



NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity	Open Interest APR 2014	Open Interest APR 2013	% CHG	Open Interest MAR 2014	% CHG	
Commodities and Alternative Investments Futures						
COCOA TAS	9	1	800.0%	1	800.0%	
COFFEE	5	10	-50.0%	3	66.7%	
COTTON	24	23	4.3%	26	-7.7%	
SUGAR 11	5	38	-86.8%	8	-37.5%	
Energy Futures						
CRUDE OIL PHY	1,655,635	1,773,286	-6.6%	1,646,393	0.6%	
CRUDE OIL	31,426	66,107	-52.5%	26,258	19.7%	
MINY WTI CRUDE OIL	5,870	3,233	81.6%	5,139	14.2%	
BRENT OIL LAST DAY	74,127	53,417	38.8%	71,917	3.1%	
HEATING OIL PHY	268,259	303,044	-11.5%	250,015	7.3%	
HTG OIL	85	1,357	-93.7%	67	26.9%	
MINY HTG OIL	1	6	-83.3%	5	-80.0%	
RBOB PHY	312,986	271,647	15.2%	282,910	10.6%	
MINY RBOB GAS	0	0	0.0%	0	-	
NATURAL GAS	61,667	18,559	232.3%	60,672	1.6%	
LTD NAT GAS	449,707	346,644	29.7%	432,773	3.9%	
MINY NATURAL GAS	2,277	4,571	-50.2%	2,253	1.1%	
PJM MONTHLY	20,236	50,396	-59.8%	20,403	-0.8%	
NATURAL GAS PHY	1,091,755	1,563,941	-30.2%	1,134,459	-3.8%	
RBOB GAS	673	2,320	-71.0%	508	32.5%	
	CLS	0	0.0%	0	0.0%	
3.5% FUEL OIL CID MED SWA	7D	300	81	270.4%	300	0.0%
3.5% FUEL OIL CIF BALMO S	8D	0	0	-	0	-
AEP-DAYTON HUB DAILY	VD	0	0	-	0	-
AEP-DAYTON HUB MTHLY	VM	6,309	11,075	-43.0%	6,095	3.5%
AEP-DAYTON HUB OFF-PEAK M	VP	5,694	8,806	-35.3%	5,908	-3.6%
ALGON CITY GATES NAT GAS	N7	0	124	-100.0%	0	-
ALGONQUIN CITYGATES BASIS	B4	5,037	1,390	262.4%	6,163	-18.3%
ANR LA NAT GAS INDEX SWAP	M6	0	0	-	0	-
ANR LOUISIANA BASIS SWAP	ND	0	93	-100.0%	0	-
ANR OKLAHOMA	NE	12,008	15,003	-20.0%	12,730	-5.7%
APPALACHIAN COAL (PHY)	QL	2,435	7,280	-66.6%	2,648	-8.0%
ARGUS BIODIESEL RME FOB R	1A	0	0	-	0	-
ARGUS LLS VS. WTI (ARG) T	E5	3,691	14,355	-74.3%	2,817	31.0%
ARGUS PROPAN FAR EST INDE	7E	324	420	-22.9%	191	69.6%
ARGUS PROPAN(SAUDI ARAMCO	9N	544	684	-20.5%	563	-3.4%
BRENT BALMO SWAP	J9	110	356	-69.1%	61	80.3%
BRENT CALENDAR SWAP	CY	42,497	50,131	-15.2%	43,289	-1.8%
BRENT CFD(PLATTS) VS FRNT	1C	0	180	-100.0%	0	-
BRENT CFD SWAP	6W	205	220	-6.8%	2,125	-90.4%
BRENT FINANCIAL FUTURES	BB	15,637	46,788	-66.6%	15,439	1.3%
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	315	0	-	420	-25.0%
CARBON CER EURO	VA	0	0	-	0	-
CARBON EUA EMISSIONS EURO	RC	0	0	-	0	-
CENTERPOINT BASIS SWAP	PW	72	3,144	-97.7%	84	-14.3%
CENTERPOINT EAST INDEX	II	0	0	-	0	-
CHICAGO BASIS SWAP	NB	0	1,960	-100.0%	0	-

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Energy Futures						
CHICAGO ETHANOL SWAP	CU	51,042	36,042	41.6%	53,194	-4.0%
CHICAGO SWING FUTURE	SS	0	0	-	0	-
CHICAGO ULSD (PLATTS) SWA	4C	42	0	-	44	-4.5%
CHICAGO ULSD PL VS HO SPR	5C	2,116	1,503	40.8%	1,990	6.3%
CHICAGO UNL GAS PL VS RBO	3C	303	120	152.5%	199	52.3%
CIG BASIS	CI	7,435	7,234	2.8%	7,375	0.8%
CINERGY HUB OFF-PEAK MONT	EJ	2,096	4,556	-54.0%	2,202	-4.8%
CINERGY HUB PEAK DAILY FU	CC	0	0	-	0	-
CINERGY HUB PEAK MONTH	EM	3,128	5,880	-46.8%	2,958	5.7%
CIN HUB 5MW D AH O PK	K2	287,968	142,840	101.6%	286,136	0.6%
CIN HUB 5MW D AH PK	H5	16,480	5,643	192.0%	16,984	-3.0%
CIN HUB 5MW REAL TIME O P	H4	473,536	290,952	62.8%	449,544	5.3%
CIN HUB 5MW REAL TIME PK	H3	33,732	13,167	156.2%	33,823	-0.3%
COAL SWAP	ACM	230	0	-	200	15.0%
COAL SWAP	CMC	0	0	-	0	-
COAL SWAP	SSI	1,725	725	137.9%	2,455	-29.7%
COLUMB GULF MAINLINE NG B	5Z	8,423	11,315	-25.6%	9,386	-10.3%
COLUMBIA GULF MAIN NAT G	L2	0	0	-	0	-
COLUMBIA GULF ONSHORE	GL	20,819	16,799	23.9%	20,819	0.0%
CONWAY NATURAL GASOLINE (OPIS) SWAP	8L	79	315	-74.9%	95	-16.8%
CONWAY NORMAL BUTANE (OPIS) SWAP	8M	30	75	-60.0%	35	-14.3%
CONWAY PROPANE 5 DECIMALS SWAP	8K	3,715	3,356	10.7%	3,274	13.5%
CRUDE OIL LAST DAY	26	0	0	-	0	-
CRUDE OIL OUTRIGHTS	42	460	385	19.5%	519	-11.4%
CRUDE OIL OUTRIGHTS	CSN	0	0	-	0	-
CRUDE OIL OUTRIGHTS	FE	100	590	-83.1%	0	-
CRUDE OIL OUTRIGHTS	WCC	15,133	22,228	-31.9%	16,063	-5.8%
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	300	-100.0%	0	-
CRUDE OIL SPRDS	LE	0	60	-100.0%	0	-
DAILY EUA	EUL	0	0	-	0	-
DAILY PJM	AOR	0	0	-	0	-
DAILY PJM	PAP	0	0	-	0	-
DAILY PJM	PDJ	0	0	-	0	-
DAILY PJM	PWO	0	0	-	0	-
DAILY PJM	PWP	0	0	-	0	-
DAILY PJM	WOR	0	0	-	0	-
DAILY PJM	ZGO	0	0	-	0	-
DATED BRENT (PLATTS) DAILY SWAP	7G	0	0	-	0	-
DATED TO FRONTLINE BRENT	FY	6,435	9,866	-34.8%	7,169	-10.2%
DIESEL 10P BRG FOB RDM VS	7X	2	50	-96.0%	5	-60.0%
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	24,031	15,912	51.0%	26,004	-7.6%
DUBAI CRUDE OIL BALMO	BI	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	DC	5,073	8,418	-39.7%	3,274	54.9%

