



NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity	Open Interest MAR 2014	Open Interest MAR 2013	% CHG	Open Interest FEB 2014	% CHG	
Commodities and Alternative Investments Futures						
COCOA TAS	1	6	-83.3%	2	-50.0%	
COFFEE	3	42	-92.9%	0	-	
COTTON	26	18	44.4%	2	1,200.0%	
SUGAR 11	8	5	60.0%	8	0.0%	
Energy Futures						
CRUDE OIL PHY	1,646,393	1,719,767	-4.3%	1,671,601	-1.5%	
CRUDE OIL	26,258	70,916	-63.0%	28,386	-7.5%	
MINY WTI CRUDE OIL	5,139	2,961	73.6%	4,765	7.8%	
BRENT OIL LAST DAY	71,917	50,219	43.2%	81,541	-11.8%	
HEATING OIL PHY	250,015	285,062	-12.3%	295,045	-15.3%	
HTG OIL	67	1,525	-95.6%	73	-8.2%	
MINY HTG OIL	5	2	150.0%	3	66.7%	
RBOB PHY	282,910	317,975	-11.0%	271,107	4.4%	
MINY RBOB GAS	0	0	0.0%	0	0.0%	
NATURAL GAS	60,672	19,101	217.6%	58,036	4.5%	
LTD NAT GAS	432,773	303,725	42.5%	446,328	-3.0%	
MINY NATURAL GAS	2,253	4,276	-47.3%	3,011	-25.2%	
PJM MONTHLY	20,403	52,611	-61.2%	21,092	-3.3%	
NATURAL GAS PHY	1,134,459	1,440,532	-21.2%	1,212,673	-6.4%	
RBOB GAS	508	5,608	-90.9%	463	9.7%	
	CLS	0	0.0%	0	0.0%	
3.5% FUEL OIL CID MED SWA	7D	300	81	270.4%	0	-
3.5% FUEL OIL CIF BALMO S	8D	0	0	-	0	-
AEP-DAYTON HUB DAILY	VD	0	0	-	20	-100.0%
AEP-DAYTON HUB MTHLY	VM	6,095	11,682	-47.8%	6,442	-5.4%
AEP-DAYTON HUB OFF-PEAK M	VP	5,908	9,194	-35.7%	6,216	-5.0%
ALGON CITY GATES NAT GAS	N7	0	0	-	0	-
ALGONQUIN CITYGATES BASIS	B4	6,163	1,480	316.4%	6,442	-4.3%
ANR LA NAT GAS INDEX SWAP	M6	0	0	-	0	-
ANR LOUISIANA BASIS SWAP	ND	0	0	-	0	-
ANR OKLAHOMA	NE	12,730	15,015	-15.2%	13,168	-3.3%
APPALACHIAN COAL (PHY)	QL	2,648	6,875	-61.5%	3,868	-31.5%
ARGUS BIODIESEL RME FOB R	1A	0	0	-	0	-
ARGUS LLS VS. WTI (ARG) T	E5	2,817	16,477	-82.9%	4,389	-35.8%
ARGUS PROPAN FAR EST INDE	7E	191	430	-55.6%	213	-10.3%
ARGUS PROPAN(SAUDI ARAMCO	9N	563	623	-9.6%	645	-12.7%
BRENT BALMO SWAP	J9	61	0	-	528	-88.4%
BRENT CALENDAR SWAP	CY	43,289	50,075	-13.6%	44,793	-3.4%
BRENT CFD(PLATTS) VS FRNT	1C	0	180	-100.0%	0	-
BRENT CFD SWAP	6W	2,125	220	865.9%	200	962.5%
BRENT FINANCIAL FUTURES	BB	15,439	52,157	-70.4%	17,629	-12.4%
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%
CANADIAN LIGHT SWEET OIL	CIL	420	0	-	525	-20.0%
CARBON CER EURO	VA	0	0	-	0	-
CARBON EUA EMISSIONS EURO	RC	0	100	-100.0%	0	-
CENTERPOINT BASIS SWAP	PW	84	3,446	-97.6%	201	-58.2%
CENTERPOINT EAST INDEX	II	0	0	-	0	-
CHICAGO BASIS SWAP	NB	0	2,200	-100.0%	0	-

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Energy Futures						
CHICAGO ETHANOL SWAP	CU	53,194	32,505	63.6%	52,159	2.0%
CHICAGO SWING FUTURE	SS	0	0	-	0	-
CHICAGO ULSD (PLATTS) SWA	4C	44	20	120.0%	46	-4.3%
CHICAGO ULSD PL VS HO SPR	5C	1,990	1,003	98.4%	2,026	-1.8%
CHICAGO UNL GAS PL VS RBO	3C	199	150	32.7%	199	0.0%
CIG BASIS	CI	7,375	7,333	0.6%	7,684	-4.0%
CINERGY HUB OFF-PEAK MONT	EJ	2,202	4,799	-54.1%	2,302	-4.3%
CINERGY HUB PEAK DAILY FU	CC	0	0	-	0	-
CINERGY HUB PEAK MONTH	EM	2,958	6,226	-52.5%	3,148	-6.0%
CIN HUB 5MW D AH O PK	K2	286,136	153,360	86.6%	226,384	26.4%
CIN HUB 5MW D AH PK	H5	16,984	5,680	199.0%	13,804	23.0%
CIN HUB 5MW REAL TIME O P	H4	449,544	304,608	47.6%	380,896	18.0%
CIN HUB 5MW REAL TIME PK	H3	33,823	13,582	149.0%	37,205	-9.1%
COAL SWAP	ACM	200	0	-	155	29.0%
COAL SWAP	CMC	0	0	-	0	-
COAL SWAP	SSI	2,455	645	280.6%	2,255	8.9%
COLUMB GULF MAINLINE NG B	5Z	9,386	10,095	-7.0%	8,465	10.9%
COLUMBIA GULF MAIN NAT G	L2	0	0	-	448	-100.0%
COLUMBIA GULF ONSHORE	GL	20,819	16,979	22.6%	20,819	0.0%
CONWAY NATURAL GASOLINE (OPIS) SWAP	8L	95	344	-72.4%	111	-14.4%
CONWAY NORMAL BUTANE (OPIS) SWAP	8M	35	5	600.0%	70	-50.0%
CONWAY PROPANE 5 DECIMALS SWAP	8K	3,274	3,636	-10.0%	3,375	-3.0%
CRUDE OIL LAST DAY	26	0	0	-	0	-
CRUDE OIL OUTRIGHTS	42	519	652	-20.4%	40	1,197.5%
CRUDE OIL OUTRIGHTS	CSN	0	0	-	0	-
CRUDE OIL OUTRIGHTS	FE	0	35	-100.0%	0	-
CRUDE OIL OUTRIGHTS	WCC	16,063	22,277	-27.9%	16,149	-0.5%
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	0	330	-100.0%	0	-
CRUDE OIL SPRDS	LE	0	225	-100.0%	0	-
DAILY EUA	EUL	0	0	-	0	-
DAILY PJM	AOR	0	0	-	480	-100.0%
DAILY PJM	PAP	0	0	-	0	-
DAILY PJM	PDJ	0	0	-	0	-
DAILY PJM	PWO	0	0	-	0	-
DAILY PJM	PWP	0	0	-	25	-100.0%
DAILY PJM	WOR	0	0	-	0	-
DAILY PJM	ZGO	0	0	-	0	-
DATED BRENT (PLATTS) DAILY SWAP	7G	0	404	-100.0%	975	-100.0%
DATED TO FRONTLINE BRENT	FY	7,169	9,266	-22.6%	7,488	-4.3%
DIESEL 10P BRG FOB RDM VS	7X	5	45	-88.9%	3	66.7%
DIESEL 10PPM BARGES FOB B	U7	0	0	-	0	-
DIESEL 10PPM BARG VS ICE LS	LSE	6	0	-	6	0.0%
DLY GAS EURO-BOB OXY	GBR	0	0	-	0	-
DOMINION TRAN INC - APP I	IH	0	0	-	0	-
DOMINION TRANSMISSION INC	PG	26,004	15,730	65.3%	23,818	9.2%
DUBAI CRUDE OIL BALMO	BI	0	200	-100.0%	42	-100.0%
DUBAI CRUDE OIL CALENDAR	DC	3,274	8,130	-59.7%	4,544	-27.9%

