDS NA	FOC	425	-29.2%	366	16.1%
PETRO CRCKS & SPRDS NA	GCI	1,929	-23.8%	2,169	-11.1%
PETRO CRCKS & SPRDS NA	GCU	28,961	30.1%	29,948	-3.3%
PETRO CRCKS & SPRDS NA	GFC	0	-100.0%	250	-100.0%
PETRO CRCKS & SPRDS NA	HOB	5,493	138.8%	5,901	-6.9%
PETRO CRCKS & SPRDS NA	KSD	1,550	675.0%	1,650	-6.1%
PETRO CRCKS & SPRDS NA	NFC	0	-	0	-
PETRO CRCKS & SPRDS NA	NFG	50	-9.1%	220	-77.3%
PETRO CRCKS & SPRDS NA	NYC	0	-	0	-
PETRO CRCKS & SPRDS NA	NYF	2,835	-52.6%	3,805	-25.5%
PETRO CRCKS & SPRDS NA	NYH	50	-	0	-
PETRO CRCKS & SPRDS NA	RBB	22,666	-10.9%	23,221	-2.4%
PETRO CRCKS & SPRDS NA	RBG	0	-	0	-
PETRO CRCKS & SPRDS NA	RVG	100	-	560	-82.1%
PETRO CRK&SPRD EURO	1NB	4,325	212.3%	4,965	-12.9%
PETRO CRK&SPRD EURO	1ND	0	-	0	-
PETRO CRK&SPRD EURO	43	81	-59.5%	341	-76.2%
PETRO CRK&SPRD EURO	BFR	2,226	66.1%	2,030	9.7%
PETRO CRK&SPRD EURO	BOB	1,559	675.6%	1,347	15.7%
PETRO CRK&SPRD EURO	EBF	0	-	0	-
PETRO CRK&SPRD EURO	EOB	0	-	1	-100.0%
PETRO CRK&SPRD EURO	EPN	544	-16.6%	574	-5.2%
PETRO CRK&SPRD EURO	EVC	437	-	207	111.1%
PETRO CRK&SPRD EURO	FBT	1,960	1,533.3%	2,375	-17.5%
PETRO CRK&SPRD EURO	FVB	302	738.9%	249	21.3%
PETRO CRK&SPRD EURO	GCB	455	810.0%	0	-

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Energy Futures						
PETRO CRK&SPRD EURO	GOC	565	414	36.5%	558	1.3%
PETRO CRK&SPRD EURO	GRB	10	10	0.0%	0	-
PETRO CRK&SPRD EURO	GRS	30	20	50.0%	30	0.0%
PETRO CRK&SPRD EURO	MGB	15	0	-	23	-34.8%
PETRO CRK&SPRD EURO	MUD	329	0	-	332	-0.9%
PETRO CRK&SPRD EURO	NBB	10	0	-	0	-
PETRO CRK&SPRD EURO	NOB	512	255	100.8%	352	45.5%
PETRO CRK&SPRD EURO	NYG	0	0	-	0	-
PETRO CRK&SPRD EURO	S8	0	0	-	0	-
PETRO CRK&SPRD EURO	SFC	422	901	-53.2%	591	-28.6%
PETROLEUM PRODUCTS	D43	60	0	-	10	500.0%
PETROLEUM PRODUCTS	D53	0	0	-	0	-
PETROLEUM PRODUCTS	D62	40	0	-	70	-42.9%
PETROLEUM PRODUCTS	D63	343	0	-	98	250.0%
PETROLEUM PRODUCTS	D64	46	0	-	46	0.0%
PETROLEUM PRODUCTS	EWB	70	0	-	0	-
PETROLEUM PRODUCTS	EWG	20	0	-	24	-16.7%
PETROLEUM PRODUCTS	RMG	0	220	-100.0%	100	-100.0%
PETROLEUM PRODUCTS	RMK	0	0	-	280	-100.0%
PETROLEUM PRODUCTS ASIA	E6M	348	0	-	165	110.9%
PETROLEUM PRODUCTS ASIA	MJN	2,542	412	517.0%	1,767	43.9%
PETRO OTRIGHT EURO	0A	0	0	-	0	-
PETRO OTRIGHT EURO	0B	194	50	288.0%	248	-21.8%
PETRO OTRIGHT EURO	0C	30	0	-	0	-
PETRO OTRIGHT EURO	0D	9,958	8,530	16.7%	10,433	-4.6%
PETRO OTRIGHT EURO	0E	120	0	-	115	4.3%