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Energy Futures						
EASTERN RAIL DELIVERY CSX	QX	8,144	12,320	-33.9%	7,285	11.8%
EAST/WEST FUEL OIL SPREAD	EW	2,748	3,623	-24.2%	2,884	-4.7%
EIA FLAT TAX ONHWAY DIESE	A5	4,410	3,786	16.5%	4,336	1.7%
ELEC ERCOT DLY PEAK	I7	0	0	-	0	-
ELEC ERCOT DLY PEAK	I9	0	576	-100.0%	0	-
ELEC ERCOT DLY PEAK	N1	13,801	16,424	-16.0%	14,683	-6.0%
ELEC ERCOT OFF PEAK	ERU	2,040	0	-	0	-
ELEC ERCOT OFF PEAK	I2	0	0	-	0	-
ELEC ERCOT OFF PEAK	O1	319,797	358,911	-10.9%	344,624	-7.2%
ELEC FINSETTLED	47	2,839	3,622	-21.6%	2,860	-0.7%
ELEC FINSETTLED	49	0	528	-100.0%	0	-
ELEC MISO PEAK	4L	3,264	3,238	0.8%	3,621	-9.9%
ELEC MISO PEAK	55	704	0	-	725	-2.9%
ELEC NYISO OFF-PEAK	4M	52,935	32,836	61.2%	65,145	-18.7%
ELEC NYISO OFF-PEAK	58	12,857	0	-	13,264	-3.1%
ELECTRICITY ERCOT PEAK	ERE	105	0	-	0	-
ELECTRICITY OFF PEAK	46	52,400	66,200	-20.8%	52,807	-0.8%
ELECTRICITY OFF PEAK	4P	16,288	80,708	-79.8%	18,730	-13.0%
ELECTRICITY OFF PEAK	50	0	9,120	-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	201,390	150,907	33.5%	215,630	-6.6%
ERCOT NORTH ZMCPE 5MW PEAK	I5	13,860	10,835	27.9%	14,385	-3.6%
ETHANOL T2 FOB ROTT INCL DUTY SWAP	Z1	2,435	2,349	3.7%	2,427	0.3%
EURO 1% FUEL OIL NEW BALM	KX	30	159	-81.1%	30	0.0%
EURO 3.5% FUEL OIL M CRK	FL	0	0	-	0	-
EURO 3.5% FUEL OIL RDAM B	KR	162	640	-74.7%	108	50.0%
EURO 3.5% FUEL OIL SPREAD	FK	1,002	634	58.0%	1,293	-22.5%
EURO-DENOMINATED PETRO PROD	IBE	168	204	-17.6%	180	-6.7%
EURO-DENOMINATED PETRO PROD	MFE	0	0	-	0	-
EURO-DENOMINATED PETRO PROD	MFT	0	0	-	0	-
EURO-DENOMINATED PETRO PROD	NCP	60	10	500.0%	0	-
EURO GASOIL 10 CAL SWAP	GT	2	399	-99.5%	2	0.0%
EURO GASOIL 10PPM VS ICE	ET	666	2,046	-67.4%	824	-19.2%
EUROPE 1% FUEL OIL NWE CA	UF	742	1,507	-50.8%	593	25.1%
EUROPE 1% FUEL OIL RDAM C	UH	276	402	-31.3%	306	-9.8%
EUROPE 3.5% FUEL OIL MED	UI	394	94	319.1%	458	-14.0%
EUROPE 3.5% FUEL OIL RDAM	UV	11,322	12,129	-6.7%	11,574	-2.2%
EUROPEAN GASOIL (ICE)	7F	0	2,905	-100.0%	0	-
EUROPEAN NAPHTHA BALMO	KZ	348	133	161.7%	225	54.7%
EUROPEAN NAPHTHA CRACK SPR	EN	18,139	14,210	27.6%	15,755	15.1%
EUROPE DATED BRENT SWAP	UB	8,995	3,984	125.8%	7,750	16.1%
EUROPE JET KERO NWE CALSW	UJ	155	178	-12.9%	157	-1.3%
EUROPE JET KERO RDAM CALS	UR	0	0	-	0	-
EUROPE NAPHTHA CALSWAP	UN	2,171	2,932	-26.0%	2,216	-2.0%
EURO PROPANE CIF ARA SWA	PS	769	1,029	-25.3%	707	8.8%
FAME 0 BIODIESEL FOB RTDM SWP	2L	0	0	-	0	-
FLORIDA GAS ZONE3 BASIS S	FP	1,220	2,580	-52.7%	1,640	-25.6%
FREIGHT MARKETS	FC6	0	0	-	0	-
FREIGHT MARKETS	FRC	0	0	-	0	-
FREIGHT MARKETS	PFU	0	0	-	0	-

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Energy Futures						
FREIGHT MARKETS	TC6	0	0	-	0	-
FUEL OIL CRACK VS ICE	FO	24,695	44,350	-44.3%	25,895	-4.6%
FUEL OIL NWE CRACK VS ICE	FI	3,425	8,527	-59.8%	3,641	-5.9%
FUEL OIL (PLATS) CAR CM	1W	45	195	-76.9%	64	-29.7%
FUEL OIL (PLATS) CAR CN	1X	44	31	41.9%	40	10.0%
FUELOIL SWAP:CARGOES VS.B	FS	3,320	4,474	-25.8%	3,534	-6.1%
GAS EURO-BOB OXY NWE BARGES	7H	5,916	6,922	-14.5%	6,798	-13.0%
GAS EURO-BOB OXY NWE BARGES CRK	7K	44,621	34,522	29.3%	41,781	6.8%
GASOIL 0.1 BRGS FOB VS IC	6V	0	10	-100.0%	0	-
GASOIL 0.1 CARGOES CIF NE	TW	0	5	-100.0%	0	-
GASOIL 0.1 CIF MED SWAP	Z4	0	0	-	0	-
GASOIL 0.1CIF MED VS ICE	Z5	301	351	-14.2%	321	-6.2%
GASOIL 0.1 CIF NW BALMO S	B7	0	0	-	0	-
GASOIL 0.1 CIF NWE VS ISE	TU	45	11	309.1%	60	-25.0%
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	936	2,816	-66.8%	1,103	-15.1%
GASOIL 0.1 ROTTERDAM BARG	VL	0	95	-100.0%	0	-
GASOIL 10P CRG CIF NW VS	3V	0	0	-	14	-100.0%
GASOIL 10PPM CARGOES CIF	TY	0	6	-100.0%	1	-100.0%
GASOIL 10PPM VS ICE SWAP	TP	548	961	-43.0%	620	-11.6%
GASOIL BULLET SWAP	BG	5	0	-	5	0.0%
GASOIL CALENDAR SWAP	GX	551	2,226	-75.2%	661	-16.6%
GASOIL CRACK SPREAD CALEN	GZ	21,972	23,637	-7.0%	23,563	-6.8%
GASOIL MINI CALENDAR SWAP	QA	606	523	15.9%	741	-18.2%
GASOLINE UP-DOWN (ARGUS)	UZ	0	27	-100.0%	0	-
GASOLINE UP-DOWN BALMO SW	1K	845	340	148.5%	230	267.4%
GC JET (ARGUS) CAL SWAP	AF	0	0	-	0	-
GC ULSD VS GC JET SPREAD	VV	225	300	-25.0%	250	-10.0%
GROUP THREE ULSD (PLATTS)	A7	389	6,060	-93.6%	489	-20.4%
GRP THREE ULSD(PLT)VS HEA	A6	16,868	11,072	52.3%	17,834	-5.4%
GRP THREE UNL GS (PLT) VS	A8	3,767	1,082	248.2%	3,590	4.9%
GULF COAST 3% FUEL OIL BA	VZ	1,293	1,684	-23.2%	1,564	-17.3%
GULF COAST GASOLINE CLNDR	GS	56	1,188	-95.3%	99	-43.4%
GULF COAST HEATING OIL CL	GP	0	0	-	0	-
GULF COAST JET FUEL CLNDR	GE	1,773	12,714	-86.1%	1,955	-9.3%
GULF COAST JET VS NYM 2 H	ME	42,688	56,231	-24.1%	47,416	-10.0%
GULF COAST NO.6 FUEL OIL	MF	34,073	48,674	-30.0%	36,302	-6.1%
GULF COAST NO.6 FUEL OIL	MG	7,701	7,215	6.7%	7,254	6.2%
GULF COAST ULSD CALENDAR	LY	7,483	18,518	-59.6%	7,646	-2.1%
GULF COAST ULSD CRACK SPR	GY	21,807	17,560	24.2%	22,311	-2.3%
HEATING OIL BALMO CLNDR S	1G	0	0	-	50	-100.0%
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	0.0%	0	-
HEATING OIL VS ICE GASOIL	HA	14,587	10,011	45.7%	13,682	6.6%
HENRY HUB BASIS SWAP	HB	11,936	18,806	-36.5%	16,704	-28.5%
HENRY HUB INDEX SWAP FUTU	IN	10,412	25,942	-59.9%	10,800	-3.6%
HENRY HUB SWAP	NN	2,007,372	2,837,297	-29.3%	2,116,701	-5.2%
HENRY HUB SWING FUTURE	SN	0	0	-	208	-100.0%
HOUSTON SHIP CHANNEL BASI	NH	10,234	13,001	-21.3%	9,586	6.8%
HOUSTON SHIP CHANNEL INDE	IP	0	64	-100.0%	0	-



