

NYMEX/COMEX Exchange Open Interest Report - Monthly

	Commodity	Open Interest MAY 2014	Open Interest MAY 2013	% CHG	Open Interest APR 2014	% CHG
Commodities and Alternative Investments Futures						
COCOA TAS	CJ	16	0	-	9	77.8%
COFFEE	KT	6	28	-78.6%	5	20.0%
COTTON	TT	27	23	17.4%	24	12.5%
SUGAR 11	YO	4	29	-86.2%	5	-20.0%
Energy Futures						
CRUDE OIL PHY	CL	1,658,148	1,744,890	-5.0%	1,655,635	0.2%
CRUDE OIL	WS	26,235	60,801	-56.9%	31,426	-16.5%
MINY WTI CRUDE OIL	QM	7,519	2,514	199.1%	5,870	28.1%
BRENT OIL LAST DAY	BZ	95,076	56,356	68.7%	74,127	28.3%
HEATING OIL PHY	HO	257,233	292,410	-12.0%	268,259	-4.1%
HTG OIL	BH	79	1,502	-94.7%	85	-7.1%
MINY HTG OIL	QH	1	4	-75.0%	1	0.0%
RBOB PHY	RB	307,864	259,615	18.6%	312,986	-1.6%
MINY RBOB GAS	QU	0	0	0.0%	0	-
NATURAL GAS	HP	68,585	18,467	271.4%	61,667	11.2%
LTD NAT GAS	HH	438,483	366,126	19.8%	449,707	-2.5%
MINY NATURAL GAS	QG	1,899	3,077	-38.3%	2,277	-16.6%
PJM MONTHLY	JM	19,452	47,453	-59.0%	20,236	-3.9%
NATURAL GAS PHY	NG	980,664	1,476,515	-33.6%	1,091,755	-10.2%
RBOB GAS	RT	651	2,358	-72.4%	673	-3.3%
	CLS	0	0	0.0%	0	0.0%
3.5% FUEL OIL CID MED SWA	7D	320	79	305.1%	300	6.7%
3.5% FUEL OIL CIF BALMO S	8D	15	0	-	0	-
AEP-DAYTON HUB DAILY	VD	0	0	-	0	-
AEP-DAYTON HUB MTHLY	VM	5,897	10,810	-45.4%	6,309	-6.5%
AEP-DAYTON HUB OFF-PEAK M	VP	5,500	8,410	-34.6%	5,694	-3.4%
ALGON CITY GATES NAT GAS	N7	0	124	-100.0%	0	-
ALGONQUIN CITYGATES BASIS	B4	4,246	1,297	227.4%	5,037	-15.7%
ANR LA NAT GAS INDEX SWAP	M6	0	0	-	0	-
ANR LOUISIANA BASIS SWAP	ND	0	90	-100.0%	0	-
ANR OKLAHOMA	NE	11,388	14,618	-22.1%	12,008	-5.2%
APPALACHIAN COAL (PHY)	QL	1,990	7,020	-71.7%	2,435	-18.3%
ARGUS BIODIESEL RME FOB R	1A	0	0	-	0	-
ARGUS LLS VS. WTI (ARG) T	E5	6,478	12,578	-48.5%	3,691	75.5%
ARGUS PROPAN FAR EST INDE	7E	386	636	-39.3%	324	19.1%
ARGUS PROPAN(SAUDI ARAMCO	9N	549	1,134	-51.6%	544	0.9%
BRENT BALMO SWAP	J9	862	100	762.0%	110	683.6%
BRENT CALENDAR SWAP	CY	40,461	48,794	-17.1%	42,497	-4.8%
BRENT CFD(PLATTS) VS FRNT	1C	0	0	-	0	-
BRENT CFD SWAP	6W	75	0	-	205	-63.4%
BRENT FINANCIAL FUTURES	BB	12,638	40,416	-68.7%	15,637	-19.2%
BRENT OIL	NBZ	0	0	-	0	-
BRENT OIL LAST DAY	BZL	0	0	0.0%	0	0.0%