PETRO OTRIGHT EURO	0F	3,154	597	428.3%	3,079	2.4%
PETRO OTRIGHT EURO	1T	15	0	-	24	-37.5%
PETRO OTRIGHT EURO	33	1,060	990	7.1%	1,053	0.7%
PETRO OTRIGHT EURO	59	0	0	-	0	-
PETRO OTRIGHT EURO	5L	460	0	-	30	1,433.3%
PETRO OTRIGHT EURO	63	30	15	100.0%	25	20.0%
PETRO OTRIGHT EURO	6L	0	0	-	0	-
PETRO OTRIGHT EURO	7I	98	83	18.1%	398	-75.4%
PETRO OTRIGHT EURO	7P	0	0	-	0	-
PETRO OTRIGHT EURO	7R	490	718	-31.8%	474	3.4%
PETRO OTRIGHT EURO	7S	0	0	-	0	-
PETRO OTRIGHT EURO	88	0	87	-100.0%	66	-100.0%
PETRO OTRIGHT EURO	CBB	0	0	-	0	-
PETRO OTRIGHT EURO	CGB	0	0	-	0	-
PETRO OTRIGHT EURO	CPB	4	102	-96.1%	1	300.0%
PETRO OTRIGHT EURO	EFF	0	0	-	0	-
PETRO OTRIGHT EURO	EFM	32	133	-75.9%	47	-31.9%
PETRO OTRIGHT EURO	ENS	157	220	-28.6%	174	-9.8%
PETRO OTRIGHT EURO	EWN	40	0	-	17	135.3%
PETRO OTRIGHT EURO	FBD	10	0	-	30	-66.7%
PETRO OTRIGHT EURO	MBB	0	0	-	0	-
PETRO OTRIGHT EURO	MBN	1,453	550	164.2%	1,497	-2.9%
PETRO OTRIGHT EURO	RBF	310	0	-	210	47.6%
PETRO OTRIGHT EURO	SMU	0	75	-100.0%	0	-
PETRO OTRIGHT EURO	T0	35	278	-87.4%	63	-44.4%
PETRO OTRIGHT EURO	ULB	0	0	-	0	-
PETRO OTRIGHT EURO	V0	200	300	-33.3%	650	-69.2%

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Energy Futures						
PETRO OUTRIGHT EURO	W0	25	0	-	0	-
PETRO OUTRIGHT EURO	WE	0	0	-	0	-
PETRO OUTRIGHT EURO	X0	351	0	-	117	200.0%
PETRO OUTRIGHT EURO	Y0	0	0	-	0	-
PETRO OUTRIGHT NA	5Y	5	117	-95.7%	6	-16.7%
PETRO OUTRIGHT NA	DBB	0	0	-	0	-
PETRO OUTRIGHT NA	FCB	0	164	-100.0%	905	-100.0%
PETRO OUTRIGHT NA	FOB	0	0	-	0	-
PETRO OUTRIGHT NA	FOM	0	20	-100.0%	0	-
PETRO OUTRIGHT NA	GBA	0	0	-	0	-
PETRO OUTRIGHT NA	GKS	0	0	-	0	-
PETRO OUTRIGHT NA	GSI	0	30	-100.0%	0	-
PETRO OUTRIGHT NA	GUD	0	0	-	0	-
PETRO OUTRIGHT NA	JE	114	42	171.4%	114	0.0%
PETRO OUTRIGHT NA	MBL	668	1,664	-59.9%	733	-8.9%
PETRO OUTRIGHT NA	MEN	278	37	651.4%	279	-0.4%
PETRO OUTRIGHT NA	MEO	6,062	421	1,339.9%	5,853	3.6%
PETRO OUTRIGHT NA	MFD	10	18	-44.4%	0	-
PETRO OUTRIGHT NA	MMF	0	168	-100.0%	0	-
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	25	9	177.8%	0	-
PETRO OUTRIGHT NA	XER	0	0	-	100	-100.0%
PGE&E CITYGATE	PC	1,548	2,464	-37.2%	1,610	-3.9%
PJM AD HUB 5MW REAL TIME	V3	1,141,597	548,181	108.3%	1,161,298	-1.7%
PJM AD HUB 5MW REAL TIME	Z9	49,260	29,298	68.1%	47,396	3.9%
PJM AECO DA OFF-PEAK	X1	214,537	230,440	-6.9%	223,553	-4.0%