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Energy Futures						
EASTERN RAIL DELIVERY CSX	QX	7,285	10,795	-32.5%	8,274	-12.0%
EAST/WEST FUEL OIL SPREAD	EW	2,884	4,326	-33.3%	3,011	-4.2%
EIA FLAT TAX ONHWAY DIESE	A5	4,336	3,407	27.3%	3,699	17.2%
ELEC ERCOT DLY PEAK	I7	0	0	-	0	-
ELEC ERCOT DLY PEAK	I9	0	639	-100.0%	0	-
ELEC ERCOT DLY PEAK	N1	14,683	15,459	-5.0%	15,423	-4.8%
ELEC ERCOT OFF PEAK	I2	0	0	-	0	-
ELEC ERCOT OFF PEAK	O1	344,624	342,480	0.6%	363,632	-5.2%
ELEC FINSETTLED	47	2,860	3,895	-26.6%	2,880	-0.7%
ELEC FINSETTLED	49	0	780	-100.0%	0	-
ELEC MISO PEAK	4L	3,621	3,202	13.1%	4,001	-9.5%
ELEC MISO PEAK	55	725	0	-	745	-2.7%
ELEC NYISO OFF-PEAK	4M	65,145	34,464	89.0%	70,425	-7.5%
ELEC NYISO OFF-PEAK	58	13,264	0	-	13,616	-2.6%
ELECTRICITY OFF PEAK	46	52,807	71,491	-26.1%	53,159	-0.7%
ELECTRICITY OFF PEAK	4P	18,730	88,848	-78.9%	20,842	-10.1%
ELECTRICITY OFF PEAK	50	0	14,004	-100.0%	0	-
EL PASO PERMIAN INDEX SWA	IL	0	0	-	0	-
EMC FUTURE	EMC	0	0	-	0	-
EMMISSIONS	CPL	250	755	-66.9%	250	0.0%
ERCOT HOUSTON Z MCPE 5MW PEAK SWAP	I1	0	0	-	0	-
ERCOT NORTH ZMCPE 5MW OFFPEAK SWAP	I6	215,630	128,808	67.4%	268,520	-19.7%
ERCOT NORTH ZMCPE 5MW PEAK	I5	14,385	9,975	44.2%	15,945	-9.8%
ETHANOL T2 FOB ROTT INCL DUTY SWAP	Z1	2,427	1,935	25.4%	2,652	-8.5%
EURO 1% FUEL OIL NEW BALM	KX	30	38	-21.1%	33	-9.1%
EURO 3.5% FUEL OIL M CRK	FL	0	0	-	95	-100.0%
EURO 3.5% FUEL OIL RDAM B	KR	108	383	-71.8%	105	2.9%
EURO 3.5% FUEL OIL SPREAD	FK	1,293	591	118.8%	1,246	3.8%
EURO-DENOMINATED PETRO PROD	IBE	180	204	-11.8%	192	-6.3%
EURO-DENOMINATED PETRO PROD	MFE	0	0	-	0	0.0%
EURO-DENOMINATED PETRO PROD	MFT	0	0	-	0	-
EURO-DENOMINATED PETRO PROD	NCP	0	0	-	0	-
EURO GASOIL 10 CAL SWAP	GT	2	400	-99.5%	1	100.0%
EURO GASOIL 10PPM VS ICE	ET	824	1,620	-49.1%	1,052	-21.7%
EUROPE 1% FUEL OIL NWE CA	UF	593	1,565	-62.1%	604	-1.8%
EUROPE 1% FUEL OIL RDAM C	UH	306	425	-28.0%	321	-4.7%
EUROPE 3.5% FUEL OIL MED	UI	458	108	324.1%	158	189.9%
EUROPE 3.5% FUEL OIL RDAM	UV	11,574	12,821	-9.7%	11,493	0.7%
EUROPEAN GASOIL (ICE)	7F	0	3,203	-100.0%	0	-
EUROPEAN NAPHTHA BALMO	KZ	225	230	-2.2%	208	8.2%
EUROPEAN NAPHTHA CRACK SPR	EN	15,755	14,485	8.8%	15,849	-0.6%
EUROPE DATED BRENT SWAP	UB	7,750	4,355	78.0%	6,422	20.7%
EUROPE JET KERO NWE CALSW	UJ	157	179	-12.3%	159	-1.3%
EUROPE JET KERO RDAM CALS	UR	0	0	-	0	-
EUROPE NAPHTHA CALSWAP	UN	2,216	2,861	-22.5%	2,289	-3.2%
EURO PROPANE CIF ARA SWA	PS	707	1,081	-34.6%	744	-5.0%
FAME 0 BIODIESEL FOB RTDM SWP	2L	0	0	-	0	-
FLORIDA GAS ZONE3 BASIS S	FP	1,640	2,732	-40.0%	1,342	22.2%
FREIGHT MARKETS	FC6	0	0	-	0	-
FREIGHT MARKETS	FRC	0	0	-	0	-
FREIGHT MARKETS	PFU	0	0	-	0	-
FREIGHT MARKETS	TC6	0	30	-100.0%	0	-
FUEL OIL CRACK VS ICE	FO	25,895	43,187	-40.0%	24,694	4.9%

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Energy Futures						
FUEL OIL NWE CRACK VS ICE	FI	3,641	7,892	-53.9%	4,038	-9.8%
FUEL OIL (PLATS) CAR CM	1W	64	183	-65.0%	70	-8.6%
FUEL OIL (PLATS) CAR CN	1X	40	23	73.9%	34	17.6%
FUELOIL SWAP:CARGOES VS.B	FS	3,534	4,980	-29.0%	3,661	-3.5%
GAS EURO-BOB OXY NWE BARGES	7H	6,798	8,120	-16.3%	6,992	-2.8%
GAS EURO-BOB OXY NWE BARGES CRK	7K	41,781	37,561	11.2%	37,573	11.2%
GASOIL 0.1 BRGS FOB VS IC	6V	0	0	-	10	-100.0%
GASOIL 0.1 CARGOES CIF NE	TW	0	10	-100.0%	5	-100.0%
GASOIL 0.1 CIF MED SWAP	Z4	0	0	-	0	-
GASOIL 0.1CIF MED VS ICE	Z5	321	292	9.9%	406	-20.9%
GASOIL 0.1 CIF NW BALMO S	B7	0	0	-	0	-
GASOIL 0.1 CIF NWE VS ISE	TU	60	6	900.0%	85	-29.4%
GASOIL 0.1 CIF VS ICE GAS	8W	0	0	-	0	-
GASOIL 0.1 CRG CIF NW VS	4V	0	0	-	0	-
GASOIL 0.1 RDAM BRGS VS I	WQ	1,103	2,797	-60.6%	1,306	-15.5%
GASOIL 0.1 ROTTERDAM BARG	VL	0	103	-100.0%	5	-100.0%
GASOIL 10P CRG CIF NW VS	3V	14	5	180.0%	25	-44.0%
GASOIL 10PPM CARGOES CIF	TY	1	5	-80.0%	2	-50.0%
GASOIL 10PPM VS ICE SWAP	TP	620	1,030	-39.8%	699	-11.3%
GASOIL BULLET SWAP	BG	5	0	-	0	-
GASOIL CALENDAR SWAP	GX	661	2,403	-72.5%	781	-15.4%
GASOIL CRACK SPREAD CALEN	GZ	23,563	19,057	23.6%	25,572	-7.9%
GASOIL MINI CALENDAR SWAP	QA	741	624	18.8%	662	11.9%
GASOLINE UP-DOWN (ARGUS)	UZ	0	702	-100.0%	0	-
GASOLINE UP-DOWN BALMO SW	1K	230	1,825	-87.4%	440	-47.7%
GC JET (ARGUS) CAL SWAP	AF	0	0	-	0	-
GC ULSD VS GC JET SPREAD	VV	250	300	-16.7%	275	-9.1%
GROUP THREE ULSD (PLATTS)	A7	489	6,250	-92.2%	566	-13.6%
GRP THREE ULSD(PLT)VS HEA	A6	17,834	9,641	85.0%	14,897	19.7%
GRP THREE UNL GS (PLT) VS	A8	3,590	914	292.8%	3,235	11.0%
GULF COAST 3% FUEL OIL BA	VZ	1,564	1,834	-14.7%	1,670	-6.3%
GULF COAST GASOLINE CLNDR	GS	99	1,165	-91.5%	76	30.3%
GULF COAST HEATING OIL CL	GP	0	0	-	0	-
GULF COAST JET FUEL CLNDR	GE	1,955	12,647	-84.5%	2,176	-10.2%
GULF COAST JET VS NYM 2 H	ME	47,416	44,677	6.1%	45,392	4.5%
GULF COAST NO.6 FUEL OIL	MF	36,302	46,461	-21.9%	37,388	-2.9%
GULF COAST NO.6 FUEL OIL	MG	7,254	7,074	2.5%	5,703	27.2%
GULF COAST ULSD CALENDAR	LY	7,646	18,677	-59.1%	7,659	-0.2%
GULF COAST ULSD CRACK SPR	GY	22,311	18,595	20.0%	22,909	-2.6%
HEATING OIL BALMO CLNDR S	1G	50	0	-	250	-80.0%
HEATING OIL CRCK SPRD BAL	1H	0	0	-	0	-
HEATING OIL LAST DAY	23	0	0	-	0	-
HEATING OIL PHY	HOL	0	0	0.0%	0	0.0%
HEATING OIL PHY	HOP	0	0	-	0	-
HEATING OIL VS ICE GASOIL	HA	13,682	11,578	18.2%	15,142	-9.6%
HENRY HUB BASIS SWAP	HB	16,704	22,002	-24.1%	12,628	32.3%
HENRY HUB INDEX SWAP FUTU	IN	10,800	37,248	-71.0%	8,420	28.3%
HENRY HUB SWAP	NN	2,116,701	2,697,970	-21.5%	2,323,541	-8.9%
HENRY HUB SWING FUTURE	SN	208	0	-	806	-74.2%
HOUSTON SHIP CHANNEL BASI	NH	9,586	14,553	-34.1%	6,650	44.2%
HOUSTON SHIP CHANNEL INDE	IP	0	72	-100.0%	0	-
ICE BRENT DUBAI SWAP	DB	2,850	5,631	-49.4%	3,045	-6.4%
ICE GASOIL BALMO SWAP	U9	0	0	-	0	-