BRENT OIL LAST DAY	BZS	0	0	0.0%	0	0.0%
CANADIAN LIGHT SWEET OIL	CIL	810	0	-	315	157.1%
CARBON CER EURO	VA	0	0	-	0	-
CARBON EUA EMISSIONS EURO	RC	0	0	-	0	-
CENTERPOINT BASIS SWAP	PW	60	3,549	-98.3%	72	-16.7%
CENTERPOINT EAST INDEX	II	0	0	-	0	-
CHICAGO BASIS SWAP	NB	0	1,712	-100.0%	0	-

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Energy Futures						
CHICAGO ETHANOL SWAP	CU	48,710	36,724	32.6%	51,042	-4.6%
CHICAGO SWING FUTURE	SS	0	0	-	0	-
CHICAGO ULSD (PLATTS) SWA	4C	40	0	-	42	-4.8%
CHICAGO ULSD PL VS HO SPR	5C	1,842	2,172	-15.2%	2,116	-12.9%
CHICAGO UNL GAS PL VS RBO	3C	300	190	57.9%	303	-1.0%
CIG BASIS	CI	6,980	7,953	-12.2%	7,435	-6.1%
CINERGY HUB OFF-PEAK MONT	EJ	2,086	4,305	-51.5%	2,096	-0.5%
CINERGY HUB PEAK DAILY FU	CC	0	0	-	0	-
CINERGY HUB PEAK MONTH	EM	2,866	5,702	-49.7%	3,128	-8.4%
CIN HUB 5MW D AH O PK	K2	309,264	126,280	144.9%	287,968	7.4%
CIN HUB 5MW D AH PK	H5	21,501	4,983	331.5%	16,480	30.5%
CIN HUB 5MW REAL TIME O P	H4	463,600	398,712	16.3%	473,536	-2.1%
CIN HUB 5MW REAL TIME PK	H3	31,827	18,177	75.1%	33,732	-5.6%
COAL SWAP	ACM	430	0	-	230	87.0%
COAL SWAP	CMC	0	0	-	0	-
COAL SWAP	SSI	2,400	845	184.0%	1,725	39.1%
COLUMB GULF MAINLINE NG B	5Z	9,112	10,813	-15.7%	8,423	8.2%
COLUMBIA GULF MAIN NAT G	L2	240	0	-	0	-
COLUMBIA GULF ONSHORE	GL	20,819	16,613	25.3%	20,819	0.0%
CONWAY NATURAL GASOLINE (OPIS) SWAP	8L	133	290	-54.1%	79	68.4%
CONWAY NORMAL BUTANE (OPIS) SWAP	8M	152	150	1.3%	30	406.7%
CONWAY PROPANE 5 DECIMALS SWAP	8K	4,111	3,509	17.2%	3,715	10.7%
CRUDE OIL LAST DAY	26	0	0	-	0	-
CRUDE OIL OUTRIGHTS	42	191	540	-64.6%	460	-58.5%
CRUDE OIL OUTRIGHTS	CSN	0	0	-	0	-
CRUDE OIL OUTRIGHTS	FE	0	0	-	100	-100.0%
CRUDE OIL OUTRIGHTS	WCC	14,110	21,807	-35.3%	15,133	-6.8%
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	240	-100.0%	0	-
CRUDE OIL SPRDS	LE	0	50	-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	635	0	-	0	-
DATED TO FRONTLINE BRENT	FY	7,553	10,186	-25.8%	6,435	17.4%
DIESEL 10P BRG FOB RDM VS	7X	3	2	50.0%	2	50.0%
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	23,152	15,029	54.0%	24,031	-3.7%
DUBAI CRUDE OIL BALMO	BI	210	0	-	0	-