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Energy Futures						
ICE BRENT DUBAI SWAP	DB	3,000	4,700	-36.2%	2,850	5.3%
ICE GASOIL BALMO SWAP	U9	0	0	-	0	-
ILLINOIS HUB PEAK MONTH S	OM	0	0	-	0	-
ILLINOIS OFF-PEAK MONTH S	OJ	0	0	-	0	-
IN DELIVERY MONTH CER	6S	0	0	-	0	-
IN DELIVERY MONTH EUA	6T	113,985	130,982	-13.0%	114,421	-0.4%
INDIANA MISO	FDM	17,645	23,400	-24.6%	19,680	-10.3%
INDIANA MISO	FTD	0	0	-	0	-
INDIANA MISO	FTM	192,585	146,939	31.1%	94,506	103.8%
INDIANA MISO	PDM	1,373	1,275	7.7%	1,415	-3.0%
INDIANA MISO	PTD	0	0	-	0	-
INDIANA MISO	PTM	6,975	6,507	7.2%	7,605	-8.3%
INDONESIAN COAL	MCC	1,585	1,550	2.3%	1,790	-11.5%
ISO NEW ENGLAND OFF-PEAK	KI	3,552	8,557	-58.5%	4,004	-11.3%
ISO NEW ENGLAND PK LMP	NI	5,021	11,317	-55.6%	5,400	-7.0%
JAPAN C&F NAPHTHA CRACK S	JB	446	0	-	178	150.6%
JAPAN C&F NAPHTHA SWAP	JA	1,421	2,209	-35.7%	1,458	-2.5%
JAPAN NAPHTHA BALMO SWAP	E6	37	46	-19.6%	63	-41.3%
JET AV FUEL (P) CAR FM ICE GAS SWAP	1V	80	63	27.0%	73	9.6%
JET BARGES VS ICE GASOIL	JR	0	79	-100.0%	0	-
JET CIF NWE VS ICE	JC	755	1,225	-38.4%	758	-0.4%
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	27	10	170.0%	13	107.7%
JET FUEL UP-DOWN BALMO CL	1M	3,650	1,150	217.4%	6,095	-40.1%
JET UP-DOWN(ARGUS) SWAP	JU	0	0	-	0	-
LA CARB DIESEL (OPIS)	LX	93	565	-83.5%	120	-22.5%
LA CARB DIESEL (OPIS) SWA	KL	1,520	4,550	-66.6%	1,680	-9.5%
LA CARBOB GASOLINE(OPIS)S	JL	750	650	15.4%	725	3.4%
LA JET FUEL VS NYM NO 2 H	MQ	830	417	99.0%	793	4.7%
LA JET (OPIS) SWAP	JS	1,600	2,400	-33.3%	1,950	-17.9%
LL JET (OPIS) SWAP	LL	0	0	-	0	-
LLS (ARGUS) CALENDAR SWAP	XA	900	2,700	-66.7%	1,000	-10.0%
LLS (ARGUS) VS WTI SWAP	WJ	44,795	30,042	49.1%	46,296	-3.2%
LOS ANGELES CARB GASOLINE	MH	0	0	-	0	-
MARS (ARGUS) VS WTI SWAP	YX	15,244	960	1,487.9%	11,385	33.9%
MARS (ARGUS) VS WTI TRD M	YV	285	1,926	-85.2%	450	-36.7%
MCCLOSKEY ARA ARGS COAL	MTF	75,456	54,816	37.7%	81,829	-7.8%
MCCLOSKEY RCH BAY COAL	MFF	30,133	20,066	50.2%	34,214	-11.9%
MGF FUT	MGF	0	5	-100.0%	0	-
MGN1 SWAP FUT	MGN	634	492	28.9%	651	-2.6%
MICHCON NG INDEX SWAP	Y8	0	1,344	-100.0%	0	-
MICHIGAN BASIS	NF	1,588	9,794	-83.8%	1,828	-13.1%
MICHIGAN HUB OFF-PEAK MON	HJ	0	18	-100.0%	0	-
MICHIGAN HUB PEAK MONTH S	HM	0	18	-100.0%	0	-
MICHIGAN MISO	HMO	218,664	0	-	216,040	1.2%
MICHIGAN MISO	HMW	9,403	0	-	9,252	1.6%
MINI GAS EUROBOB OXY NWE ARGS BALMO	MEB	1,046	0	-	704	48.6%
MINI RBOB V. EBOBARG NWE BRGS BALMO	MXR	640	0	-	163	292.6%
MINI RBOB V. EBOB(ARGUS) NWE BRGS	MXB	1,092	0	-	497	119.7%
MISO 5MW OFF PEAK	4R	0	45,160	-100.0%	0	-
MISO 5MW PEAK	4Q	0	2,492	-100.0%	0	-
MJC FUT	MJC	853	306	178.8%	890	-4.2%

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Energy Futures						
MNC FUT	MNC	5,401	1,990	171.4%	5,066	6.6%
MONT BELVIEU ETHANE 5 DECIMAL	C0	9,647	6,201	55.6%	8,951	7.8%
MONT BELVIEU ETHANE OPIS BALMO	8C	0	0	-	0	-
MONT BELVIEU LDH PROPANE 5 DECIMAL	B0	22,603	28,114	-19.6%	22,698	-0.4%
MONT BELVIEU LDH PROPANE OPIS BALMO	8O	172	774	-77.8%	875	-80.3%
MONT BELVIEU NATURAL GASOLINE 5 DEC	7Q	6,075	9,737	-37.6%	6,429	-5.5%
MONT BELVIEU NATURAL GASOLINE BALMO	R0	475	265	79.2%	295	61.0%
MONT BELVIEU NORMAL BUTANE 5 DECIMAL	D0	12,501	13,361	-6.4%	12,801	-2.3%
MONT BELVIEU NORMAL BUTANE BALMO	8J	357	578	-38.2%	295	21.0%
NAT GAS BASIS SWAP	TZ6	9,151	0	-	10,441	-12.4%
NATURAL GAS INDEX	TZI	480	0	-	480	0.0%
NATURAL GAS PEN SWP	NP	688,089	1,036,750	-33.6%	717,156	-4.1%
NCN FUT	NCN	0	0	-	0	-
NEPOOL CNCTCT 5MW D AH O	P3	4,696	5,800	-19.0%	4,696	0.0%
NEPOOL CONECTIC 5MW D AH	P2	638	830	-23.1%	680	-6.2%
NEPOOL INTR HUB 5MW D AH	H2	381,990	462,325	-17.4%	406,817	-6.1%
NEPOOL INTR HUB 5MW D AH	U6	24,690	29,043	-15.0%	25,830	-4.4%
NEPOOL MAINE 5MW D AH O E	W2	3,680	12,931	-71.5%	3,680	0.0%
NEPOOL MAINE 5MW D AH PK	P9	0	704	-100.0%	0	-
NEPOOL NE MASS 5MW D AH O	P8	53,946	147,489	-63.4%	58,016	-7.0%
NEPOOL NE MASS 5MW D AH P	P7	2,944	9,014	-67.3%	3,154	-6.7%
NEPOOL NEW HAMP 5MW D AH	U2	512	960	-46.7%	512	0.0%
NEPOOL NEW HAMP 5MW D AH	U3	9,328	17,645	-47.1%	9,328	0.0%
NEPOOL RHD ISLD 5MW D AH	U4	9,139	192	4,659.9%	9,454	-3.3%
NEPOOL RHODE IL 5MW D AH	U5	148,232	3,529	4,100.4%	154,337	-4.0%
NEPOOL SE MASS 5MW D AH O	P5	4,664	32,896	-85.8%	4,664	0.0%
NEPOOL SE MASS 5MW D AH P	P4	256	1,792	-85.7%	256	0.0%
NEPOOL W CNT MASS 5MW D A	L9	57,551	107,870	-46.6%	62,028	-7.2%
NEPOOL W CNTR M 5MW D AH	R6	3,383	7,102	-52.4%	3,614	-6.4%
NEW ENGLAND HUB PEAK DAIL	CE	0	0	-	0	-
NEW YORK 0.3% FUEL OIL HI	8N	0	750	-100.0%	0	-
NEW YORK ETHANOL SWAP	EZ	2,375	2,595	-8.5%	2,355	0.8%
NEW YORK HUB ZONE G PEAK	GN	0	0	-	0	-
NEW YORK HUB ZONE J PEAK	JN	0	0	-	0	-
NGPL MID-CONTINENT	NL	20,069	26,085	-23.1%	20,425	-1.7%
NGPL MIDCONTINENT INDEX	IW	0	0	-	0	-
NGPL STX BASIS	T5	0	0	-	0	-
NGPL STX NAT GAS INDEX SW	N6	0	0	-	0	-
NGPL TEX/OK	PD	22,354	23,283	-4.0%	22,454	-0.4%
NGPL TEXOK INDEX	OI	0	0	-	0	-
N ILLINOIS HUB DAILY	UD	0	0	-	0	-
N ILLINOIS HUB MTHLY	UM	3,441	6,288	-45.3%	2,896	18.8%
NO 2 UP-DOWN SPREAD CALEN	UT	325	750	-56.7%	701	-53.6%
NORTHEN NATURAL GAS DEMAR	PE	0	592	-100.0%	0	-
NORTHEN NATURAL GAS VENTU	PF	1,846	6,181	-70.1%	2,034	-9.2%
NORTHERN ILLINOIS OFF-PEA	UO	4,054	7,368	-45.0%	4,208	-3.7%
NORTHWEST ROCKIES BASIS S	NR	8,290	26,312	-68.5%	9,038	-8.3%
N ROCKIES PIPE SWAP	XR	389	0	-	0	-
NY 0.7% FUEL OIL (PLATTS	Y4	0	0	-	0	-
NY1% VS GC SPREAD SWAP	VR	7,972	11,570	-31.1%	8,440	-5.5%
NY 2.2% FUEL OIL (PLATTS	Y3	0	0	-	60	-100.0%
NY 3.0% FUEL OIL (PLATTS	H1	775	305	154.1%	755	2.6%
NY HARBOR 1% FUEL OIL BAL	VK	175	1,061	-83.5%	235	-25.5%