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Energy Futures						
ILLINOIS HUB PEAK MONTH S	OM	0	0	-	0	-
ILLINOIS OFF-PEAK MONTH S	OJ	0	0	-	0	-
IN DELIVERY MONTH CER	6S	0	0	-	0	-
IN DELIVERY MONTH EUA	6T	114,421	116,152	-1.5%	112,909	1.3%
INDIANA MISO	FDM	19,680	23,400	-15.9%	21,440	-8.2%
INDIANA MISO	FTD	0	0	-	0	-
INDIANA MISO	FTM	94,506	151,044	-37.4%	101,898	-7.3%
INDIANA MISO	PDM	1,415	1,275	11.0%	1,513	-6.5%
INDIANA MISO	PTD	0	0	-	0	-
INDIANA MISO	PTM	7,605	6,570	15.8%	7,245	5.0%
INDONESIAN COAL	MCC	1,790	1,035	72.9%	1,765	1.4%
ISO NEW ENGLAND OFF-PEAK	KI	4,004	8,985	-55.4%	4,262	-6.1%
ISO NEW ENGLAND PK LMP	NI	5,400	11,889	-54.6%	5,715	-5.5%
JAPAN C&F NAPHTHA CRACK S	JB	178	0	-	0	-
JAPAN C&F NAPHTHA SWAP	JA	1,458	2,134	-31.7%	1,237	17.9%
JAPAN NAPHTHA BALMO SWAP	E6	63	150	-58.0%	137	-54.0%
JET AV FUEL (P) CAR FM ICE GAS SWAP	1V	73	66	10.6%	73	0.0%
JET BARGES VS ICE GASOIL	JR	0	79	-100.0%	0	-
JET CIF NWE VS ICE	JC	758	1,082	-29.9%	754	0.5%
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	13	0	-	0	-
JET FUEL UP-DOWN BALMO CL	1M	6,095	1,835	232.2%	3,280	85.8%
JET UP-DOWN(ARGUS) SWAP	JU	0	0	-	0	-
LA CARB DIESEL (OPIS)	LX	120	522	-77.0%	147	-18.4%
LA CARB DIESEL (OPIS) SWA	KL	1,680	5,055	-66.8%	1,334	25.9%
LA CARBOB GASOLINE(OPIS)S	JL	725	100	625.0%	795	-8.8%
LA JET FUEL VS NYM NO 2 H	MQ	793	140	466.4%	641	23.7%
LA JET (OPIS) SWAP	JS	1,950	1,525	27.9%	1,525	27.9%
LL JET (OPIS) SWAP	LL	0	0	-	0	-
LLS (ARGUS) CALENDAR SWAP	XA	1,000	2,722	-63.3%	1,100	-9.1%
LLS (ARGUS) VS WTI SWAP	WJ	46,296	27,155	70.5%	48,591	-4.7%
LOS ANGELES CARB GASOLINE	MH	0	0	-	0	-
MARS (ARGUS) VS WTI SWAP	YX	11,385	630	1,707.1%	7,725	47.4%
MARS (ARGUS) VS WTI TRD M	YV	450	2,073	-78.3%	450	0.0%
MCCLOSKEY ARA ARGS COAL	MTF	81,829	53,674	52.5%	83,026	-1.4%
MCCLOSKEY RCH BAY COAL	MFF	34,214	19,077	79.3%	37,284	-8.2%
MGF FUT	MGF	0	0	-	0	-
MGN1 SWAP FUT	MGN	651	527	23.5%	715	-9.0%
MICHCON NG INDEX SWAP	Y8	0	1,344	-100.0%	0	-
MICHIGAN BASIS	NF	1,828	10,720	-82.9%	2,160	-15.4%
MICHIGAN HUB OFF-PEAK MON	HJ	0	20	-100.0%	0	-
MICHIGAN HUB PEAK MONTH S	HM	0	20	-100.0%	0	-
MICHIGAN MISO	HMO	216,040	0	-	147,840	46.1%
MICHIGAN MISO	HMW	9,252	0	-	5,512	67.9%
MINI GAS EUROBOB OXY NWE ARGS BALMO	MEB	704	0	-	341	106.5%
MINI RBOB V. EBOBARG NWE BRGS BALMO	MXR	163	0	-	1,090	-85.0%
MINI RBOB V. EBOB(ARGUS) NWE BRGS	MXB	497	0	-	371	34.0%
MISO 5MW OFF PEAK	4R	0	54,544	-100.0%	0	-
MISO 5MW PEAK	4Q	0	2,975	-100.0%	0	-
MJC FUT	MJC	890	340	161.8%	907	-1.9%
MNC FUT	MNC	5,066	1,664	204.4%	5,182	-2.2%
MONT BELVIEU ETHANE 5 DECIMAL	C0	8,951	6,474	38.3%	9,160	-2.3%

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Energy Futures					
MONT BELVIEU ETHANE OPIS BALMO	0	0	-	15	-100.0%
MONT BELVIEU LDH PROPANE 5 DECIMAL	22,698	29,543	-23.2%	21,490	5.6%
MONT BELVIEU LDH PROPANE OPIS BALMO	875	242	261.6%	977	-10.4%
MONT BELVIEU NATURAL GASOLINE 5 DEC	6,429	10,738	-40.1%	6,301	2.0%
MONT BELVIEU NATURAL GASOLINE BALMO	295	75	293.3%	268	10.1%
MONT BELVIEU NORMAL BUTANE 5 DECIMAL	12,801	13,168	-2.8%	13,761	-7.0%
MONT BELVIEU NORMAL BUTANE BALMO	295	448	-34.2%	276	6.9%
NAT GAS BASIS SWAP	10,441	0	-	9,012	15.9%
NATURAL GAS INDEX	480	0	-	168	185.7%
NATURAL GAS PEN SWP	717,156	983,016	-27.0%	754,685	-5.0%
NCN FUT	0	0	-	0	-
NEPOOL CNCTCT 5MW D AH O	4,696	7,835	-40.1%	4,696	0.0%
NEPOOL CONECTIC 5MW D AH	680	935	-27.3%	720	-5.6%
NEPOOL INTR HUB 5MW D AH	406,817	483,619	-15.9%	398,297	2.1%
NEPOOL INTR HUB 5MW D AH	25,830	30,515	-15.4%	25,232	2.4%
NEPOOL MAINE 5MW D AH O E	3,680	14,559	-74.7%	0	-
NEPOOL MAINE 5MW D AH PK	0	788	-100.0%	0	-
NEPOOL NE MASS 5MW D AH O	58,016	162,141	-64.2%	61,536	-5.7%
NEPOOL NE MASS 5MW D AH P	3,154	9,875	-68.1%	3,354	-6.0%
NEPOOL NEW HAMP 5MW D AH	512	1,065	-51.9%	512	0.0%
NEPOOL NEW HAMP 5MW D AH	9,328	19,680	-52.6%	9,328	0.0%
NEPOOL RHD ISLD 5MW D AH	9,454	213	4,338.5%	8,218	15.0%
NEPOOL RHODE IL 5MW D AH	154,337	3,936	3,821.2%	131,385	17.5%
NEPOOL SE MASS 5MW D AH O	4,664	36,152	-87.1%	4,664	0.0%
NEPOOL SE MASS 5MW D AH P	256	1,960	-86.9%	256	0.0%
NEPOOL W CNT MASS 5MW D A	62,028	90,862	-31.7%	56,508	9.8%
NEPOOL W CNTR M 5MW D AH	3,614	6,253	-42.2%	3,326	8.7%
NEW ENGLAND HUB PEAK DAIL	0	0	-	0	-
NEW YORK 0.3% FUEL OIL HI	0	850	-100.0%	0	-
NEW YORK ETHANOL SWAP	2,355	2,784	-15.4%	2,365	-0.4%
NEW YORK HUB ZONE G PEAK	0	0	-	0	-
NEW YORK HUB ZONE J PEAK	0	0	-	0	-
NGPL MID-CONTINENT	20,425	26,099	-21.7%	20,777	-1.7%
NGPL MIDCONTINENT INDEX	0	0	-	0	-
NGPL STX BASIS	0	0	-	0	-
NGPL STX NAT GAS INDEX SW	0	0	-	0	-
NGPL TEX/OK	22,454	23,426	-4.1%	20,474	9.7%
NGPL TEXOK INDEX	0	0	-	0	-
N ILLINOIS HUB DAILY	0	0	-	0	-
N ILLINOIS HUB MTHLY	2,896	6,476	-55.3%	3,091	-6.3%
NO 2 UP-DOWN SPREAD CALEN	701	1,918	-63.5%	752	-6.8%
NORTHEN NATURAL GAS DEMAR	0	682	-100.0%	0	-
NORTHEN NATURAL GAS VENTU	2,034	6,594	-69.2%	2,182	-6.8%
NORTHERN ILLINOIS OFF-PEA	4,208	7,720	-45.5%	4,364	-3.6%
NORTHWEST ROCKIES BASIS S	9,038	28,376	-68.1%	9,991	-9.5%
N ROCKIES PIPE SWAP	0	0	-	90	-100.0%
NY 0.7% FUEL OIL (PLATTS	0	0	-	0	-
NY1% VS GC SPREAD SWAP	8,440	12,410	-32.0%	6,645	27.0%
NY 2.2% FUEL OIL (PLATTS	60	0	-	60	0.0%
NY 3.0% FUEL OIL (PLATTS	755	260	190.4%	630	19.8%
NY HARBOR 1% FUEL OIL BAL	235	908	-74.1%	171	37.4%
NY HARBOR HEAT OIL SWP	12,353	24,868	-50.3%	12,278	0.6%
NY HARBOR RESIDUAL FUEL 1	9,539	20,411	-53.3%	10,536	-9.5%