DUBAI CRUDE OIL CALENDAR	DC	5,055	7,803	-35.2%	5,073	-0.4%

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Energy Futures						
EASTERN RAIL DELIVERY CSX	QX	7,176	13,600	-47.2%	8,144	-11.9%
EAST/WEST FUEL OIL SPREAD	EW	2,740	3,122	-12.2%	2,748	-0.3%
EIA FLAT TAX ONHWAY DIESE	A5	5,025	3,423	46.8%	4,410	13.9%
ELEC ERCOT DLY PEAK	I7	0	0	-	0	-
ELEC ERCOT DLY PEAK	I9	0	510	-100.0%	0	-
ELEC ERCOT DLY PEAK	N1	12,877	16,094	-20.0%	13,801	-6.7%
ELEC ERCOT OFF PEAK	ERU	2,040	0	-	2,040	0.0%
ELEC ERCOT OFF PEAK	I2	0	0	-	0	-
ELEC ERCOT OFF PEAK	O1	297,349	353,391	-15.9%	319,797	-7.0%
ELEC FINSETTLED	47	2,817	3,336	-15.6%	2,839	-0.8%
ELEC FINSETTLED	49	0	264	-100.0%	0	-
ELEC MISO PEAK	4L	2,890	4,680	-38.2%	3,264	-11.5%
ELEC MISO PEAK	55	682	0	-	704	-3.1%
ELEC NYISO OFF-PEAK	4M	47,415	59,444	-20.2%	52,935	-10.4%
ELEC NYISO OFF-PEAK	58	12,489	0	-	12,857	-2.9%
ELECTRICITY ERCOT PEAK	ERE	105	0	-	105	0.0%
ELECTRICITY OFF PEAK	46	52,032	61,416	-15.3%	52,400	-0.7%
ELECTRICITY OFF PEAK	4P	14,080	73,348	-80.8%	16,288	-13.6%
ELECTRICITY OFF PEAK	50	0	4,704	-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	190,350	150,603	26.4%	201,390	-5.5%
ERCOT NORTH ZMCPE 5MW PEAK	I5	13,310	10,605	25.5%	13,860	-4.0%
ETHANOL T2 FOB ROTT INCL DUTY SWAP	Z1	2,488	2,598	-4.2%	2,435	2.2%
EURO 1% FUEL OIL NEW BALM	KX	25	65	-61.5%	30	-16.7%
EURO 3.5% FUEL OIL M CRK	FL	5	0	-	0	-
EURO 3.5% FUEL OIL RDAM B	KR	346	490	-29.4%	162	113.6%
EURO 3.5% FUEL OIL SPREAD	FK	1,080	566	90.8%	1,002	7.8%
EURO-DENOMINATED PETRO PROD	IBE	156	204	-23.5%	168	-7.1%
EURO-DENOMINATED PETRO PROD	MFE	0	0	-	0	-
EURO-DENOMINATED PETRO PROD	MFT	0	0	-	0	-
EURO-DENOMINATED PETRO PROD	NCP	9	0	-	60	-85.0%
EURO GASOIL 10 CAL SWAP	GT	2	316	-99.4%	2	0.0%
EURO GASOIL 10PPM VS ICE	ET	634	2,048	-69.0%	666	-4.8%
EUROPE 1% FUEL OIL NWE CA	UF	633	1,349	-53.1%	742	-14.7%
EUROPE 1% FUEL OIL RDAM C	UH	246	354	-30.5%	276	-10.9%
EUROPE 3.5% FUEL OIL MED	UI	335	79	324.1%	394	-15.0%
EUROPE 3.5% FUEL OIL RDAM	UV	11,927	12,849	-7.2%	11,322	5.3%
EUROPEAN GASOIL (ICE)	7F	0	2,595	-100.0%	0	-
EUROPEAN NAPHTHA BALMO	KZ	228	182	25.3%	348	-34.5%
EUROPEAN NAPHTHA CRACK SPR	EN	18,421	16,040	14.8%	18,139	1.6%