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NY HARBOR HEAT OIL SWP	11,906	24,213	-50.8%	12,353	-3.6%
NY HARBOR RESIDUAL FUEL 1	8,410	19,304	-56.4%	9,539	-11.8%
NY HARBOR RESIDUAL FUEL C	0	500	-100.0%	100	-100.0%
NYH NO 2 CRACK SPREAD CAL	26,029	9,753	166.9%	28,539	-8.8%
NY H OIL PLATTS VS NYMEX	1,761	0	-	2,461	-28.4%
NYISO A	10,806	8,398	28.7%	11,247	-3.9%
NYISO A OFF-PEAK	4,000	4,280	-6.5%	4,192	-4.6%
NYISO CAPACITY	450	96	368.8%	429	4.9%
NYISO CAPACITY	448	448	0.0%	526	-14.8%
NYISO G	5,566	6,590	-15.5%	5,776	-3.6%
NYISO G OFF-PEAK	2,392	3,418	-30.0%	2,534	-5.6%
NYISO J	6,676	7,481	-10.8%	6,608	1.0%
NYISO J OFF-PEAK	1,148	2,064	-44.4%	1,194	-3.9%
NYISO ZONE A 5MW D AH O P	710,125	164,382	332.0%	725,894	-2.2%
NYISO ZONE A 5MW D AH PK	47,036	22,546	108.6%	47,228	-0.4%
NYISO ZONE C 5MW D AH O P	54,022	48,179	12.1%	56,464	-4.3%
NYISO ZONE C 5MW D AH PK	3,369	3,284	2.6%	3,495	-3.6%
NYISO ZONE G 5MW D AH O P	532,071	318,548	67.0%	564,224	-5.7%
NYISO ZONE G 5MW D AH PK	45,409	34,026	33.5%	46,388	-2.1%
NYISO ZONE J 5MW D AH O P	272,245	140,705	93.5%	287,711	-5.4%
NYISO ZONE J 5MW D AH PK	19,221	17,603	9.2%	20,120	-4.5%
NY JET FUEL (ARGUS) VS HEATING OIL	0	0	-	0	-
NY JET FUEL (PLATTS) HEAT OIL SWAP	5,055	775	552.3%	5,230	-3.3%
NYMEX ALUMINUM FUTURES	0	0	-	0	-
NYMEX OMAN CRUDE PRODUCTS	0	0	-	0	-
NYMEX ULSD VS NYMEX HO	30	0	-	30	0.0%
NY ULSD (ARGUS) VS HEATING OIL	1,777	4,788	-62.9%	2,254	-21.2%
ONEOK OKLAHOMA NG BASIS	2,132	905	135.6%	2,194	-2.8%
ONTARIO POWER SWAPS	0	0	-	0	-
ONTARIO POWER SWAPS	142,650	91,205	56.4%	148,338	-3.8%
ONTARIO POWER SWAPS	0	20	-100.0%	0	-
ONTARIO POWER SWAPS	18,105	4,363	315.0%	18,379	-1.5%
OPIS PHYSICAL ETHANE	0	0	-	0	-
OPIS PHYSICAL LDH PROPANE	0	0	-	0	-
OPIS PHYSICAL NATURAL GASOLINE	0	0	-	0	-
OPIS PHYSICAL NONLDH PROPANE	0	0	-	0	-
OPIS PHYSICAL NORMAL BUTANE	0	0	-	0	-
PANHANDLE BASIS SWAP FUTU	19,799	34,917	-43.3%	20,782	-4.7%
PANHANDLE INDEX SWAP FUTU	0	240	-100.0%	0	-
PANHANDLE PIPE SWAP	0	0	-	0	-
PANHANDLE SWING FUTURE	0	0	-	0	-
PERMIAN BASIS SWAP	110	4,567	-97.6%	122	-9.8%
PETROCHEMICALS	33	97	-66.0%	7	371.4%
PETROCHEMICALS	62	212	-70.8%	151	-58.9%
PETROCHEMICALS	0	136	-100.0%	0	-
PETROCHEMICALS	0	310	-100.0%	0	-
PETROCHEMICALS	1,092	1,725	-36.7%	1,163	-6.1%
PETROCHEMICALS	58	165	-64.8%	39	48.7%
PETROCHEMICALS	72	168	-57.1%	96	-25.0%
PETROCHEMICALS	0	0	-	0	-
PETROCHEMICALS	0	0	-	0	-
PETROCHEMICALS	10	0	-	10	0.0%
PETROCHEMICALS	35	0	-	65	-46.2%

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Energy Futures					
PETROCHEMICALS	2,500	724	245.3%	2,065	21.1%
PETROCHEMICALS	2,031	5,816	-65.1%	2,068	-1.8%
PETRO CRCKS & SPRDS ASIA	0	8	-100.0%	0	-
PETRO CRCKS & SPRDS ASIA	96	64	50.0%	10	860.0%
PETRO CRCKS & SPRDS ASIA	270	1,086	-75.1%	320	-15.6%
PETRO CRCKS & SPRDS NA	150	0	-	150	0.0%
PETRO CRCKS & SPRDS NA	66	25	164.0%	74	-10.8%
PETRO CRCKS & SPRDS NA	2,456	2,413	1.8%	2,023	21.4%
PETRO CRCKS & SPRDS NA	575	1,173	-51.0%	855	-32.7%
PETRO CRCKS & SPRDS NA	4,797	1,984	141.8%	4,362	10.0%
PETRO CRCKS & SPRDS NA	30,121	36,125	-16.6%	33,333	-9.6%
PETRO CRCKS & SPRDS NA	62	325	-80.9%	50	24.0%
PETRO CRCKS & SPRDS NA	7,512	5,229	43.7%	7,191	4.5%
PETRO CRCKS & SPRDS NA	300	600	-50.0%	650	-53.8%
PETRO CRCKS & SPRDS NA	25	0	-	0	-
PETRO CRCKS & SPRDS NA	0	0	-	0	-
PETRO CRCKS & SPRDS NA	2,175	4,790	-54.6%	2,450	-11.2%
PETRO CRCKS & SPRDS NA	0	0	-	0	-
PETRO CRCKS & SPRDS NA	19,452	22,019	-11.7%	14,956	30.1%
PETRO CRCKS & SPRDS NA	1,775	975	82.1%	425	317.6%
PETRO CRK&SPRD EURO	5,137	3,713	38.4%	4,627	11.0%
PETRO CRK&SPRD EURO	0	0	-	0	-
PETRO CRK&SPRD EURO	502	67	649.3%	207	142.5%
PETRO CRK&SPRD EURO	480	1,780	-73.0%	600	-20.0%
PETRO CRK&SPRD EURO	1,914	859	122.8%	1,748	9.5%
PETRO CRK&SPRD EURO	0	0	-	0	-
PETRO CRK&SPRD EURO	54	5	980.0%	39	38.5%
PETRO CRK&SPRD EURO	357	675	-47.1%	320	11.6%
PETRO CRK&SPRD EURO	922	0	-	1,134	-18.7%
PETRO CRK&SPRD EURO	730	3,535	-79.3%	880	-17.0%
PETRO CRK&SPRD EURO	78	450	-82.7%	66	18.2%
PETRO CRK&SPRD EURO	120	0	-	450	-73.3%
PETRO CRK&SPRD EURO	471	318	48.1%	327	44.0%
PETRO CRK&SPRD EURO	0	10	-100.0%	5	-100.0%
PETRO CRK&SPRD EURO	0	10	-100.0%	0	-
PETRO CRK&SPRD EURO	15	0	-	15	0.0%
PETRO CRK&SPRD EURO	0	26	-100.0%	3	-100.0%
PETRO CRK&SPRD EURO	549	342	60.5%	503	9.1%
PETRO CRK&SPRD EURO	0	0	-	0	-
PETRO CRK&SPRD EURO	377	205	83.9%	461	-18.2%
PETRO CRK&SPRD EURO	0	0	-	0	-
PETRO CRK&SPRD EURO	63	591	-89.3%	70	-10.0%
PETROLEUM PRODUCTS	0	0	-	0	-
PETROLEUM PRODUCTS	280	0	-	567	-50.6%
PETROLEUM PRODUCTS	0	0	-	0	-
PETROLEUM PRODUCTS	0	0	-	0	-
PETROLEUM PRODUCTS	0	0	-	0	-
PETROLEUM PRODUCTS	316	0	-	273	15.8%
PETROLEUM PRODUCTS	0	0	-	17	-100.0%
PETROLEUM PRODUCTS	30	0	-	30	0.0%
PETROLEUM PRODUCTS	0	360	-100.0%	0	-
PETROLEUM PRODUCTS	0	240	-100.0%	0	-
PETROLEUM PRODUCTS ASIA	105	0	-	100	5.0%