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Energy Futures						
NY HARBOR RESIDUAL FUEL C	ML	100	500	-80.0%	100	0.0%
NYH NO 2 CRACK SPREAD CAL	HK	28,539	10,043	184.2%	31,046	-8.1%
NY H OIL PLATTS VS NYMEX	YH	2,461	0	-	3,250	-24.3%
NYISO A	KA	11,247	8,541	31.7%	10,813	4.0%
NYISO A OFF-PEAK	KB	4,192	4,418	-5.1%	4,290	-2.3%
NYISO CAPACITY	NNC	429	93	361.3%	468	-8.3%
NYISO CAPACITY	NRS	526	408	28.9%	584	-9.9%
NYISO G	KG	5,776	6,738	-14.3%	6,036	-4.3%
NYISO G OFF-PEAK	KH	2,534	3,430	-26.1%	2,676	-5.3%
NYISO J	KJ	6,608	7,078	-6.6%	7,008	-5.7%
NYISO J OFF-PEAK	KK	1,194	2,174	-45.1%	1,270	-6.0%
NYISO ZONE A 5MW D AH O P	K4	725,894	141,641	412.5%	755,973	-4.0%
NYISO ZONE A 5MW D AH PK	K3	47,228	19,080	147.5%	48,389	-2.4%
NYISO ZONE C 5MW D AH O P	A3	56,464	52,656	7.2%	58,576	-3.6%
NYISO ZONE C 5MW D AH PK	Q5	3,495	2,896	20.7%	3,600	-2.9%
NYISO ZONE G 5MW D AH O P	D2	564,224	261,329	115.9%	586,849	-3.9%
NYISO ZONE G 5MW D AH PK	T3	46,388	25,870	79.3%	49,428	-6.2%
NYISO ZONE J 5MW D AH O P	D4	287,711	92,872	209.8%	304,607	-5.5%
NYISO ZONE J 5MW D AH PK	D3	20,120	17,487	15.1%	20,211	-0.5%
NY JET FUEL (ARGUS) VS HEATING OIL	5U	0	0	-	0	-
NY JET FUEL (PLATTS) HEAT OIL SWAP	1U	5,230	725	621.4%	3,820	36.9%
NYMEX ALUMINUM FUTURES	AN	0	0	-	5	-100.0%
NYMEX OMAN CRUDE PRODUCTS	DOO	0	0	-	0	-
NYMEX ULSD VS NYMEX HO	UY	30	0	-	30	0.0%
NY ULSD (ARGUS) VS HEATING OIL	7Y	2,254	7,722	-70.8%	3,472	-35.1%
ONEOK OKLAHOMA NG BASIS	8X	2,194	955	129.7%	2,241	-2.1%
ONTARIO POWER SWAPS	OFD	0	0	-	0	-
ONTARIO POWER SWAPS	OFM	148,338	91,280	62.5%	156,786	-5.4%
ONTARIO POWER SWAPS	OPD	0	50	-100.0%	40	-100.0%
ONTARIO POWER SWAPS	OPM	18,379	4,275	329.9%	19,089	-3.7%
OPIS PHYSICAL ETHANE	3Q	0	0	-	0	-
OPIS PHYSICAL LDH PROPANE	3N	0	0	-	0	-
OPIS PHYSICAL NATURAL GASOLINE	3R	0	0	-	0	-
OPIS PHYSICAL NONLDH PROPANE	3P	0	0	-	0	-
OPIS PHYSICAL NORMAL BUTANE	3M	0	0	-	0	-
PANHANDLE BASIS SWAP FUTU	PH	20,782	35,855	-42.0%	22,168	-6.3%
PANHANDLE INDEX SWAP FUTU	IV	0	488	-100.0%	0	-
PANHANDLE PIPE SWAP	XH	0	0	-	0	-
PANHANDLE SWING FUTURE	SV	0	0	-	0	-
PERMIAN BASIS SWAP	PM	122	5,677	-97.9%	314	-61.1%
PETROCHEMICALS	22	7	19	-63.2%	2	250.0%
PETROCHEMICALS	32	151	238	-36.6%	82	84.1%
PETROCHEMICALS	51	0	140	-100.0%	0	-
PETROCHEMICALS	81	0	320	-100.0%	0	-
PETROCHEMICALS	8I	1,163	1,325	-12.2%	1,277	-8.9%
PETROCHEMICALS	91	39	184	-78.8%	61	-36.1%
PETROCHEMICALS	HPE	96	234	-59.0%	120	-20.0%
PETROCHEMICALS	JKM	0	0	-	0	-
PETROCHEMICALS	LPE	0	10	-100.0%	0	-
PETROCHEMICALS	MAE	10	0	-	10	0.0%
PETROCHEMICALS	MAS	65	0	-	50	30.0%
PETROCHEMICALS	MBE	2,065	746	176.8%	1,950	5.9%
PETROCHEMICALS	MNB	2,068	6,063	-65.9%	2,092	-1.1%

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Energy Futures						
PETRO CRCKS & SPRDS ASIA	STI	0	8	-100.0%	0	-
PETRO CRCKS & SPRDS ASIA	STR	10	352	-97.2%	20	-50.0%
PETRO CRCKS & SPRDS ASIA	STS	320	1,209	-73.5%	370	-13.5%
PETRO CRCKS & SPRDS NA	CBA	150	0	-	150	0.0%
PETRO CRCKS & SPRDS NA	CRB	74	50	48.0%	81	-8.6%
PETRO CRCKS & SPRDS NA	EXR	2,023	2,542	-20.4%	1,785	13.3%
PETRO CRCKS & SPRDS NA	FOC	855	1,223	-30.1%	855	0.0%
PETRO CRCKS & SPRDS NA	GCI	4,362	2,624	66.2%	3,250	34.2%
PETRO CRCKS & SPRDS NA	GCU	33,333	34,694	-3.9%	30,366	9.8%
PETRO CRCKS & SPRDS NA	GFC	50	0	-	47	6.4%
PETRO CRCKS & SPRDS NA	HOB	7,191	4,648	54.7%	5,449	32.0%
PETRO CRCKS & SPRDS NA	KSD	650	650	0.0%	1,000	-35.0%
PETRO CRCKS & SPRDS NA	NFG	0	0	-	0	-
PETRO CRCKS & SPRDS NA	NYC	0	0	-	0	-
PETRO CRCKS & SPRDS NA	NYF	2,450	5,150	-52.4%	2,721	-10.0%
PETRO CRCKS & SPRDS NA	NYH	0	75	-100.0%	0	-
PETRO CRCKS & SPRDS NA	RBB	14,956	23,339	-35.9%	15,932	-6.1%
PETRO CRCKS & SPRDS NA	RVG	425	925	-54.1%	150	183.3%
PETRO CRK&SPRD EURO	1NB	4,627	3,242	42.7%	4,425	4.6%
PETRO CRK&SPRD EURO	1ND	0	50	-100.0%	0	-
PETRO CRK&SPRD EURO	43	207	184	12.5%	192	7.8%
PETRO CRK&SPRD EURO	BFR	600	1,555	-61.4%	610	-1.6%
PETRO CRK&SPRD EURO	BOB	1,748	588	197.3%	1,751	-0.2%
PETRO CRK&SPRD EURO	EBF	0	0	-	0	-
PETRO CRK&SPRD EURO	EOB	39	8	387.5%	39	0.0%
PETRO CRK&SPRD EURO	EPN	320	777	-58.8%	296	8.1%
PETRO CRK&SPRD EURO	EVC	1,134	0	-	1,272	-10.8%
PETRO CRK&SPRD EURO	FBT	880	3,345	-73.7%	1,060	-17.0%
PETRO CRK&SPRD EURO	FVB	66	42	57.1%	69	-4.3%
PETRO CRK&SPRD EURO	GCB	450	0	-	320	40.6%
PETRO CRK&SPRD EURO	GOC	327	326	0.3%	424	-22.9%
PETRO CRK&SPRD EURO	GRB	5	0	-	0	-
PETRO CRK&SPRD EURO	GRS	0	20	-100.0%	0	-
PETRO CRK&SPRD EURO	LSU	15	0	-	15	0.0%
PETRO CRK&SPRD EURO	MGB	3	21	-85.7%	5	-40.0%
PETRO CRK&SPRD EURO	MUD	503	566	-11.1%	457	10.1%
PETRO CRK&SPRD EURO	NBB	0	0	-	0	-
PETRO CRK&SPRD EURO	NOB	461	249	85.1%	547	-15.7%
PETRO CRK&SPRD EURO	NYG	0	0	-	0	-
PETRO CRK&SPRD EURO	SFC	70	597	-88.3%	77	-9.1%
PETROLEUM PRODUCTS	D43	0	0	-	0	-
PETROLEUM PRODUCTS	D44	567	0	-	592	-4.2%
PETROLEUM PRODUCTS	D53	0	0	-	0	-
PETROLEUM PRODUCTS	D62	0	0	-	0	-
PETROLEUM PRODUCTS	D63	0	0	-	0	-
PETROLEUM PRODUCTS	D64	273	0	-	285	-4.2%
PETROLEUM PRODUCTS	EWB	17	0	-	0	-
PETROLEUM PRODUCTS	EWG	30	0	-	0	-
PETROLEUM PRODUCTS	RMG	0	300	-100.0%	0	-
PETROLEUM PRODUCTS	RMK	0	240	-100.0%	300	-100.0%
PETROLEUM PRODUCTS ASIA	E6M	100	35	185.7%	45	122.2%
PETROLEUM PRODUCTS ASIA	MJN	3,058	1,120	173.0%	3,086	-0.9%
PETRO OUTRIGHT EURO	0A	0	0	-	0	-