EUROPE DATED BRENT SWAP	UB	6,141	4,567	34.5%	8,995	-31.7%
EUROPE JET KERO NWE CALSW	UJ	125	137	-8.8%	155	-19.4%
EUROPE JET KERO RDAM CALS	UR	0	0	-	0	-
EUROPE NAPHTHA CALSWAP	UN	2,243	2,938	-23.7%	2,171	3.3%
EURO PROPANE CIF ARA SWA	PS	926	1,108	-16.4%	769	20.4%
FAME 0 BIODIESEL FOB RTDM SWP	2L	0	0	-	0	-
FLORIDA GAS ZONE3 BASIS S	FP	1,158	2,420	-52.1%	1,220	-5.1%
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	24,732	41,870	-40.9%	24,695	0.1%
FUEL OIL NWE CRACK VS ICE	FI	3,090	7,992	-61.3%	3,425	-9.8%
FUEL OIL (PLATS) CAR CM	1W	40	192	-79.2%	45	-11.1%
FUEL OIL (PLATS) CAR CN	1X	30	24	25.0%	44	-31.8%
FUELOIL SWAP:CARGOES VS.B	FS	3,234	4,618	-30.0%	3,320	-2.6%
GAS EURO-BOB OXY NWE BARGES	7H	5,378	5,781	-7.0%	5,916	-9.1%
GAS EURO-BOB OXY NWE BARGES CRK	7K	44,830	30,258	48.2%	44,621	0.5%
GASOIL 0.1 BRGS FOB VS IC	6V	0	0	-	0	-
GASOIL 0.1 CARGOES CIF NE	TW	0	0	-	0	-
GASOIL 0.1 CIF MED SWAP	Z4	0	0	-	0	-
GASOIL 0.1CIF MED VS ICE	Z5	266	321	-17.1%	301	-11.6%
GASOIL 0.1 CIF NW BALMO S	B7	0	0	-	0	-
GASOIL 0.1 CIF NWE VS ISE	TU	40	80	-50.0%	45	-11.1%
GASOIL 0.1 CIF VS ICE GAS	8W	0	0	-	0	-
GASOIL 0.1 CRG CIF NW VS	4V	0	15	-100.0%	0	-
GASOIL 0.1 RDAM BRGS VS I	WQ	774	2,549	-69.6%	936	-17.3%
GASOIL 0.1 ROTTERDAM BARG	VL	0	83	-100.0%	0	-
GASOIL 10P CRG CIF NW VS	3V	0	0	-	0	-
GASOIL 10PPM CARGOES CIF	TY	3	5	-40.0%	0	-
GASOIL 10PPM VS ICE SWAP	TP	526	1,070	-50.8%	548	-4.0%
GASOIL BULLET SWAP	BG	0	0	-	5	-100.0%
GASOIL CALENDAR SWAP	GX	414	2,063	-79.9%	551	-24.9%
GASOIL CRACK SPREAD CALEN	GZ	19,729	25,085	-21.4%	21,972	-10.2%
GASOIL MINI CALENDAR SWAP	QA	626	427	46.6%	606	3.3%
GASOLINE UP-DOWN (ARGUS)	UZ	0	24	-100.0%	0	-
GASOLINE UP-DOWN BALMO SW	1K	300	325	-7.7%	845	-64.5%
GC JET (ARGUS) CAL SWAP	AF	0	0	-	0	-
GC ULSD VS GC JET SPREAD	VV	200	300	-33.3%	225	-11.1%
GROUP THREE ULSD (PLATTS)	A7	389	5,108	-92.4%	389	0.0%
GRP THREE ULSD(PLT)VS HEA	A6	15,964	10,872	46.8%	16,868	-5.4%
GRP THREE UNL GS (PLT) VS	A8	4,967	992	400.7%	3,767	31.9%
GULF COAST 3% FUEL OIL BA	VZ	529	1,311	-59.6%	1,293	-59.1%
GULF COAST GASOLINE CLNDR	GS	53	932	-94.3%	56	-5.4%
GULF COAST HEATING OIL CL	GP	0	0	-	0	-