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Energy Futures						
PETROLEUM PRODUCTS ASIA	MJN	2,962	1,342	120.7%	3,058	-3.1%
PETRO OUTFRIGHT EURO	0A	0	0	-	0	-
PETRO OUTFRIGHT EURO	0B	453	120	277.5%	381	18.9%
PETRO OUTFRIGHT EURO	0C	20	40	-50.0%	50	-60.0%
PETRO OUTFRIGHT EURO	0D	7,952	10,349	-23.2%	9,450	-15.9%
PETRO OUTFRIGHT EURO	0E	328	0	-	120	173.3%
PETRO OUTFRIGHT EURO	0F	2,657	1,571	69.1%	3,250	-18.2%
PETRO OUTFRIGHT EURO	1T	30	51	-41.2%	30	0.0%
PETRO OUTFRIGHT EURO	33	431	1,395	-69.1%	479	-10.0%
PETRO OUTFRIGHT EURO	59	0	0	-	0	-
PETRO OUTFRIGHT EURO	5L	10	60	-83.3%	70	-85.7%
PETRO OUTFRIGHT EURO	63	220	100	120.0%	140	57.1%
PETRO OUTFRIGHT EURO	6L	0	0	-	0	-
PETRO OUTFRIGHT EURO	7I	1,418	262	441.2%	220	544.5%
PETRO OUTFRIGHT EURO	7P	0	0	-	0	-
PETRO OUTFRIGHT EURO	7R	844	441	91.4%	458	84.3%
PETRO OUTFRIGHT EURO	7S	0	0	-	0	-
PETRO OUTFRIGHT EURO	88	21	0	-	0	-
PETRO OUTFRIGHT EURO	CBB	0	0	-	0	-
PETRO OUTFRIGHT EURO	CGB	0	0	-	0	-
PETRO OUTFRIGHT EURO	CPB	0	0	-	50	-100.0%
PETRO OUTFRIGHT EURO	EFF	0	0	-	57	-100.0%
PETRO OUTFRIGHT EURO	EFM	232	63	268.3%	230	0.9%
PETRO OUTFRIGHT EURO	ENS	545	134	306.7%	476	14.5%
PETRO OUTFRIGHT EURO	EWN	78	15	420.0%	75	4.0%
PETRO OUTFRIGHT EURO	FBD	0	0	-	0	-
PETRO OUTFRIGHT EURO	MBB	0	0	-	0	-
PETRO OUTFRIGHT EURO	MBN	1,853	947	95.7%	1,698	9.1%
PETRO OUTFRIGHT EURO	RBF	230	90	155.6%	280	-17.9%
PETRO OUTFRIGHT EURO	SMU	0	0	-	0	-
PETRO OUTFRIGHT EURO	T0	60	119	-49.6%	140	-57.1%
PETRO OUTFRIGHT EURO	ULB	0	1,550	-100.0%	0	-
PETRO OUTFRIGHT EURO	V0	1,150	275	318.2%	1,200	-4.2%
PETRO OUTFRIGHT EURO	W0	50	0	-	0	-
PETRO OUTFRIGHT EURO	X0	110	0	-	110	0.0%
PETRO OUTFRIGHT EURO	Y0	0	0	-	0	-
PETRO OUTFRIGHT NA	5Y	0	37	-100.0%	0	-
PETRO OUTFRIGHT NA	DBB	325	20	1,525.0%	0	-
PETRO OUTFRIGHT NA	FCB	940	15	6,166.7%	89	956.2%
PETRO OUTFRIGHT NA	FOB	0	0	-	0	-
PETRO OUTFRIGHT NA	FOM	0	0	-	0	-
PETRO OUTFRIGHT NA	GKS	0	49	-100.0%	0	-
PETRO OUTFRIGHT NA	GSI	0	0	-	0	-
PETRO OUTFRIGHT NA	JE	30	114	-73.7%	30	0.0%
PETRO OUTFRIGHT NA	MBL	700	727	-3.7%	648	8.0%
PETRO OUTFRIGHT NA	MEN	951	100	851.0%	687	38.4%
PETRO OUTFRIGHT NA	MEO	11,878	5,465	117.3%	9,909	19.9%
PETRO OUTFRIGHT NA	MFD	167	8	1,987.5%	145	15.2%
PETRO OUTFRIGHT NA	MMF	116	9	1,188.9%	134	-13.4%
PETRO OUTFRIGHT NA	NYB	0	0	-	0	-
PETRO OUTFRIGHT NA	NYE	0	0	-	0	-
PETRO OUTFRIGHT NA	NYS	0	0	-	0	-
PETRO OUTFRIGHT NA	NYT	15	0	-	0	-