PJM AECO DA PEAK	Y1	11,643	12,512	-6.9%	12,149	-4.2%
PJM APS ZONE DA OFF-PEAK	W4	0	23,658	-100.0%	0	-
PJM APS ZONE DA PEAK	S4	0	1,699	-100.0%	0	-
PJM ATSI ELEC	MOD	7,808	11,056	-29.4%	8,592	-9.1%
PJM ATSI ELEC	MPD	424	508	-16.5%	468	-9.4%
PJM BGE DA OFF-PEAK	R3	61,369	51,464	19.2%	62,545	-1.9%
PJM BGE DA PEAK	E3	5,916	8,158	-27.5%	6,092	-2.9%
PJM COMED 5MW D AH O PK	D9	206,809	163,828	26.2%	138,764	49.0%
PJM COMED 5MW D AH PK	D8	11,461	9,494	20.7%	7,976	43.7%
PJM DAILY	JD	10	0	-	0	-
PJM DAYTON DA OFF-PEAK	R7	316,980	463,532	-31.6%	358,897	-11.7%
PJM DAYTON DA PEAK	D7	19,725	35,856	-45.0%	21,571	-8.6%
PJM DPL DA OFF-PEAK	E8	21,497	92,345	-76.7%	23,849	-9.9%
PJM DPL DA PEAK	L8	1,272	5,294	-76.0%	1,426	-10.8%
PJM DUQUESNE 5MW D AH PK	D5	361	616	-41.4%	383	-5.7%
PJM DUQUS 5MW D AH O PK	D6	6,657	11,337	-41.3%	7,049	-5.6%
PJM EASTERNH DA OFF-PEAK	F4	0	0	-	0	-
PJM EASTERNH DA PEAK	E9	530	1,275	-58.4%	640	-17.2%
PJM JCPL DA OFF-PEAK	F2	23,400	25,208	-7.2%	23,400	0.0%
PJM JCPL DA PEAK	J2	3,605	5,527	-34.8%	3,715	-3.0%
PJM NI HUB 5MW REAL TIME	B3	47,883	42,303	13.2%	42,980	11.4%
PJM NI HUB 5MW REAL TIME	B6	920,366	983,572	-6.4%	914,601	0.6%
PJM NILL DA OFF-PEAK	L3	693,844	935,546	-25.8%	646,098	7.4%
PJM NILL DA PEAK	N3	35,058	56,883	-38.4%	33,773	3.8%
PJM OFF-PEAK LMP SWAP FUT	JP	14,651	22,896	-36.0%	15,514	-5.6%

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Energy Futures						
PJM PECO ZONE5MW PEAK CAL MO DAY AH	4N	3,328	10,219	-67.4%	3,856	-13.7%
PJM PEPKO DA OFF-PEAK	Q8	9,885	56,553	-82.5%	11,845	-16.5%
PJM PEPKO DA PEAK	R8	2,226	6,172	-63.9%	2,534	-12.2%
PJM PPL DA OFF-PEAK	F5	146,860	216,381	-32.1%	155,484	-5.5%
PJM PPL DA PEAK	L5	10,459	15,402	-32.1%	11,031	-5.2%
PJM PSEG DA OFF-PEAK	W6	209,969	431,795	-51.4%	220,561	-4.8%
PJM PSEG DA PEAK	L6	11,489	25,151	-54.3%	12,115	-5.2%
PJM WES HUB PEAK LMP 50 M	4S	256	256	0.0%	256	0.0%
PJM WESTH DA OFF-PEAK	E4	649,372	1,286,634	-49.5%	696,812	-6.8%
PJM WESTHDA PEAK	J4	43,379	93,717	-53.7%	46,975	-7.7%
PJM WESTH RT OFF-PEAK	N9	1,534,571	1,289,630	19.0%	1,536,842	-0.1%
PJM WESTH RT PEAK	L1	70,899	67,183	5.5%	70,038	1.2%
PLASTICS	PGP	895	895	0.0%	885	1.1%
PLASTICS	PPP	0	20	-100.0%	0	-
POLYETHYLENE FUTURES	P6	0	138	-100.0%	0	-
POLYPROPYLENE FUTURES	P1	0	16	-100.0%	0	-
PREMIUM UNLD 10P FOB MED	3G	597	675	-11.6%	545	9.5%