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PETRO OUTRIGHT EURO	0B	381	60	535.0%	507	-24.9%
PETRO OUTRIGHT EURO	0C	50	0	-	23	117.4%
PETRO OUTRIGHT EURO	0D	9,450	8,988	5.1%	9,734	-2.9%
PETRO OUTRIGHT EURO	0E	120	0	-	60	100.0%
PETRO OUTRIGHT EURO	0F	3,250	1,365	138.1%	3,272	-0.7%
PETRO OUTRIGHT EURO	1T	30	55	-45.5%	30	0.0%
PETRO OUTRIGHT EURO	33	479	1,532	-68.7%	526	-8.9%
PETRO OUTRIGHT EURO	59	0	0	-	0	-
PETRO OUTRIGHT EURO	5L	70	45	55.6%	10	600.0%
PETRO OUTRIGHT EURO	63	140	56	150.0%	48	191.7%
PETRO OUTRIGHT EURO	6L	0	0	-	0	-
PETRO OUTRIGHT EURO	7I	220	300	-26.7%	366	-39.9%
PETRO OUTRIGHT EURO	7P	0	0	-	25	-100.0%
PETRO OUTRIGHT EURO	7R	458	805	-43.1%	337	35.9%
PETRO OUTRIGHT EURO	7S	0	0	-	0	-
PETRO OUTRIGHT EURO	88	0	0	-	10	-100.0%
PETRO OUTRIGHT EURO	CBB	0	0	-	0	-
PETRO OUTRIGHT EURO	CGB	0	0	-	0	-
PETRO OUTRIGHT EURO	CPB	50	0	-	75	-33.3%
PETRO OUTRIGHT EURO	EFF	57	3	1,800.0%	0	-
PETRO OUTRIGHT EURO	EFM	230	62	271.0%	113	103.5%
PETRO OUTRIGHT EURO	ENS	476	30	1,486.7%	569	-16.3%
PETRO OUTRIGHT EURO	EWN	75	0	-	92	-18.5%
PETRO OUTRIGHT EURO	FBD	0	0	-	15	-100.0%
PETRO OUTRIGHT EURO	MBB	0	0	-	30	-100.0%
PETRO OUTRIGHT EURO	MBN	1,698	742	128.8%	1,500	13.2%
PETRO OUTRIGHT EURO	RBF	280	140	100.0%	330	-15.2%
PETRO OUTRIGHT EURO	SMU	0	0	-	0	-
PETRO OUTRIGHT EURO	T0	140	187	-25.1%	140	0.0%
PETRO OUTRIGHT EURO	ULB	0	1,475	-100.0%	490	-100.0%
PETRO OUTRIGHT EURO	V0	1,200	1,025	17.1%	550	118.2%
PETRO OUTRIGHT EURO	W0	0	0	-	0	-
PETRO OUTRIGHT EURO	X0	110	0	-	184	-40.2%
PETRO OUTRIGHT EURO	Y0	0	0	-	0	-
PETRO OUTRIGHT NA	5Y	0	49	-100.0%	0	-
PETRO OUTRIGHT NA	DBB	0	0	-	160	-100.0%
PETRO OUTRIGHT NA	FCB	89	0	-	184	-51.6%
PETRO OUTRIGHT NA	FOB	0	0	-	0	-
PETRO OUTRIGHT NA	FOM	0	0	-	0	-
PETRO OUTRIGHT NA	GKS	0	49	-100.0%	0	-
PETRO OUTRIGHT NA	GSI	0	0	-	0	-
PETRO OUTRIGHT NA	JE	30	144	-79.2%	30	0.0%
PETRO OUTRIGHT NA	MBL	648	891	-27.3%	580	11.7%
PETRO OUTRIGHT NA	MEN	687	191	259.7%	732	-6.1%
PETRO OUTRIGHT NA	MEO	9,909	4,415	124.4%	9,862	0.5%
PETRO OUTRIGHT NA	MFD	145	18	705.6%	63	130.2%
PETRO OUTRIGHT NA	MMF	134	20	570.0%	134	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	0	0	-	0	-
PETRO OUTRIGHT NA	XER	0	0	-	0	-
PGE&E CITYGATE	PC	1,116	1,610	-30.7%	1,240	-10.0%