GULF COAST JET FUEL CLNDR	GE	1,832	11,085	-83.5%	1,773	3.3%
GULF COAST JET VS NYM 2 H	ME	38,346	57,292	-33.1%	42,688	-10.2%
GULF COAST NO.6 FUEL OIL	MF	32,009	44,966	-28.8%	34,073	-6.1%
GULF COAST NO.6 FUEL OIL	MG	7,859	7,960	-1.3%	7,701	2.1%
GULF COAST ULSD CALENDAR	LY	7,160	16,504	-56.6%	7,483	-4.3%
GULF COAST ULSD CRACK SPR	GY	20,851	16,753	24.5%	21,807	-4.4%
HEATING OIL BALMO CLNDR S	1G	0	0	-	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	13,029	11,911	9.4%	14,587	-10.7%
HENRY HUB BASIS SWAP	HB	22,102	16,471	34.2%	11,936	85.2%
HENRY HUB INDEX SWAP FUTU	IN	17,096	22,522	-24.1%	10,412	64.2%
HENRY HUB SWAP	NN	1,913,453	2,802,501	-31.7%	2,007,372	-4.7%
HENRY HUB SWING FUTURE	SN	0	1,200	-100.0%	0	-
HOUSTON SHIP CHANNEL BASI	NH	10,769	11,349	-5.1%	10,234	5.2%
HOUSTON SHIP CHANNEL INDE	IP	0	56	-100.0%	0	-

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ICE BRENT DUBAI SWAP	DB	2,780	3,635	-23.5%	3,000	-7.3%
ICE GASOIL BALMO SWAP	U9	0	1	-100.0%	0	-
ILLINOIS HUB PEAK MONTH S	OM	0	0	-	0	-
ILLINOIS OFF-PEAK MONTH S	OJ	0	0	-	0	-
IN DELIVERY MONTH CER	6S	0	0	-	0	-
IN DELIVERY MONTH EUA	6T	113,375	141,934	-20.1%	113,985	-0.5%
INDIANA MISO	FDM	15,805	23,400	-32.5%	17,645	-10.4%
INDIANA MISO	FTD	0	0	-	0	-
INDIANA MISO	FTM	184,857	142,891	29.4%	192,585	-4.0%
INDIANA MISO	PDM	1,386	1,275	8.7%	1,373	0.9%
INDIANA MISO	PTD	0	0	-	0	-
INDIANA MISO	PTM	7,339	6,441	13.9%	6,975	5.2%
INDONESIAN COAL	MCC	1,510	1,545	-2.3%	1,585	-4.7%
ISO NEW ENGLAND OFF-PEAK	KI	3,308	8,123	-59.3%	3,552	-6.9%
ISO NEW ENGLAND PK LMP	NI	4,638	10,749	-56.9%	5,021	-7.6%
JAPAN C&F NAPHTHA CRACK S	JB	357	0	-	446	-20.0%
JAPAN C&F NAPHTHA SWAP	JA	1,601	2,034	-21.3%	1,421	12.7%
JAPAN NAPHTHA BALMO SWAP	E6	65	37	75.7%	37	75.7%
JET AV FUEL (P) CAR FM ICE GAS SWAP	1V	77	48	60.4%	80	-3.8%
JET BARGES VS ICE GASOIL	JR	0	30	-100.0%	0	-
JET CIF NWE VS ICE	JC	676	1,166	-42.0%	755	-10.5%
JET FUEL BRG FOB RDM VS I	9Q	0	10	-100.0%	0	-
JET FUEL CARGOES CIF NEW	F3	0	0	-	0	-
JET FUEL CRG CIF NEW VS I	6X	0	17	-100.0%	27	-100.0%
JET FUEL UP-DOWN BALMO CL	1M	1,315	450	192.2%	3,650	-64.0%
JET UP-DOWN(ARGUS) SWAP	JU	0	0	-	0	-
LA CARB DIESEL (OPIS)	LX	66	525	-87.4%	93	-29.0%