PREMIUM UNLD 10PPM CARGOE	4G	0	0	-	0	-
PREMIUM UNLEAD 10PPM C NW	6D	0	0	-	0	-
PREMIUM UNLEAD 10PPM FOB	8G	240	45	433.3%	118	103.4%
PREM UNL GAS 10PPM RDAM FOB BALMO	7N	0	1	-100.0%	0	-
PREM UNL GAS 10PPM RDAM FOB SWAP	7L	147	498	-70.5%	171	-14.0%
PROPANE NON-LDH MB (OPIS) BALMO SWP	1S	24	787	-97.0%	0	-
PROPANE NON-LDH MT. BEL (OPIS) SWP	1R	1,145	1,124	1.9%	1,066	7.4%
RBOB CALENDAR SWAP	RL	16,767	19,004	-11.8%	18,818	-10.9%
RBOB CRACK SPREAD	RM	5,714	6,390	-10.6%	5,116	11.7%
RBOB CRACK SPREAD BALMO S	1E	0	0	-	0	-
RBOB GASOLINE BALMO CLNDR	1D	945	1,299	-27.3%	1,627	-41.9%
RBOB PHY	RBL	0	0	0.0%	0	0.0%
RBOB PHY	RBP	0	0	-	0	0.0%
RBOB (PLATTS) CAL SWAP	RY	0	0	-	0	-
RBOB SPREAD (PLATTS) SWAP	RI	27	0	-	32	-15.6%
RBOB UP-DOWN CALENDAR SWA	RV	15,545	23,083	-32.7%	15,744	-1.3%
RBOB VS HEATING OIL SWAP	RH	100	1,130	-91.2%	150	-33.3%
ROCKIES KERN OPAL - NW IN	IR	0	0	-	0	-
SAN JUAN BASIS SWAP	NJ	4,642	13,175	-64.8%	4,953	-6.3%
SAN JUAN INDEX	IJ	0	0	-	0	-
SINGAPORE 180CST BALMO	BS	214	71	201.4%	80	167.5%
SINGAPORE 380CST BALMO	BT	57	50	14.0%	99	-42.4%
SINGAPORE 380CST FUEL OIL	SE	5,587	2,910	92.0%	5,856	-4.6%
SINGAPORE FUEL 180CST CAL	UA	8,698	7,649	13.7%	7,770	11.9%
SINGAPORE FUEL OIL SPREAD	SD	2,709	2,408	12.5%	2,812	-3.7%
SINGAPORE GASOIL	MTB	45	0	-	110	-59.1%
SINGAPORE GASOIL	MTS	5,002	481	939.9%	4,817	3.8%
SINGAPORE GASOIL	STF	0	0	-	0	-
SINGAPORE GASOIL	STL	0	0	-	0	-
SINGAPORE GASOIL	STZ	1,725	3,600	-52.1%	2,025	-14.8%
SINGAPORE GASOIL	SZF	0	0	-	0	-
SINGAPORE GASOIL	SZL	0	0	-	0	-
SINGAPORE GASOIL	SZZ	0	300	-100.0%	0	-
SINGAPORE GASOIL BALMO	VU	460	1,769	-74.0%	300	53.3%
SINGAPORE GASOIL SWAP	SG	17,102	15,393	11.1%	16,876	1.3%
SINGAPORE GASOIL VS ICE	GA	20,327	18,530	9.7%	22,040	-7.8%

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Energy Futures						
SINGAPORE JET KERO BALMO	BX	0	0	-	50	-100.0%
SINGAPORE JET KERO GASOIL	RK	12,509	14,855	-15.8%	13,629	-8.2%
SINGAPORE JET KEROSENE SW	KS	9,773	13,649	-28.4%	7,559	29.3%
SINGAPORE JET KERO VS. GASOIL BALMO	ZO	75	150	-50.0%	0	-
SINGAPORE MOGAS 92 UNLEADED BALMO	1P	225	475	-52.6%	700	-67.9%
SINGAPORE MOGAS 92 UNLEADED SWP	1N	8,954	9,449	-5.2%	8,921	0.4%
SINGAPORE NAPHTHA BALMO	KU	0	0	-	0	-
SINGAPORE NAPHTHA SWAP	SP	1,149	425	170.4%	1,149	0.0%
SING FUEL	MSD	15	0	-	0	-