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Energy Futures						
PJM AD HUB 5MW REAL TIME	V3	1,473,326	619,974	137.6%	1,340,635	9.9%
PJM AD HUB 5MW REAL TIME	Z9	62,762	20,042	213.2%	64,738	-3.1%
PJM AECO DA OFF-PEAK	X1	279,130	253,759	10.0%	286,874	-2.7%
PJM AECO DA PEAK	Y1	15,175	13,779	10.1%	15,615	-2.8%
PJM APS ZONE DA OFF-PEAK	W4	39,912	1,167	3,320.1%	40,968	-2.6%
PJM APS ZONE DA PEAK	S4	2,172	195	1,013.8%	2,232	-2.7%
PJM ATSI ELEC	MOD	2,366	9,392	-74.8%	3,070	-22.9%
PJM ATSI ELEC	MPD	128	508	-74.8%	168	-23.8%
PJM BGE DA OFF-PEAK	R3	53,950	48,434	11.4%	54,654	-1.3%
PJM BGE DA PEAK	E3	4,774	6,217	-23.2%	4,914	-2.8%
PJM COMED 5MW D AH O PK	D9	112,105	183,939	-39.1%	128,297	-12.6%
PJM COMED 5MW D AH PK	D8	6,119	10,401	-41.2%	7,039	-13.1%
PJM DAILY	JD	10	0	-	20	-50.0%
PJM DAYTON DA OFF-PEAK	R7	350,018	360,595	-2.9%	356,578	-1.8%
PJM DAYTON DA PEAK	D7	23,237	24,046	-3.4%	24,229	-4.1%
PJM DPL DA OFF-PEAK	E8	5,915	46,088	-87.2%	7,675	-22.9%
PJM DPL DA PEAK	L8	320	2,736	-88.3%	420	-23.8%
PJM DUQUESNE 5MW D AH PK	D5	213	468	-54.5%	233	-8.6%
PJM DUQUS 5MW D AH O PK	D6	3,936	8,616	-54.3%	4,288	-8.2%
PJM EASTERNH DA OFF-PEAK	F4	0	0	-	0	-
PJM EASTERNH DA PEAK	E9	0	1,065	-100.0%	0	-
PJM JCPL DA OFF-PEAK	F2	160,160	7,002	2,187.3%	161,920	-1.1%
PJM JCPL DA PEAK	J2	10,315	3,320	210.7%	10,515	-1.9%
PJM NI HUB 5MW REAL TIME	B3	58,959	34,594	70.4%	57,847	1.9%
PJM NI HUB 5MW REAL TIME	B6	829,843	924,948	-10.3%	800,628	3.6%
PJM NILL DA OFF-PEAK	L3	477,708	782,956	-39.0%	490,370	-2.6%
PJM NILL DA PEAK	N3	22,184	46,504	-52.3%	22,965	-3.4%
PJM OFF-PEAK LMP SWAP FUT	JP	11,276	17,580	-35.9%	11,385	-1.0%
PJM PECO ZONE5MW PEAK CAL MO DAY AH	4N	1,192	5,561	-78.6%	1,352	-11.8%
PJM PEPCO DA OFF-PEAK	Q8	0	27,849	-100.0%	0	-
PJM PEPCO DA PEAK	R8	448	3,894	-88.5%	588	-23.8%
PJM PPL DA OFF-PEAK	F5	89,230	148,833	-40.0%	95,918	-7.0%
PJM PPL DA PEAK	L5	6,737	11,026	-38.9%	7,197	-6.4%
PJM PSEG DA OFF-PEAK	W6	106,826	305,014	-65.0%	119,146	-10.3%
PJM PSEG DA PEAK	L6	5,779	16,815	-65.6%	6,479	-10.8%
PJM WES HUB PEAK LMP 50 M	4S	407	256	59.0%	407	0.0%
PJM WESTH DA OFF-PEAK	E4	878,039	767,350	14.4%	937,799	-6.4%
PJM WESTHDA PEAK	J4	55,247	57,413	-3.8%	57,907	-4.6%
PJM WESTH RT OFF-PEAK	N9	1,805,900	1,280,747	41.0%	1,888,444	-4.4%
PJM WESTH RT PEAK	L1	152,127	52,855	187.8%	154,098	-1.3%
PLASTICS	PGP	955	1,220	-21.7%	837	14.1%
PLASTICS	PPP	15	16	-6.2%	20	-25.0%
POLYETHYLENE FUTURES	P6	0	68	-100.0%	0	-
POLYPROPYLENE FUTURES	P1	0	0	-	0	-
PREMIUM UNLD 10P FOB MED	3G	570	694	-17.9%	477	19.5%
PREMIUM UNLD 10PPM CARGOE	4G	6	0	-	6	0.0%
PREMIUM UNLEAD 10PPM FOB	8G	35	28	25.0%	83	-57.8%
PREM UNL GAS 10PPM RDAM FOB BALMO	7N	0	0	-	0	-
PREM UNL GAS 10PPM RDAM FOB SWAP	7L	96	367	-73.8%	91	5.5%
PROPANE NON-LDH MB (OPIS) BALMO SWP	1S	0	0	-	0	-
PROPANE NON-LDH MT. BEL (OPIS) SWP	1R	1,750	555	215.3%	1,860	-5.9%
RBOB CALENDAR SWAP	RL	16,563	14,928	11.0%	17,068	-3.0%
RBOB CRACK SPREAD	RM	14,891	2,998	396.7%	14,418	3.3%

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Energy Futures						
RBOB CRACK SPREAD BALMO S	1E	0	0	-	0	-
RBOB GASOLINE BALMO CLNDR	1D	40	1,241	-96.8%	655	-93.9%
RBOB PHY	RBL	0	0	0.0%	0	0.0%
RBOB PHY	RBP	0	0	-	0	-
RBOB (PLATTS) CAL SWAP	RY	0	0	-	0	-
RBOB SPREAD (PLATTS) SWAP	RI	53	17	211.8%	58	-8.6%
RBOB UP-DOWN CALENDAR SWA	RV	16,095	19,014	-15.4%	15,646	2.9%
RBOB VS HEATING OIL SWAP	RH	175	0	-	125	40.0%
ROCKIES KERN OPAL - NW IN	IR	0	0	-	0	-
SAN JUAN BASIS SWAP	NJ	1,864	6,064	-69.3%	2,110	-11.7%
SINGAPORE 180CST BALMO	BS	47	194	-75.8%	80	-41.3%
SINGAPORE 380CST BALMO	BT	88	88	0.0%	82	7.3%
SINGAPORE 380CST FUEL OIL	SE	6,075	5,710	6.4%	5,966	1.8%
SINGAPORE FUEL 180CST CAL	UA	5,647	9,684	-41.7%	5,899	-4.3%
SINGAPORE FUEL OIL SPREAD	SD	1,812	3,906	-53.6%	2,166	-16.3%
SINGAPORE GASOIL	MTB	205	0	-	170	20.6%
SINGAPORE GASOIL	MTS	6,281	2,566	144.8%	6,557	-4.2%
SINGAPORE GASOIL	STF	0	0	-	10	-100.0%
SINGAPORE GASOIL	STL	0	0	-	0	-
SINGAPORE GASOIL	STZ	325	835	-61.1%	375	-13.3%
SINGAPORE GASOIL	SZF	0	0	-	0	-
SINGAPORE GASOIL	SZZ	0	0	-	0	-
SINGAPORE GASOIL BALMO	VU	1,717	264	550.4%	430	299.3%
SINGAPORE GASOIL CALENDAR	MSG	2,290	0	-	2,390	-4.2%
SINGAPORE GASOIL SWAP	SG	16,520	11,716	41.0%	12,471	32.5%
SINGAPORE GASOIL VS ICE	GA	17,265	29,440	-41.4%	16,356	5.6%
SINGAPORE JET KERO BALMO	BX	0	200	-100.0%	235	-100.0%
SINGAPORE JET KERO GASOIL	RK	10,481	14,129	-25.8%	9,256	13.2%
SINGAPORE JET KEROSENE SW	KS	8,667	8,568	1.2%	9,920	-12.6%
SINGAPORE JET KERO VS. GASOIL BALMO	ZO	0	225	-100.0%	0	-
SINGAPORE MOGAS 92 UNLEADED BALMO	1P	880	265	232.1%	120	633.3%
SINGAPORE MOGAS 92 UNLEADED SWP	1N	12,865	12,957	-0.7%	12,390	3.8%
SINGAPORE NAPHTHA BALMO	KU	0	0	-	100	-100.0%
SINGAPORE NAPHTHA SWAP	SP	1,452	582	149.5%	1,311	10.8%
SING FUEL	MSD	0	65	-100.0%	0	-
SOCAL BASIS SWAP	NS	4,900	9,394	-47.8%	5,152	-4.9%
SOCAL PIPE SWAP	XN	3,288	11,162	-70.5%	3,660	-10.2%
SONAT BASIS SWAP FUTURE	SZ	2,984	3,956	-24.6%	4,232	-29.5%
SOUTHERN NAT LA NAT GAS	M8	0	0	-	0	-
SOUTH STAR TEX OKLHM KNS	8Z	1,368	3,277	-58.3%	1,603	-14.7%
Sumas Basis Swap	NK	6,517	7,582	-14.0%	6,979	-6.6%
TC2 ROTTERDAM TO USAC 37K	TM	55	310	-82.3%	65	-15.4%
TC5 RAS TANURA TO YOKOHAM	TH	50	634	-92.1%	60	-16.7%
TCO BASIS SWAP	TC	3,605	11,898	-69.7%	4,082	-11.7%
TD3 MEG TO JAPAN 250K MT	TL	0	568	-100.0%	0	-
TD5 WEST AFRICA TO USAC 1	TI	0	0	-	0	-
TENN 800 LEG NAT GAS INDE	L4	1,178	248	375.0%	2,130	-44.7%
TENNESSEE 500 LEG BASIS S	NM	0	0	-	186	-100.0%
TENNESSEE 500 LEG NG INDE	Y7	1,960	4,880	-59.8%	2,184	-10.3%
TENNESSEE 500 LEG NG SWIN	T7	0	0	-	0	-
TENNESSEE 800 LEG NG BASI	6Z	0	1,498	-100.0%	899	-100.0%
TENNESSEE ZONE 0 BASIS SW	NQ	0	1,344	-100.0%	0	-
TENNESSEE ZONE 0 NG INDE	Q4	0	0	-	0	-