LA CARB DIESEL (OPIS) SWA	KL	2,140	3,650	-41.4%	1,520	40.8%
LA CARBOB GASOLINE(OPIS)S	JL	525	1,245	-57.8%	750	-30.0%
LA JET FUEL VS NYM NO 2 H	MQ	560	492	13.8%	830	-32.5%
LA JET (OPIS) SWAP	JS	1,475	2,500	-41.0%	1,600	-7.8%
LL JET (OPIS) SWAP	LL	0	0	-	0	-
LLS (ARGUS) CALENDAR SWAP	XA	800	2,650	-69.8%	900	-11.1%
LLS (ARGUS) VS WTI SWAP	WJ	45,488	31,353	45.1%	44,795	1.5%
LOS ANGELES CARB GASOLINE	MH	0	0	-	0	-
MARS (ARGUS) VS WTI SWAP	YX	17,639	830	2,025.2%	15,244	15.7%
MARS (ARGUS) VS WTI TRD M	YV	180	1,766	-89.8%	285	-36.8%
MCCLOSKEY ARA ARGS COAL	MTF	84,596	59,263	42.7%	75,456	12.1%
MCCLOSKEY RCH BAY COAL	MFF	32,047	21,651	48.0%	30,133	6.4%
MGF FUT	MGF	25	0	-	0	-
MGN1 SWAP FUT	MGN	595	492	20.9%	634	-6.2%
MICHCON NG INDEX SWAP	Y8	0	1,104	-100.0%	0	-
MICHIGAN BASIS	NF	1,340	8,841	-84.8%	1,588	-15.6%
MICHIGAN HUB OFF-PEAK MON	HJ	0	16	-100.0%	0	-
MICHIGAN HUB PEAK MONTH S	HM	0	16	-100.0%	0	-
MICHIGAN MISO	HMO	146,864	0	-	218,664	-32.8%
MICHIGAN MISO	HMW	10,533	640	1,545.8%	9,403	12.0%
MINI GAS EUROBOB OXY NWE ARGS BALMO	MEB	515	0	-	1,046	-50.8%
MINI RBOB V. EBOBARG NWE BRGS BALMO	MXR	540	0	-	640	-15.6%
MINI RBOB V. EBOB(ARGUS) NWE BRGS	MXB	946	0	-	1,092	-13.4%
MISO 5MW OFF PEAK	4R	0	36,696	-100.0%	0	-
MISO 5MW PEAK	4Q	0	1,986	-100.0%	0	-
MJC FUT	MJC	871	272	220.2%	853	2.1%

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Energy Futures						
MNC FUT	MNC	5,876	2,527	132.5%	5,401	8.8%
MONT BELVIEU ETHANE 5 DECIMAL	C0	9,143	8,313	10.0%	9,647	-5.2%
MONT BELVIEU ETHANE OPIS BALMO	8C	0	0	-	0	-
MONT BELVIEU LDH PROPANE 5 DECIMAL	B0	24,161	26,078	-7.4%	22,603	6.9%
MONT BELVIEU LDH PROPANE OPIS BALMO	8O	155	17	811.8%	172	-9.9%
MONT BELVIEU NATURAL GASOLINE 5 DEC	7Q	6,274	10,009	-37.3%	6,075	3.3%
MONT BELVIEU NATURAL GASOLINE BALMO	R0	342	174	96.6%	475	-28.0%
MONT BELVIEU NORMAL BUTANE 5 DECIMAL	D0	15,199	12,085	25.8%	12,501	21.6%
MONT BELVIEU NORMAL BUTANE BALMO	8J	821	201	308.5%	357	130.0%
NAT GAS BASIS SWAP	TZ6	7,818	0	-	9,151	-14.6%
NATURAL GAS INDEX	TZI	0	0	-	480	-100.0%
NATURAL GAS PEN SWP	NP	680,989	1,005,480	-32.3%	688,089	-1.0%
NCN FUT	NCN	0	0	-	0	-
NEPOOL CNCTCT 5MW D AH O	P3	4,696	3,960	18.6%	4,696	0.0%