SOCAL BASIS SWAP	NS	7,260	15,350	-52.7%	7,688	-5.6%
SOCAL PIPE SWAP	XN	5,870	15,550	-62.3%	6,280	-6.5%
SONAT BASIS SWAP FUTURE	SZ	3,344	5,301	-36.9%	3,468	-3.6%
SOUTHERN NAT LA NAT GAS	M8	0	0	-	0	-
SOUTH STAR TEX OKLHM KNS	8Z	2,909	3,574	-18.6%	3,001	-3.1%
Sumas Basis Swap	NK	7,382	7,949	-7.1%	7,930	-6.9%
TC2 ROTTERDAM TO USAC 37K	TM	175	170	2.9%	185	-5.4%
TC4 SINGAPORE TO JAPAN 30	TJ	0	0	-	0	-
TC5 RAS TANURA TO YOKOHAM	TH	566	340	66.5%	589	-3.9%
TCO BASIS SWAP	TC	8,404	20,024	-58.0%	8,284	1.4%
TCO NG INDEX SWAP	Q1	0	0	-	0	-
TCO NG SWING	A1	0	0	-	0	-
TD3 MEG TO JAPAN 250K MT	TL	195	1,739	-88.8%	237	-17.7%
TD5 WEST AFRICA TO USAC 1	TI	0	0	-	0	-
TENN 800 LEG NAT GAS INDE	L4	1,812	1,104	64.1%	2,122	-14.6%
TENNESSEE 500 LEG BASIS S	NM	0	1,162	-100.0%	0	-
TENNESSEE 500 LEG NG INDE	Y7	3,656	5,840	-37.4%	3,904	-6.4%
TENNESSEE 500 LEG NG SWIN	T7	0	0	-	48	-100.0%
TENNESSEE 800 LEG NG BASI	6Z	1,873	2,831	-33.8%	1,904	-1.6%
TENNESSEE ZONE 0 BASIS SW	NQ	366	644	-43.2%	552	-33.7%
TENNESSEE ZONE 0 NG INDE	Q4	0	0	-	0	-
TENNESSEE ZONE 0 NG SWIN	T4	0	0	-	0	-
Tetco ELA Basis	TE	0	61	-100.0%	0	-
TETCO M-3 INDEX	IX	0	984	-100.0%	0	-
Tetco STX Basis	TX	832	2,114	-60.6%	878	-5.2%
TETCO STX NG INDEX SWAP	Q2	0	0	-	0	-
TEXAS EASTERN ZONE M-3 BA	NX	4,393	10,348	-57.5%	3,940	11.5%
TEXAS EASTERN ZONE M-3 SW	SX	0	0	-	0	-
TEXAS EAST WLA NAT GAS IN	C2	0	460	-100.0%	0	-
TEXAS EAST W LOUISIANA NG	8B	0	2,617	-100.0%	0	-
TEXAS GAS ZONE 1 NAT GAS	N4	0	0	-	0	-
TEXAS GAS ZONE1 NG BASIS	9F	2,420	122	1,883.6%	2,420	0.0%
TEXAS GAS ZONE SL BASIS S	TB	0	1,482	-100.0%	144	-100.0%
TEXAS GAS ZONE SL NAT GAS	J7	0	0	-	0	-
TRANSCO ZONE 1 NAT GAS IN	C4	184	0	-	246	-25.2%
TRANSCO ZONE 1 NG BASIS	8E	0	88	-100.0%	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	4,811	5,911	-18.6%	1,898	153.5%
TRANSCO ZONE 3 NG INDEX S	Y6	0	0	-	0	-
TRANSCO ZONE4 BASIS SWAP	TR	7,548	9,330	-19.1%	7,982	-5.4%
TRANSCO ZONE 4 NAT GAS IN	B2	0	0	-	0	-
TRANSCO ZONE 6 BASIS SWAP	NZ	4,982	8,946	-44.3%	5,258	-5.2%
TRANSCO ZONE 6 INDEX	IT	0	0	-	0	-

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Energy Futures						
TRANSCO ZONE 6 SWING SWAP	ST	0	0	-	0	-
TRUNKLINE LA BASIS SWAP	NU	0	122	-100.0%	0	-
UCM FUT	UCM	136	0	-	95	43.2%
ULSD 10PPM CIF MED BALMO	X7	0	0	-	0	-
ULSD 10PPM CIF MED SWAP	Z6	0	10	-100.0%	9	-100.0%