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Energy Futures						
Tetco ELA Basis	TE	0	0	-	0	-
TETCO M-3 INDEX	IX	0	0	-	252	-100.0%
Tetco STX Basis	TX	336	1,024	-67.2%	440	-23.6%
TEXAS EASTERN ZONE M-3 BA	NX	8,259	5,526	49.5%	9,331	-11.5%
TEXAS EAST WLA NAT GAS IN	C2	0	0	-	0	-
TEXAS EAST W LOUISIANA NG	8B	0	0	-	0	-
TEXAS GAS ZONE 1 NAT GAS	N4	0	0	-	0	-
TEXAS GAS ZONE1 NG BASIS	9F	2,420	0	-	2,420	0.0%
TEXAS GAS ZONE SL BASIS S	TB	0	420	-100.0%	0	-
TRANSCO ZONE 1 NAT GAS IN	C4	0	428	-100.0%	0	-
TRANSCO ZONE 1 NG BASIS	8E	122	32	281.3%	0	-
Transco Zone 3 Basis	CZ	11,152	3,362	231.7%	8,156	36.7%
TRANSCO ZONE4 BASIS SWAP	TR	5,300	6,040	-12.3%	5,486	-3.4%
TRANSCO ZONE 4 NAT GAS IN	B2	0	0	-	0	-
TRANSCO ZONE 6 BASIS SWAP	NZ	2,760	6,322	-56.3%	2,586	6.7%
TRANSCO ZONE 6 INDEX	IT	0	0	-	252	-100.0%
TRANSCO ZONE 6 SWING SWAP	ST	0	0	-	0	-
TRUNKLINE LA BASIS SWAP	NU	0	0	-	0	-
UCM FUT	UCM	119	0	-	51	133.3%
ULSD 10PPM CIF MED BALMO	X7	0	0	-	0	-
ULSD 10PPM CIF MED SWAP	Z6	0	3	-100.0%	0	-
ULSD 10PPM CIF MED VS ICE	Z7	231	386	-40.2%	236	-2.1%
ULSD 10PPM CIF NW BALMO S	B1	0	0	-	0	-
ULSD 10PPM CIF VS ICE GAS	7V	0	10	-100.0%	0	-
ULSD UP-DOWN(ARGUS) SWAP	US	0	0	-	0	-
ULSD UP-DOWN BALMO SWP	1L	3,420	9,640	-64.5%	3,425	-0.1%
UP DOWN GC ULSD VS NMX HO	LT	68,369	57,500	18.9%	65,589	4.2%
USGC UNL 87 CRACK SPREAD	RU	1,250	3,145	-60.3%	1,600	-21.9%
WAHA BASIS	NW	4,285	9,949	-56.9%	5,186	-17.4%
WAHA INDEX SWAP FUTURE	IY	0	0	-	0	-
WESTERN RAIL DELIVERY PRB	QP	9,375	19,105	-50.9%	9,615	-2.5%
WTI-BRENT BULLET SWAP	BY	5,150	2,390	115.5%	7,540	-31.7%
WTI-BRENT CALENDAR SWAP	BK	118,809	63,071	88.4%	118,836	0.0%
WTI CALENDAR	CS	157,502	179,222	-12.1%	160,151	-1.7%
WTS (ARGUS) VS WTI SWAP	FF	10,378	50	20,656.0%	11,181	-7.2%
WTS (ARGUS) VS WTI TRD MT	FH	4,385	6,217	-29.5%	4,435	-1.1%
Energy Options						
AEP-DAYTON HUB MTHLY	OT	0	0	-	0	-
APPALACHIAN COAL	6K	570	315	81.0%	440	29.5%
BRENT 1 MONTH CAL	AA	0	500	-100.0%	0	-
BRENT CALENDAR SWAP	BA	298,816	273,959	9.1%	301,268	-0.8%
BRENT OIL LAST DAY	BE	26,186	32,882	-20.4%	25,104	4.3%
BRENT OIL LAST DAY	OS	78,284	48,052	62.9%	75,336	3.9%
CENTRAL APPALACHIAN COAL	C1	0	0	-	0	-
CINERGY HUB PEAK MONTH	OY	0	3,180	-100.0%	0	-
COAL API2 INDEX	CLA	760	60	1,166.7%	610	24.6%
COAL API2 INDEX	CQA	100	100	0.0%	100	0.0%
COAL API4 INDEX	RLA	150	0	-	50	200.0%
COAL API4 INDEX	RQA	0	0	-	0	-
COAL SWAP	CPF	365	40	812.5%	460	-20.7%
COAL SWAP	RPF	1,775	1,860	-4.6%	1,895	-6.3%
CRUDE OIL 1MO	WA	228,135	334,033	-31.7%	239,850	-4.9%



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Energy Options						
CRUDE OIL APO	AO	557,502	872,025	-36.1%	575,346	-3.1%
CRUDE OIL CALNDR STRIP	6F	50	0	-	50	0.0%
CRUDE OIL OUTRIGHTS	AH	0	180	-100.0%	0	-
CRUDE OIL OUTRIGHTS	DBP	4,180	8,965	-53.4%	4,340	-3.7%
CRUDE OIL PHY	CD	0	0	-	0	-
CRUDE OIL PHY	LC	105,222	134,666	-21.9%	110,796	-5.0%
CRUDE OIL PHY	LO	2,262,380	2,911,934	-22.3%	2,211,377	2.3%
DAILY CRUDE OIL	DNM	0	0	-	0	0.0%
DAILY PJM	J03	0	0	-	0	-
DAILY PJM	J04	0	0	-	0	-
DAILY PJM	J05	0	0	-	0	-
DAILY PJM	J06	0	0	-	0	-
DAILY PJM	J09	0	0	-	0	-
DAILY PJM	J11	0	0	-	0	-
DAILY PJM	J12	0	0	-	0	-
DAILY PJM	J17	0	0	-	0	-
DAILY PJM	J18	0	0	-	0	-
DAILY PJM	J19	0	0	-	0	-
DAILY PJM	J24	0	0	-	0	-
ELEC FINSETTLED	NEL	0	0	-	0	-
ELEC FINSETTLED	PJD	0	0	-	0	-
ELEC FINSETTLED	PJH	0	0	-	0	-
ELEC FINSETTLED	PML	1,852	5,170	-64.2%	1,811	2.3%
ELEC MISO PEAK	OEM	120	400	-70.0%	120	0.0%
ELECTRICITY OFF PEAK	N9P	4,560	0	-	4,560	0.0%
ETHANOL SWAP	CVR	20,837	4,547	358.3%	12,008	73.5%
ETHANOL SWAP	GVR	6,392	22,251	-71.3%	6,475	-1.3%
EURO-DENOMINATED PETRO PROD	EFB	696	0	-	591	17.8%
EURO-DENOMINATED PETRO PROD	NWE	0	30	-100.0%	0	-
EUROPEAN JET KEROSENE NWE (PLATTS) AVG PRC	30	98	85	15.3%	108	-9.3%
GASOIL CRACK SPREAD AVG PRICE OPTIONS	3U	1,875	425	341.2%	1,800	4.2%
HEATING OIL CRACK OPTIONS	CH	0	0	-	0	-
HEATING OIL CRK SPD AVG PRICE OPTIONS	3W	0	324	-100.0%	0	-
HEATING OIL PHY	LB	4,262	1,331	220.2%	2,944	44.8%
HEATING OIL PHY	OH	59,721	63,407	-5.8%	64,485	-7.4%
HENRY HUB FINANCIAL LAST	E7	32,391	11,879	172.7%	34,011	-4.8%
HO 1 MONTH CLNDR OPTIONS	FA	275	2,025	-86.4%	2,725	-89.9%
HUSTN SHIP CHNL PIPE SWP	PK	0	0	-	0	-
IN DELIVERY MONTH CER OPTIONS	6P	0	0	-	0	-
IN DELIVERY MONTH EUA OPTIONS	6U	0	1,000	-100.0%	0	-
ISO NEW ENGLAND PK LMP	OE	120	10,490	-98.9%	250	-52.0%
MCCLOSKEY ARA ARGS COAL	MTO	14,700	1,670	780.2%	11,425	28.7%
MCCLOSKEY RCH BAY COAL	MFO	720	165	336.4%	850	-15.3%
NATURAL GAS 12 M CSO FIN	G7	0	0	-	0	-
NATURAL GAS 1 M CSO FIN	G4	56,477	140,739	-59.9%	56,127	0.6%
NATURAL GAS 1MO	IA	0	0	-	0	-
NATURAL GAS 2 M CSO FIN	G2	0	0	-	0	-
NATURAL GAS 3 M CSO FIN	G3	11,000	44,797	-75.4%	10,900	0.9%
NATURAL GAS 5 M CSO FIN	G5	50	1,000	-95.0%	50	0.0%
NATURAL GAS 6 M CSO FIN	G6	0	0	-	24,572	-100.0%
NATURAL GAS OPT	5N	0	0	-	0	-
NATURAL GAS OPTION ON CALENDAR STRP	6J	15,671	26,571	-41.0%	15,251	2.8%
NATURAL GAS PHY	KD	0	0	0.0%	0	0.0%