NEPOOL CONECTIC 5MW D AH	P2	594	720	-17.5%	638	-6.9%
NEPOOL INTR HUB 5MW D AH	H2	367,070	478,317	-23.3%	381,990	-3.9%
NEPOOL INTR HUB 5MW D AH	U6	22,731	28,455	-20.1%	24,690	-7.9%
NEPOOL MAINE 5MW D AH O E	W2	0	11,459	-100.0%	3,680	-100.0%
NEPOOL MAINE 5MW D AH PK	P9	0	616	-100.0%	0	-
NEPOOL NE MASS 5MW D AH O	P8	50,266	134,241	-62.6%	53,946	-6.8%
NEPOOL NE MASS 5MW D AH P	P7	2,724	8,112	-66.4%	2,944	-7.5%
NEPOOL NEW HAMP 5MW D AH	U2	512	850	-39.8%	512	0.0%
NEPOOL NEW HAMP 5MW D AH	U3	9,328	15,805	-41.0%	9,328	0.0%
NEPOOL RHD ISLD 5MW D AH	U4	8,601	170	4,959.4%	9,139	-5.9%
NEPOOL RHODE IL 5MW D AH	U5	135,720	3,161	4,193.6%	148,232	-8.4%
NEPOOL SE MASS 5MW D AH O	P5	4,664	29,952	-84.4%	4,664	0.0%
NEPOOL SE MASS 5MW D AH P	P4	256	1,616	-84.2%	256	0.0%
NEPOOL W CNT MASS 5MW D A	L9	53,503	120,702	-55.7%	57,551	-7.0%
NEPOOL W CNTR M 5MW D AH	R6	3,141	7,660	-59.0%	3,383	-7.2%
NEW ENGLAND HUB PEAK DAIL	CE	0	0	-	0	-
NEW YORK 0.3% FUEL OIL HI	8N	0	500	-100.0%	0	-
NEW YORK ETHANOL SWAP	EZ	2,050	2,269	-9.7%	2,375	-13.7%
NEW YORK HUB ZONE G PEAK	GN	0	0	-	0	-
NEW YORK HUB ZONE J PEAK	JN	0	0	-	0	-
NGPL MID-CONTINENT	NL	19,709	25,906	-23.9%	20,069	-1.8%
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	21,970	23,413	-6.2%	22,354	-1.7%
NGPL TEXOK INDEX	OI	0	0	-	0	-
N ILLINOIS HUB DAILY	UD	0	0	-	0	-
N ILLINOIS HUB MTHLY	UM	3,480	5,926	-41.3%	3,441	1.1%
NO 2 UP-DOWN SPREAD CALEN	UT	100	640	-84.4%	325	-69.2%
NORTHERN NATURAL GAS DEMAR	PE	0	499	-100.0%	0	-
NORTHERN NATURAL GAS VENTU	PF	1,678	5,857	-71.4%	1,846	-9.1%
NORTHERN ILLINOIS OFF-PEA	UO	3,898	7,018	-44.5%	4,054	-3.8%
NORTHWEST ROCKIES BASIS S	NR	7,554	24,192	-68.8%	8,290	-8.9%
N ROCKIES PIPE SWAP	XR	703	0	-	389	80.7%
NY 0.7% FUEL OIL (PLATTS	Y4	0	0	-	0	-
NY1% VS GC SPREAD SWAP	VR	7,862	11,312	-30.5%	7,972	-1.4%
NY 2.2% FUEL OIL (PLATTS	Y3	0	0	-	0	-
NY 3.0% FUEL OIL (PLATTS	H1	525	211	148.8%	775	-32.3%
NY HARBOR 1% FUEL OIL BAL	VK	100	100	0.0%	175	-42.9%

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Energy Futures						
NY HARBOR HEAT OIL SWP	MP	12,381	23,298	-46.9%	11,906	4.0%
NY HARBOR RESIDUAL FUEL 1	MM	7,231	17,277	-58.1%	8,410	-14.0%