ULSD 10PPM CIF MED VS ICE	Z7	337	600	-43.8%	312	8.0%
ULSD 10PPM CIF NW BALMO S	B1	0	0	-	0	-
ULSD 10PPM CIF VS ICE GAS	7V	0	0	-	0	-
ULSD UP-DOWN(ARGUS) SWAP	US	0	175	-100.0%	0	-
ULSD UP-DOWN BALMO SWP	1L	475	1,426	-66.7%	2,726	-82.6%
UP DOWN GC ULSD VS NMX HO	LT	77,985	45,703	70.6%	80,237	-2.8%
USGC UNL 87 CRACK SPREAD	RU	1,365	645	111.6%	1,550	-11.9%
VENTURA INDEX FUTURE	VI	0	0	-	0	-
WAHA BASIS	NW	7,167	28,336	-74.7%	7,323	-2.1%
WAHA INDEX SWAP FUTURE	IY	0	4,968	-100.0%	0	-
WESTERN RAIL DELIVERY PRB	QP	17,290	14,990	15.3%	18,500	-6.5%
WTI-BRENT BULLET SWAP	BY	2,495	1,770	41.0%	2,420	3.1%
WTI-BRENT CALENDAR SWAP	BK	79,533	49,383	61.1%	68,247	16.5%
WTI CALENDAR	CS	169,480	191,611	-11.5%	167,397	1.2%
WTS (ARGUS) VS WTI SWAP	FF	7,940	300	2,546.7%	5,690	39.5%
WTS (ARGUS) VS WTI TRD MT	FH	6,816	4,111	65.8%	6,804	0.2%
Energy Options						
AEP-DAYTON HUB MTHLY	OT	0	240	-100.0%	0	-
APPALACHIAN COAL	6K	425	1,150	-63.0%	385	10.4%
BRENT 1 MONTH CAL	AA	0	550	-100.0%	0	-
BRENT CALENDAR SWAP	BA	290,115	361,276	-19.7%	287,136	1.0%
BRENT CRUDE OIL 1 M CSO	9C	0	0	-	0	-
BRENT OIL LAST DAY	BE	29,346	100,916	-70.9%	26,319	11.5%
BRENT OIL LAST DAY	OS	98,204	50,844	93.1%	100,487	-2.3%
CENTRAL APPALACHIAN COAL	C1	0	60	-100.0%	0	-
CINERGY HUB PEAK MONTH	OY	720	5,700	-87.4%	1,020	-29.4%
COAL API2 INDEX	CLA	250	45	455.6%	175	42.9%
COAL API2 INDEX	CQA	0	0	0.0%	25	-100.0%
COAL API4 INDEX	RLA	25	0	-	25	0.0%
COAL API4 INDEX	RQA	0	115	-100.0%	0	-
COAL SWAP	CPF	165	0	-	165	0.0%
COAL SWAP	RPF	3,260	535	509.3%	3,100	5.2%
CRUDE OIL 1MO	WA	409,909	699,570	-41.4%	461,557	-11.2%
CRUDE OIL APO	AO	724,751	1,175,748	-38.4%	757,291	-4.3%
CRUDE OIL CALNDR STRIP	6F	0	25	-100.0%	0	-
CRUDE OIL OUTRIGHTS	AH	3,250	700	364.3%	880	269.3%
CRUDE OIL OUTRIGHTS	DBP	6,105	5,300	15.2%	6,720	-9.2%
CRUDE OIL PHY	CD	0	0	0.0%	0	0.0%
CRUDE OIL PHY	LC	154,353	266,633	-42.1%	140,690	9.7%
CRUDE OIL PHY	LO	2,880,914	3,467,685	-16.9%	2,978,355	-3.3%
CRUDE OIL SPRDS	BPC	0	0	-	0	-
DAILY CRUDE OIL	DNM	0	0	-	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	-



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Energy Options						
NATURAL GAS 2 M CSO FIN	G2	1,900	600	216.7%	1,900	0.0%
NATURAL GAS 3 M CSO FIN	G3	73,539	202,215	-63.6%	65,075	13.0%
NATURAL GAS 5 M CSO FIN	G5	2,000	0	-	2,000	0.0%