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Energy Options						
NATURAL GAS PHY	LN	4,093,571	5,324,015	-23.1%	4,374,959	-6.4%
NATURAL GAS PHY	ON	144,644	175,987	-17.8%	181,470	-20.3%
NATURAL GAS SUMMER STRIP	4D	0	0	-	60	-100.0%
NATURAL GAS WINTER STRIP	6I	0	200	-100.0%	0	-
N ILLINOIS HUB MTHLY	OU	0	40	-100.0%	0	-
N ROCKIES PIPE SWAP	ZR	10,609	21,087	-49.7%	11,674	-9.1%
NY HARBOR HEAT OIL SWP	AT	76,718	88,110	-12.9%	72,755	5.4%
NYISO ZONE G 5MW PEAK OPTIONS	9U	0	0	-	0	-
NYMEX EUROPEAN GASOIL APO	F7	243	592	-59.0%	273	-11.0%
NYMEX EUROPEAN GASOIL OPT	F8	0	0	-	0	-
PANHANDLE BASIS	5K	0	0	-	0	-
PANHANDLE PIPE SWAP	PU	0	19,260	-100.0%	0	-
PETROCHEMICALS	4H	16,693	7,492	122.8%	14,609	14.3%
PETROCHEMICALS	4I	0	900	-100.0%	0	-
PETROCHEMICALS	4J	9,950	6,120	62.6%	9,765	1.9%
PETROCHEMICALS	4K	1,425	3,100	-54.0%	1,525	-6.6%
PETROCHEMICALS	CPR	181	78	132.1%	470	-61.5%
PETRO OUTRIGHT EURO	8H	493	1,985	-75.2%	475	3.8%
PETRO OUTRIGHT NA	FG	0	0	-	0	-
PGE CITYGATE PIPE SWAP	CW	10,800	12,000	-10.0%	11,200	-3.6%
PJM CALENDAR STRIP	6O	5,300	15,040	-64.8%	5,040	5.2%
PJM MONTHLY	JO	1,336	15,948	-91.6%	1,448	-7.7%
RBOB 1MO CAL SPD OPTIONS	ZA	0	800	-100.0%	0	0.0%
RBOB 6 MONTH CALENDAR SPR	ZM	0	0	-	0	-
RBOB CALENDAR SWAP	RA	14,309	18,543	-22.8%	16,416	-12.8%
RBOB CRACK SPREAD AVG PRICE OPTIONS	3Y	0	0	0.0%	0	-
RBOB PHY	OB	25,305	52,957	-52.2%	36,184	-30.1%
RBOB PHY	RF	129	753	-82.9%	273	-52.7%
ROTTERDAM 3.5%FUEL OIL CL	Q6	5,243	7,421	-29.3%	5,918	-11.4%
SAN JUAN PIPE SWAP	PJ	2,700	3,240	-16.7%	2,700	0.0%
SHORT TERM	C12	0	0	-	0	-
SHORT TERM	C13	0	0	-	0	-
SHORT TERM	U11	0	0	-	0	-
SHORT TERM	U12	0	0	-	0	-
SHORT TERM	U13	0	0	-	0	-
SHORT TERM	U14	0	0	-	0	-
SHORT TERM	U15	0	0	-	0	-
SHORT TERM	U22	0	0	-	0	-
SHORT TERM	U23	0	0	-	0	-
SHORT TERM	U24	0	0	-	0	-
SHORT TERM	U25	0	0	-	0	-
SHORT TERM	U26	0	0	-	0	-
SHORT TERM CRUDE OIL	C03	0	0	-	0	-
SHORT TERM CRUDE OIL	C04	0	0	-	0	-
SHORT TERM CRUDE OIL	C05	0	0	-	0	-
SHORT TERM CRUDE OIL	C16	0	0	-	0	-
SHORT TERM CRUDE OIL	C31	0	0	-	0	-
SHORT TERM NATURAL GAS	U01	75	400	-81.3%	0	-
SHORT TERM NATURAL GAS	U02	0	0	-	0	-
SHORT TERM NATURAL GAS	U03	0	0	-	250	-100.0%
SHORT TERM NATURAL GAS	U04	0	0	-	0	-
SHORT TERM NATURAL GAS	U05	0	0	-	0	-
SHORT TERM NATURAL GAS	U06	0	0	-	0	-



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Energy Options						
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	0.0%	0	0.0%
SHORT TERM NATURAL GAS	U29	0	0	-	0	-
SHORT TERM NATURAL GAS	U30	0	0	-	0	-
SHORT TERM NATURAL GAS	U31	0	0	-	0	-
SINGAPORE FUEL OIL 180 CS	C5	460	372	23.7%	545	-15.6%
SINGAPORE GASOIL CALENDAR	M2	75	300	-75.0%	75	0.0%
SINGAPORE JET FUEL CALEND	N2	2,510	15,085	-83.4%	2,755	-8.9%
SOCAL PIPE SWAP	ZN	32,220	69,800	-53.8%	34,120	-5.6%
WTI 12 MONTH CALENDAR OPT	WZ	0	500	-100.0%	0	-
WTI 6 MONTH CALENDAR OPTI	WM	1,932	1,000	93.2%	1,000	93.2%
WTI-BRENT BULLET SWAP	BV	81,546	100,558	-18.9%	68,876	18.4%
WTI CRUDE OIL 1 M CSO FI	7A	136,600	184,330	-25.9%	128,050	6.7%
WTI CRUDE OIL 6 M CSO FI	7M	0	0	-	0	-
Metals Futures						
COMEX GOLD	GC	369,564	409,956	-9.9%	388,163	-4.8%
NYMEX HOT ROLLED STEEL	HR	9,236	13,849	-33.3%	9,864	-6.4%
NYMEX PLATINUM	PL	67,413	63,607	6.0%	65,168	3.4%
PALLADIUM	PA	41,063	39,243	4.6%	39,311	4.5%
URANIUM	UX	6,604	5,897	12.0%	6,503	1.6%
COMEX SILVER	SI	150,831	154,685	-2.5%	135,849	11.0%
COMEX MINY GOLD	QO	547	1,829	-70.1%	616	-11.2%
E-MINI SILVER	6Q	3	5	-40.0%	3	0.0%
COMEX MINY SILVER	QI	221	233	-5.2%	148	49.3%
COMEX COPPER	HG	155,830	180,030	-13.4%	145,145	7.4%
COMEX MINY COPPER	QC	158	160	-1.3%	99	59.6%
AUSTRIALIAN COKE COAL	ACL	0	0	-	0	-
AUSTRIALIAN COKE COAL	ALW	543	9	5,933.3%	436	24.5%
COPPER	HGS	4,036	45	8,868.9%	1,273	217.0%
E-MICRO GOLD	MGC	1,515	1,654	-8.4%	1,433	5.7%
FERROUS PRODUCTS	BUS	84	232	-63.8%	85	-1.2%
FERROUS PRODUCTS	SSF	10	85	-88.2%	10	0.0%
IRON ORE	PIO	0	0	-	0	-
METALS	AUP	383	0	-	572	-33.0%
NYMEX IRON ORE FUTURES	TIO	6,080	4,096	48.4%	6,271	-3.0%
SILVER	SIL	1,247	0	-	1,674	-25.5%
Metals Options						
COMEX COPPER	HX	2,743	3,809	-28.0%	1,682	63.1%
COMEX GOLD	OG	1,486,543	1,320,849	12.5%	1,504,196	-1.2%
COMEX SILVER	SO	193,009	182,828	5.6%	183,306	5.3%

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.



NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity	Open Interest MAR 2014	Open Interest MAR 2013	% CHG	Open Interest FEB 2014	% CHG	
Metals Options						
IRON ORE CHINA	ICP	0	0	-	0	-
IRON ORE CHINA	ICT	6,658	8,779	-24.2%	4,468	49.0%
NYMEX HOT ROLLED STEEL	HRO	0	3,900	-100.0%	230	-100.0%
NYMEX PLATINUM	PO	15,682	25,888	-39.4%	15,840	-1.0%
PALLADIUM	PAO	22,050	23,880	-7.7%	4,773	362.0%
SHORT TERM	L11	0	0	-	0	-
SHORT TERM	L15	0	0	-	0	-
SHORT TERM GOLD	L01	0	0	-	0	-
SHORT TERM GOLD	L02	0	0	-	0	-
SHORT TERM GOLD	L03	0	0	-	0	-
SHORT TERM GOLD	L04	0	0	-	0	-
SHORT TERM GOLD	L06	0	0	-	0	-
SHORT TERM GOLD	L08	0	0	-	0	-
SHORT TERM GOLD	L09	0	0	-	0	-
SHORT TERM GOLD	L18	0	0	-	0	-
SHORT TERM GOLD	L29	0	0	-	0	-
SHORT TERM GOLD	L30	0	0	-	0	-
SHORT TERM GOLD	L31	0	0	-	0	-
TOTAL FUTURES GROUP						
Commodities and Alternative Investments Futures	38	71	-46.5%	12	216.7%	
Energy Futures	20,331,558	19,135,550	6.3%	20,725,111	-1.9%	
Metals Futures	815,368	875,615	-6.9%	802,623	1.6%	
TOTAL FUTURES	21,146,964	20,011,236	5.7%	21,527,746	-1.8%	
TOTAL OPTIONS GROUP						
Energy Options	8,471,359	11,109,070	-23.7%	8,780,970	-3.5%	
Metals Options	1,726,685	1,569,933	10.0%	1,714,495	0.7%	
TOTAL OPTIONS	10,198,044	12,679,003	-19.6%	10,495,465	-2.8%	



NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity	Open Interest MAR 2014	Open Interest MAR 2013	% CHG	Open Interest FEB 2014	% CHG
TOTAL COMBINED					
Commodities and Alternative Investments	38	71	-46.5%	12	216.7%
Energy	28,802,917	30,244,620	-4.8%	29,506,081	-2.4%
Metals	2,542,053	2,445,548	3.9%	2,517,118	1.0%
GRAND TOTAL	31,345,008	32,690,239	-4.1%	32,023,211	-2.1%