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Energy Futures						
PETRO OUTRIGHT NA	XER	0	0	-	0	-
PGE&E CITYGATE	PC	992	1,610	-38.4%	1,116	-11.1%
PJM AD HUB 5MW REAL TIME	V3	1,472,464	727,135	102.5%	1,473,326	-0.1%
PJM AD HUB 5MW REAL TIME	Z9	69,975	28,636	144.4%	62,762	11.5%
PJM AECO DA OFF-PEAK	X1	270,176	246,433	9.6%	279,130	-3.2%
PJM AECO DA PEAK	Y1	14,713	13,401	9.8%	15,175	-3.0%
PJM APS ZONE DA OFF-PEAK	W4	38,691	760	4,990.9%	39,912	-3.1%
PJM APS ZONE DA PEAK	S4	2,109	132	1,497.7%	2,172	-2.9%
PJM ATSI ELEC	MOD	1,552	9,392	-83.5%	2,366	-34.4%
PJM ATSI ELEC	MPD	86	508	-83.1%	128	-32.8%
PJM BGE DA OFF-PEAK	R3	53,136	45,585	16.6%	53,950	-1.5%
PJM BGE DA PEAK	E3	4,627	5,818	-20.5%	4,774	-3.1%
PJM COMED 5MW D AH O PK	D9	103,558	173,764	-40.4%	112,105	-7.6%
PJM COMED 5MW D AH PK	D8	5,678	9,876	-42.5%	6,119	-7.2%
PJM DAILY	JD	10	0	-	10	0.0%
PJM DAYTON DA OFF-PEAK	R7	366,985	444,300	-17.4%	350,018	4.8%
PJM DAYTON DA PEAK	D7	23,374	24,761	-5.6%	23,237	0.6%
PJM DPL DA OFF-PEAK	E8	3,880	39,169	-90.1%	5,915	-34.4%
PJM DPL DA PEAK	L8	215	2,358	-90.9%	320	-32.8%
PJM DUQUESNE 5MW D AH PK	D5	192	447	-57.0%	213	-9.9%
PJM DUQUS 5MW D AH O PK	D6	3,529	8,209	-57.0%	3,936	-10.3%
PJM EASTERNH DA OFF-PEAK	F4	0	0	-	0	-
PJM EASTERNH DA PEAK	E9	0	960	-100.0%	0	-
PJM JCPL DA OFF-PEAK	F2	158,125	4,560	3,367.7%	160,160	-1.3%
PJM JCPL DA PEAK	J2	10,105	3,068	229.4%	10,315	-2.0%
PJM NI HUB 5MW REAL TIME	B3	56,597	34,208	65.4%	58,959	-4.0%
PJM NI HUB 5MW REAL TIME	B6	841,826	906,763	-7.2%	829,843	1.4%
PJM NILL DA OFF-PEAK	L3	479,239	726,474	-34.0%	477,708	0.3%
PJM NILL DA PEAK	N3	22,954	42,664	-46.2%	22,184	3.5%
PJM OFF-PEAK LMP SWAP FUT	JP	10,931	16,922	-35.4%	11,276	-3.1%
PJM PECO ZONE5MW PEAK CAL MO DAY AH	4N	1,024	5,120	-80.0%	1,192	-14.1%
PJM PEPKO DA OFF-PEAK	Q8	0	22,965	-100.0%	0	-
PJM PEPKO DA PEAK	R8	301	3,558	-91.5%	448	-32.8%
PJM PPL DA OFF-PEAK	F5	81,497	184,804	-55.9%	89,230	-8.7%
PJM PPL DA PEAK	L5	6,254	12,915	-51.6%	6,737	-7.2%
PJM PSEG DA OFF-PEAK	W6	92,581	281,001	-67.1%	106,826	-13.3%
PJM PSEG DA PEAK	L6	5,044	15,555	-67.6%	5,779	-12.7%
PJM WES HUB PEAK LMP 50 M	4S	407	256	59.0%	407	0.0%
PJM WESTH DA OFF-PEAK	E4	828,385	732,629	13.1%	878,039	-5.7%
PJM WESTHDA PEAK	J4	52,034	53,738	-3.2%	55,247	-5.8%
PJM WESTH RT OFF-PEAK	N9	1,756,077	1,216,077	44.4%	1,805,900	-2.8%
PJM WESTH RT PEAK	L1	150,406	52,139	188.5%	152,127	-1.1%
PLASTICS	PGP	785	1,045	-24.9%	955	-17.8%
PLASTICS	PPP	10	12	-16.7%	15	-33.3%
POLYETHYLENE FUTURES	P6	0	50	-100.0%	0	-
POLYPROPYLENE FUTURES	P1	0	0	-	0	-
PREMIUM UNLND 10P FOB MED	3G	653	647	0.9%	570	14.6%
PREMIUM UNLND 10PPM CARGOE	4G	3	0	-	6	-50.0%
PREMIUM UNLEAD 10PPM FOB	8G	50	73	-31.5%	35	42.9%
PREM UNL GAS 10PPM RDAM FOB BALMO	7N	0	0	-	0	-
PREM UNL GAS 10PPM RDAM FOB SWAP	7L	71	287	-75.3%	96	-26.0%
PROPANE NON-LDH MB (OPIS) BALMO SWP	1S	0	0	-	0	-
PROPANE NON-LDH MT. BEL (OPIS) SWP	1R	2,220	423	424.8%	1,750	26.9%



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Energy Futures						
RBOB CALENDAR SWAP	RL	17,737	14,535	22.0%	16,563	7.1%
RBOB CRACK SPREAD	RM	15,701	2,498	528.5%	14,891	5.4%
RBOB CRACK SPREAD BALMO S	1E	0	0	-	0	-
RBOB GASOLINE BALMO CLNDR	1D	2,861	581	392.4%	40	7,052.5%
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	48	33	45.5%	53	-9.4%
RBOB UP-DOWN CALENDAR SWA	RV	19,165	16,271	17.8%	16,095	19.1%
RBOB VS HEATING OIL SWAP	RH	225	0	-	175	28.6%
ROCKIES KERN OPAL - NW IN	IR	0	0	-	0	-
SAN JUAN BASIS SWAP	NJ	1,604	5,776	-72.2%	1,864	-13.9%
SINGAPORE 180CST BALMO	BS	48	82	-41.5%	47	2.1%
SINGAPORE 380CST BALMO	BT	44	147	-70.1%	88	-50.0%
SINGAPORE 380CST FUEL OIL	SE	5,631	6,421	-12.3%	6,075	-7.3%
SINGAPORE FUEL 180CST CAL	UA	4,971	9,983	-50.2%	5,647	-12.0%
SINGAPORE FUEL OIL SPREAD	SD	1,819	3,465	-47.5%	1,812	0.4%
SINGAPORE GASOIL	MTB	35	30	16.7%	205	-82.9%
SINGAPORE GASOIL	MTS	6,569	3,138	109.3%	6,281	4.6%
SINGAPORE GASOIL	STF	0	0	-	0	-
SINGAPORE GASOIL	STL	0	0	-	0	-
SINGAPORE GASOIL	STZ	200	1,950	-89.7%	325	-38.5%
SINGAPORE GASOIL	SZF	0	0	-	0	-
SINGAPORE GASOIL	SZZ	0	0	-	0	-
SINGAPORE GASOIL BALMO	VU	838	905	-7.4%	1,717	-51.2%
SINGAPORE GASOIL CALENDAR	MSG	1,528	0	-	2,290	-33.3%
SINGAPORE GASOIL SWAP	SG	15,675	12,330	27.1%	16,520	-5.1%
SINGAPORE GASOIL VS ICE	GA	18,873	28,790	-34.4%	17,265	9.3%
SINGAPORE JET KERO BALMO	BX	0	50	-100.0%	0	-
SINGAPORE JET KERO GASOIL	RK	10,499	14,694	-28.5%	10,481	0.2%
SINGAPORE JET KEROSENE SW	KS	9,172	9,079	1.0%	8,667	5.8%
SINGAPORE JET KERO VS. GASOIL BALMO	ZO	0	460	-100.0%	0	-
SINGAPORE MOGAS 92 UNLEADED BALMO	1P	899	534	68.4%	880	2.2%
SINGAPORE MOGAS 92 UNLEADED SWP	1N	11,954	10,789	10.8%	12,865	-7.1%
SINGAPORE NAPHTHA BALMO	KU	100	0	-	0	-
SINGAPORE NAPHTHA SWAP	SP	743	1,344	-44.7%	1,452	-48.8%
SING FUEL	MSD	0	10	-100.0%	0	-
SOCAL BASIS SWAP	NS	4,648	8,969	-48.2%	4,900	-5.1%
SOCAL PIPE SWAP	XN	2,928	9,696	-69.8%	3,288	-10.9%
SONAT BASIS SWAP FUTURE	SZ	2,564	3,836	-33.2%	2,984	-14.1%
SOUTHERN NAT LA NAT GAS	M8	0	0	-	0	-
SOUTH STAR TEX OKLHM KNS	8Z	1,234	3,085	-60.0%	1,368	-9.8%
Sumas Basis Swap	NK	6,467	7,534	-14.2%	6,517	-0.8%
TC2 ROTTERDAM TO USAC 37K	TM	190	330	-42.4%	55	245.5%
TC5 RAS TANURA TO YOKOHAM	TH	45	679	-93.4%	50	-10.0%
TCO BASIS SWAP	TC	3,159	11,008	-71.3%	3,605	-12.4%
TD3 MEG TO JAPAN 250K MT	TL	5	388	-98.7%	0	-
TD5 WEST AFRICA TO USAC 1	TI	0	0	-	0	-
TENN 800 LEG NAT GAS INDE	L4	0	0	-	1,178	-100.0%
TENNESSEE 500 LEG BASIS S	NM	0	0	-	0	-
TENNESSEE 500 LEG NG INDE	Y7	1,712	4,632	-63.0%	1,960	-12.7%
TENNESSEE 500 LEG NG SWIN	T7	0	0	-	0	-
TENNESSEE 800 LEG NG BASI	6Z	0	1,288	-100.0%	0	-