NATURAL GAS 6 M CSO FIN	G6	1,950	13,940	-86.0%	700	178.6%
NATURAL GAS OPT	5F	0	0	-	0	-
NATURAL GAS OPT	5N	0	0	-	0	-
NATURAL GAS OPTION ON CALENDAR STRP	6J	28,291	29,155	-3.0%	27,555	2.7%
NATURAL GAS PHY	KD	0	0	0.0%	0	0.0%
NATURAL GAS PHY	LN	5,171,256	6,650,673	-22.2%	5,339,090	-3.1%
NATURAL GAS PHY	ON	176,572	199,395	-11.4%	177,083	-0.3%
NATURAL GAS SUMMER STRIP	4D	0	2,800	-100.0%	0	-
NATURAL GAS WINTER STRIP	6I	200	800	-75.0%	200	0.0%
NG HH 3 MONTH CAL	IC	0	0	-	0	-
N ILLINOIS HUB MTHLY	OU	0	40	-100.0%	0	0.0%
N ROCKIES PIPE SWAP	ZR	19,887	28,947	-31.3%	19,947	-0.3%
NW PIPELINE ROCKIES BASIS	5I	0	0	-	0	-
NY HARBOR HEAT OIL SWP	AT	73,854	109,139	-32.3%	72,913	1.3%
NYISO ZONE G 5MW PEAK OPTIONS	9U	0	1,280	-100.0%	0	-
NYMEX EUROPEAN GASOIL APO	F7	396	1,894	-79.1%	539	-26.5%
NYMEX EUROPEAN GASOIL OPT	F8	0	0	-	0	-
PANHANDLE BASIS	5K	0	600	-100.0%	0	-
PANHANDLE PIPE SWAP	PU	8,560	33,004	-74.1%	10,700	-20.0%
PETROCHEMICALS	4H	9,866	8,496	16.1%	10,870	-9.2%
PETROCHEMICALS	4I	450	825	-45.5%	540	-16.7%
PETROCHEMICALS	4J	7,380	5,340	38.2%	7,695	-4.1%
PETROCHEMICALS	4K	2,130	412	417.0%	1,896	12.3%
PETROCHEMICALS	CPR	66	82	-19.5%	68	-2.9%
PETRO OUTRIGHT EURO	8H	1,802	234	670.1%	2,021	-10.8%
PETRO OUTRIGHT NA	FG	0	6	-100.0%	0	-
PGE CITYGATE PIPE SWAP	CW	12,000	12,000	0.0%	12,000	0.0%
PJM CALENDAR STRIP	6O	17,040	26,920	-36.7%	16,900	0.8%
PJM MONTHLY	JO	7,294	55,496	-86.9%	8,906	-18.1%
RBOB 1MO CAL SPD OPTIONS	ZA	650	300	116.7%	375	73.3%
RBOB 3 MONTH CALENDAR SPR	ZC	0	0	-	0	-
RBOB 6 MONTH CALENDAR SPR	ZM	0	0	-	0	-
RBOB CALENDAR SWAP	RA	14,053	1,415	893.1%	15,162	-7.3%
RBOB CRACK	RX	0	0	-	0	-
RBOB CRACK SPREAD AVG PRICE OPTIONS	3Y	0	0	-	0	-
RBOB PHY	OB	34,238	44,443	-23.0%	34,624	-1.1%
RBOB PHY	RF	989	195	407.2%	1,417	-30.2%
ROTTERDAM 3.5%FUEL OIL CL	Q6	7,385	7,600	-2.8%	7,116	3.8%
SAN JUAN PIPE SWAP	PJ	5,200	7,542	-31.1%	4,880	6.6%
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	-

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Energy Options						
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	0	0	-	100	-100.0%
SHORT TERM NATURAL GAS	U02	0	0	-	0	-
SHORT TERM NATURAL GAS	U03	200	0	-	0	-
SHORT TERM NATURAL GAS	U04	0	0	-	0	-
SHORT TERM NATURAL GAS	U05	0	0	-	0	-
SHORT TERM NATURAL GAS	U06	0	0	-	0	-
SHORT TERM NATURAL GAS	U07	0	0	-	0	-
SHORT TERM NATURAL GAS	U08	0	0	-	0	-
SHORT TERM NATURAL GAS	U09	0	0	-	0	-
SHORT TERM NATURAL GAS	U10	0	0	-	0	-
SHORT TERM NATURAL GAS	U16	0	0	-	0	-
SHORT TERM NATURAL GAS	U17	0	0	-	0	-
SHORT TERM NATURAL GAS	U18	0	0	-	0	-
SHORT TERM NATURAL GAS	U19	0	0	-	0	-
SHORT TERM NATURAL GAS	U20	0	0	-	0	-
SHORT TERM NATURAL GAS	U21	0	0	-	0	-
SHORT TERM NATURAL GAS	U27	0	0	-	0	-
SHORT TERM NATURAL GAS	U28	0	0	-	0	-
SHORT TERM NATURAL GAS	U29	0	0	-	0	-
SHORT TERM NATURAL GAS	U30	0	0	-	0	-
SHORT TERM NATURAL GAS	U31	0	0	0.0%	0	0.0%
SINGAPORE FUEL OIL 180 CS	C5	699	1,043	-33.0%	791	-11.6%
SINGAPORE GASOIL CALENDAR	M2	150	5,385	-97.2%	150	0.0%
SINGAPORE JET FUEL CALEND	N2	11,535	9,456	22.0%	12,903	-10.6%
SOCAL BASIS OPTION	5M	0	0	-	0	-
SOCAL PIPE SWAP	ZN	50,978	93,214	-45.3%	55,581	-8.3%
TRANSCO ZONE 6 PIPE SWAP	TZ	0	0	-	0	-
WTI 12 MONTH CALENDAR OPT	WZ	7,550	3,400	122.1%	7,300	3.4%
WTI 6 MONTH CALENDAR OPTI	WM	0	100	-100.0%	0	-
WTI-BRENT BULLET SWAP	BV	109,010	20,149	441.0%	117,174	-7.0%
WTI CRUDE OIL 1 M CSO FI	7A	176,420	27,375	544.5%	153,205	15.2%
WTI CRUDE OIL 6 M CSO FI	7M	0	0	-	0	-
FX Futures						
COLOMBIAN PESO FUTURES	V2	0	0	-	0	-
Metals Futures						
COMEX GOLD	GC	382,441	440,457	-13.2%	402,494	-5.0%
NYMEX HOT ROLLED STEEL	HR	14,232	13,855	2.7%	15,485	-8.1%
NYMEX PLATINUM	PL	66,606	54,789	21.6%	63,407	5.0%
PALLADIUM	PA	35,886	19,543	83.6%	37,717	-4.9%

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NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity	Open Interest AUG 2013	Open Interest AUG 2012	% CHG	Open Interest JUL 2013	% CHG
TOTAL FUTURES GROUP					
Commodities and Alternative Investments Futures	18	30	-40.0%	23	-21.7%
Energy Futures	20,282,365	20,265,877	0.1%	20,355,305	-0.4%
FX Futures	0	0	-	0	-
Metals Futures	771,241	790,738	-2.5%	831,746	-7.3%
TOTAL FUTURES	21,053,624	21,056,645	0.0%	21,187,074	-0.6%
TOTAL OPTIONS GROUP					
Energy Options	11,004,589	14,040,124	-21.6%	11,308,168	-2.7%
Metals Options	1,858,170	1,447,698	28.4%	1,826,227	1.7%
TOTAL OPTIONS	12,862,759	15,487,822	-16.9%	13,134,395	-2.1%
TOTAL COMBINED					
Commodities and Alternative Investments	18	30	-40.0%	23	-21.7%
Energy	31,286,954	34,306,001	-8.8%	31,663,473	-1.2%
FX	0	0	-	0	-
Metals	2,629,411	2,238,436	17.5%	2,657,973	-1.1%
GRAND TOTAL	33,916,383	36,544,467	-7.2%	34,321,469	-1.2%