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Energy Futures						
TENNESSEE ZONE 0 BASIS SW	NQ	0	1,166	-100.0%	0	-
TENNESSEE ZONE 0 NG INDE	Q4	0	0	-	0	-
Tetco ELA Basis	TE	0	0	-	0	-
TETCO M-3 INDEX	IX	0	0	-	0	-
Tetco STX Basis	TX	232	968	-76.0%	336	-31.0%
TEXAS EASTERN ZONE M-3 BA	NX	7,147	5,136	39.2%	8,259	-13.5%
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	730	231.5%	2,420	0.0%
TEXAS GAS ZONE SL BASIS S	TB	0	434	-100.0%	0	-
TRANSCO ZONE 1 NAT GAS IN	C4	0	428	-100.0%	0	-
TRANSCO ZONE 1 NG BASIS	8E	62	24	158.3%	122	-49.2%
Transco Zone 3 Basis	CZ	11,032	3,002	267.5%	11,152	-1.1%
TRANSCO ZONE4 BASIS SWAP	TR	5,120	9,270	-44.8%	5,300	-3.4%
TRANSCO ZONE 4 NAT GAS IN	B2	0	0	-	0	-
TRANSCO ZONE 6 BASIS SWAP	NZ	2,512	5,946	-57.8%	2,760	-9.0%
TRANSCO ZONE 6 INDEX	IT	0	0	-	0	-
TRANSCO ZONE 6 SWING SWAP	ST	0	0	-	0	-
TRUNKLINE LA BASIS SWAP	NU	0	0	-	0	-
UCM FUT	UCM	449	0	-	119	277.3%
ULSD 10PPM CIF MED BALMO	X7	0	0	-	0	-
ULSD 10PPM CIF MED SWAP	Z6	0	0	-	0	-
ULSD 10PPM CIF MED VS ICE	Z7	246	361	-31.9%	231	6.5%
ULSD 10PPM CIF NW BALMO S	B1	0	0	-	0	-
ULSD 10PPM CIF VS ICE GAS	7V	0	15	-100.0%	0	-
ULSD UP-DOWN(ARGUS) SWAP	US	0	0	-	0	-
ULSD UP-DOWN BALMO SWP	1L	1,150	2,390	-51.9%	3,420	-66.4%
UP DOWN GC ULSD VS NMX HO	LT	68,557	66,303	3.4%	68,369	0.3%
USGC UNL 87 CRACK SPREAD	RU	925	2,840	-67.4%	1,250	-26.0%
WAHA BASIS	NW	5,067	9,346	-45.8%	4,285	18.2%
WAHA INDEX SWAP FUTURE	IY	0	0	-	0	-
WESTERN RAIL DELIVERY PRB	QP	8,810	20,035	-56.0%	9,375	-6.0%
WTI-BRENT BULLET SWAP	BY	4,210	2,480	69.8%	5,150	-18.3%
WTI-BRENT CALENDAR SWAP	BK	124,407	68,141	82.6%	118,809	4.7%
WTI CALENDAR	CS	152,888	178,609	-14.4%	157,502	-2.9%
WTS (ARGUS) VS WTI SWAP	FF	10,822	420	2,476.7%	10,378	4.3%
WTS (ARGUS) VS WTI TRD MT	FH	3,970	6,172	-35.7%	4,385	-9.5%
Energy Options						
AEP-DAYTON HUB MTHLY	OT	0	0	-	0	-
APPALACHIAN COAL	6K	670	535	25.2%	570	17.5%
BRENT 1 MONTH CAL	AA	0	250	-100.0%	0	-
BRENT CALENDAR SWAP	BA	290,488	295,528	-1.7%	298,816	-2.8%
BRENT OIL LAST DAY	BE	32,496	33,408	-2.7%	26,186	24.1%
BRENT OIL LAST DAY	OS	84,294	98,372	-14.3%	78,284	7.7%
CENTRAL APPALACHIAN COAL	C1	0	0	-	0	-
CINERGY HUB PEAK MONTH	OY	0	2,860	-100.0%	0	-
COAL API2 INDEX	CLA	860	160	437.5%	760	13.2%
COAL API2 INDEX	CQA	350	100	250.0%	100	250.0%
COAL API4 INDEX	RLA	215	0	-	150	43.3%
COAL API4 INDEX	RQA	100	0	-	0	-
COAL SWAP	CPF	380	100	280.0%	365	4.1%



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Energy Options						
COAL SWAP	RPF	1,775	2,830	-37.3%	1,775	0.0%
CRUDE OIL 1MO	WA	212,670	310,449	-31.5%	228,135	-6.8%
CRUDE OIL APO	AO	539,721	838,293	-35.6%	557,502	-3.2%
CRUDE OIL CALNDR STRIP	6F	50	0	-	50	0.0%
CRUDE OIL OUTRIGHTS	AH	300	180	66.7%	0	-
CRUDE OIL OUTRIGHTS	DBP	4,620	8,565	-46.1%	4,180	10.5%
CRUDE OIL PHY	CD	0	0	0.0%	0	-
CRUDE OIL PHY	LC	107,018	136,534	-21.6%	105,222	1.7%
CRUDE OIL PHY	LO	2,387,847	3,112,993	-23.3%	2,262,380	5.5%
CRUDE OIL PHY	LO1	728	0	-	0	-
CRUDE OIL PHY	LO2	214	0	-	0	-
CRUDE OIL PHY	LO3	96	0	-	0	-
CRUDE OIL PHY	LO4	268	0	-	0	-
DAILY CRUDE OIL	DNM	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	2	-100.0%	0	-
ELEC FINSETTLED	PML	1,757	5,032	-65.1%	1,852	-5.1%
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	23,232	5,457	325.7%	20,837	11.5%
ETHANOL SWAP	GVR	6,159	25,566	-75.9%	6,392	-3.6%
EURO-DENOMINATED PETRO PROD	EFB	636	0	-	696	-8.6%
EURO-DENOMINATED PETRO PROD	NWE	0	20	-100.0%	0	-
EUROPEAN JET KEROSENE NWE (PLATTS) AVG PRC	30	88	111	-20.7%	98	-10.2%
GASOIL CRACK SPREAD AVG PRICE OPTIONS	3U	2,322	375	519.2%	1,875	23.8%
GASOLINE	GCE	624	0	-	0	-
HEATING OIL CRACK OPTIONS	CH	0	0	-	0	-
HEATING OIL CRK SPD AVG PRICE OPTIONS	3W	0	216	-100.0%	0	-
HEATING OIL PHY	LB	4,009	1,182	239.2%	4,262	-5.9%
HEATING OIL PHY	OH	55,718	68,648	-18.8%	59,721	-6.7%
HENRY HUB FINANCIAL LAST	E7	30,692	20,935	46.6%	32,391	-5.2%
HO 1 MONTH CLNDR OPTIONS	FA	175	150	16.7%	275	-36.4%
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	3,000	-100.0%	0	-
ISO NEW ENGLAND PK LMP	OE	100	9,180	-98.9%	120	-16.7%
MCCLOSKEY ARA ARGS COAL	MTO	13,815	1,960	604.8%	14,700	-6.0%
MCCLOSKEY RCH BAY COAL	MFO	390	60	550.0%	720	-45.8%
NATURAL GAS 12 M CSO FIN	G7	0	0	-	0	-
NATURAL GAS 1 M CSO FIN	G4	56,075	177,156	-68.3%	56,477	-0.7%
NATURAL GAS 1MO	IA	0	0	-	0	-

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Energy Options						
NATURAL GAS 2 M CSO FIN	G2	0	0	-	0	-
NATURAL GAS 3 M CSO FIN	G3	12,750	52,770	-75.8%	11,000	15.9%
NATURAL GAS 5 M CSO FIN	G5	0	1,500	-100.0%	50	-100.0%
NATURAL GAS 6 M CSO FIN	G6	0	0	-	0	-
NATURAL GAS OPT	5N	0	0	-	0	-
NATURAL GAS OPTION ON CALENDAR STRP	6J	16,391	27,595	-40.6%	15,671	4.6%
NATURAL GAS PHY	KD	0	0	0.0%	0	0.0%
NATURAL GAS PHY	LN	4,036,467	5,753,548	-29.8%	4,093,571	-1.4%
NATURAL GAS PHY	ON	104,105	176,260	-40.9%	144,644	-28.0%
NATURAL GAS PHY	ON1	10	0	-	0	-
NATURAL GAS SUMMER STRIP	4D	0	0	-	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	11,649	21,027	-44.6%	10,609	9.8%
NY HARBOR HEAT OIL SWP	AT	73,654	87,212	-15.5%	76,718	-4.0%
NYISO ZONE G 5MW PEAK OPTIONS	9U	0	0	-	0	-
NYMEX EUROPEAN GASOIL APO	F7	202	486	-58.4%	243	-16.9%
NYMEX EUROPEAN GASOIL OPT	F8	0	0	-	0	-
PANHANDLE BASIS	5K	0	0	-	0	-
PANHANDLE PIPE SWAP	PU	0	17,120	-100.0%	0	-
PETROCHEMICALS	4H	15,845	11,579	36.8%	16,693	-5.1%
PETROCHEMICALS	4I	0	810	-100.0%	0	-
PETROCHEMICALS	4J	10,195	7,835	30.1%	9,950	2.5%
PETROCHEMICALS	4K	1,430	3,024	-52.7%	1,425	0.4%
PETROCHEMICALS	CPR	90	77	16.9%	181	-50.3%
PETRO OUTRIGHT EURO	8H	456	2,225	-79.5%	493	-7.5%
PETRO OUTRIGHT NA	FG	0	0	-	0	-
PGE CITYGATE PIPE SWAP	CW	10,400	12,000	-13.3%	10,800	-3.7%
PJM CALENDAR STRIP	6O	5,240	15,520	-66.2%	5,300	-1.1%
PJM MONTHLY	JO	1,224	14,440	-91.5%	1,336	-8.4%
RBOB 1MO CAL SPD OPTIONS	ZA	0	750	-100.0%	0	-
RBOB 6 MONTH CALENDAR SPR	ZM	0	150	-100.0%	0	-
RBOB CALENDAR SWAP	RA	13,802	18,233	-24.3%	14,309	-3.5%
RBOB CRACK SPREAD AVG PRICE OPTIONS	3Y	0	0	-	0	-
RBOB PHY	OB	29,508	47,467	-37.8%	25,305	16.6%
RBOB PHY	RF	121	1,120	-89.2%	129	-6.2%
ROTTERDAM 3.5%FUEL OIL CL	Q6	4,337	7,985	-45.7%	5,243	-17.3%
SAN JUAN PIPE SWAP	PJ	2,880	3,920	-26.5%	2,700	6.7%
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	-



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Energy Options						
SHORT TERM CRUDE OIL	C16	0	0	-	0	-
SHORT TERM CRUDE OIL	C31	0	0	-	0	-
SHORT TERM NATURAL GAS	U01	0	100	-100.0%	75	-100.0%
SHORT TERM NATURAL GAS	U02	0	0	-	0	-
SHORT TERM NATURAL GAS	U03	0	0	-	0	-
SHORT TERM NATURAL GAS	U04	0	0	-	0	-
SHORT TERM NATURAL GAS	U05	0	0	-	0	-
SHORT TERM NATURAL GAS	U06	0	0	-	0	-
SHORT TERM NATURAL GAS	U07	0	0	-	0	-
SHORT TERM NATURAL GAS	U08	0	0	-	0	-
SHORT TERM NATURAL GAS	U09	0	0	-	0	-
SHORT TERM NATURAL GAS	U10	0	0	-	0	-
SHORT TERM NATURAL GAS	U16	0	0	-	0	-
SHORT TERM NATURAL GAS	U17	0	0	-	0	-
SHORT TERM NATURAL GAS	U18	0	0	-	0	-
SHORT TERM NATURAL GAS	U19	0	0	-	0	-
SHORT TERM NATURAL GAS	U20	0	0	-	0	-
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	0.0%	0	-
SHORT TERM NATURAL GAS	U31	0	0	-	0	0.0%
SINGAPORE FUEL OIL 180 CS	C5	375	342	9.6%	460	-18.5%
SINGAPORE GASOIL CALENDAR	M2	75	300	-75.0%	75	0.0%
SINGAPORE JET FUEL CALEND	N2	3,590	15,265	-76.5%	2,510	43.0%
SOCAL PIPE SWAP	ZN	30,560	66,640	-54.1%	32,220	-5.2%
WTI 12 MONTH CALENDAR OPT	WZ	800	500	60.0%	0	-
WTI 6 MONTH CALENDAR OPTI	WM	3,363	1,000	236.3%	1,932	74.1%
WTI-BRENT BULLET SWAP	BV	85,091	114,430	-25.6%	81,546	4.3%
WTI CRUDE OIL 1 M CSO FI	7A	182,000	200,580	-9.3%	136,600	33.2%
WTI CRUDE OIL 6 M CSO FI	7M	0	0	-	0	-
Metals Futures						
COMEX GOLD	GC	381,634	428,548	-10.9%	369,564	3.3%
NYMEX HOT ROLLED STEEL	HR	10,693	14,638	-27.0%	9,236	15.8%
NYMEX PLATINUM	PL	63,485	62,980	0.8%	67,413	-5.8%
PALLADIUM	PA	42,904	36,248	18.4%	41,063	4.5%
URANIUM	UX	6,601	5,794	13.9%	6,604	0.0%
COMEX SILVER	SI	153,088	144,604	5.9%	150,831	1.5%
COMEX MINY GOLD	QO	652	1,707	-61.8%	547	19.2%
E-MINI SILVER	6Q	5	4	25.0%	3	66.7%
COMEX MINY SILVER	QI	153	128	19.5%	221	-30.8%
COMEX COPPER	HG	142,070	166,808	-14.8%	155,830	-8.8%
COMEX MINY COPPER	QC	160	145	10.3%	158	1.3%
AUSTRALIAN COKE COAL	ACL	0	0	-	0	-
AUSTRALIAN COKE COAL	ALW	735	6	12,150.0%	543	35.4%
COPPER	HGS	3,913	166	2,257.2%	4,036	-3.0%
E-MICRO GOLD	MGC	1,692	2,098	-19.4%	1,515	11.7%
FERROUS PRODUCTS	BUS	79	261	-69.7%	84	-6.0%
FERROUS PRODUCTS	SSF	10	70	-85.7%	10	0.0%
IRON ORE	PIO	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.



NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity	Open Interest APR 2014	Open Interest APR 2013	% CHG	Open Interest MAR 2014	% CHG
Metals Futures					
METALS	377	0	-	383	-1.6%
NYMEX IRON ORE FUTURES	5,425	4,455	21.8%	6,080	-10.8%
SILVER	3,496	0	-	1,247	180.4%
Metals Options					
COMEX COPPER	1,714	5,508	-68.9%	2,743	-37.5%
COMEX GOLD	1,638,387	1,595,992	2.7%	1,486,543	10.2%
COMEX SILVER	197,168	194,244	1.5%	193,009	2.2%
GOLD	851	0	-	0	-
GOLD	175	0	-	0	-
GOLD	75	0	-	0	-
GOLD	0	0	-	0	-
IRON ORE CHINA	0	0	-	0	-
IRON ORE CHINA	6,198	7,723	-19.7%	6,658	-6.9%
NYMEX HOT ROLLED STEEL	0	4,750	-100.0%	0	-
NYMEX PLATINUM	21,269	32,974	-35.5%	15,682	35.6%
PALLADIUM	27,462	24,770	10.9%	22,050	24.5%
SHORT TERM	0	0	-	0	-
SHORT TERM	0	0	-	0	-
SHORT TERM GOLD	0	0	-	0	-
SHORT TERM GOLD	60	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	-
SILVER	0	0	-	0	-
TOTAL FUTURES GROUP					
Commodities and Alternative Investments Futures	43	72	-40.3%	38	13.2%
Energy Futures	20,032,963	19,592,256	2.2%	20,331,558	-1.5%
Metals Futures	817,172	868,660	-5.9%	815,368	0.2%
TOTAL FUTURES	20,850,178	20,460,988	1.9%	21,146,964	-1.4%



NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity	Open Interest APR 2014	Open Interest APR 2013	% CHG	Open Interest MAR 2014	% CHG
TOTAL OPTIONS GROUP					
Energy Options	8,522,242	11,844,657	-28.0%	8,471,359	0.6%
Metals Options	1,893,359	1,865,961	1.5%	1,726,685	9.7%
TOTAL OPTIONS	10,415,601	13,710,618	-24.0%	10,198,044	2.1%
TOTAL COMBINED					
Commodities and Alternative Investments	43	72	-40.3%	38	13.2%
Energy	28,555,205	31,436,913	-9.2%	28,802,917	-0.9%
Metals	2,710,531	2,734,621	-0.9%	2,542,053	6.6%
GRAND TOTAL	31,265,779	34,171,606	-8.5%	31,345,008	-0.3%