NY HARBOR RESIDUAL FUEL C	ML	0	250	-100.0%	0	-
NYH NO 2 CRACK SPREAD CAL	HK	24,402	10,691	128.2%	26,029	-6.3%
NY H OIL PLATTS VS NYMEX	YH	1,466	0	-	1,761	-16.8%
NYISO A	KA	11,962	8,508	40.6%	10,806	10.7%
NYISO A OFF-PEAK	KB	4,038	4,166	-3.1%	4,000	1.0%
NYISO CAPACITY	NNC	376	118	218.6%	450	-16.4%
NYISO CAPACITY	NRS	541	423	27.9%	448	20.8%
NYISO G	KG	5,346	6,146	-13.0%	5,566	-4.0%
NYISO G OFF-PEAK	KH	2,260	3,238	-30.2%	2,392	-5.5%
NYISO J	KJ	6,368	7,171	-11.2%	6,676	-4.6%
NYISO J OFF-PEAK	KK	1,102	2,056	-46.4%	1,148	-4.0%
NYISO ZONE A 5MW D AH O P	K4	685,101	246,726	177.7%	710,125	-3.5%
NYISO ZONE A 5MW D AH PK	K3	44,602	24,829	79.6%	47,036	-5.2%
NYISO ZONE C 5MW D AH O P	A3	51,814	44,131	17.4%	54,022	-4.1%
NYISO ZONE C 5MW D AH PK	Q5	3,127	3,420	-8.6%	3,369	-7.2%
NYISO ZONE G 5MW D AH O P	D2	508,519	353,940	43.7%	532,071	-4.4%
NYISO ZONE G 5MW D AH PK	T3	43,157	35,127	22.9%	45,409	-5.0%
NYISO ZONE J 5MW D AH O P	D4	258,261	178,025	45.1%	272,245	-5.1%
NYISO ZONE J 5MW D AH PK	D3	18,011	16,260	10.8%	19,221	-6.3%
NY JET FUEL (ARGUS) VS HEATING OIL	5U	0	0	-	0	-
NY JET FUEL (PLATTS) HEAT OIL SWAP	1U	3,700	600	516.7%	5,055	-26.8%
NYMEX ALUMINUM FUTURES	AN	0	0	-	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	1,228	2,168	-43.4%	1,777	-30.9%
ONEOK OKLAHOMA NG BASIS	8X	2,069	1,034	100.1%	2,132	-3.0%
ONTARIO POWER SWAPS	OFD	0	0	-	0	-
ONTARIO POWER SWAPS	OFM	179,850	145,109	23.9%	142,650	26.1%
ONTARIO POWER SWAPS	OPD	0	50	-100.0%	0	-
ONTARIO POWER SWAPS	OPM	16,827	6,039	178.6%	18,105	-7.1%
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	19,282	33,558	-42.5%	19,799	-2.6%
PANHANDLE INDEX SWAP FUTU	IV	0	0	-	0	-
PANHANDLE PIPE SWAP	XH	0	0	-	0	-
PANHANDLE SWING FUTURE	SV	0	0	-	0	-
PERMIAN BASIS SWAP	PM	710	4,045	-82.4%	110	545.5%
PETROCHEMICALS	22	3	45	-93.3%	33	-90.9%
PETROCHEMICALS	32	43	101	-57.4%	62	-30.6%
PETROCHEMICALS	51	0	122	-100.0%	0	-
PETROCHEMICALS	81	0	280	-100.0%	0	-
PETROCHEMICALS	8I	1,388	2,328	-40.4%	1,092	27.1%
PETROCHEMICALS	91	46	156	-70.5%	58	-20.7%
PETROCHEMICALS	HPE	48	136	-64.7%	72	-33.3%
PETROCHEMICALS	JKM	0	0	-	0	-
PETROCHEMICALS	LPE	0	0	-	0	-
PETROCHEMICALS	MAE	0	0	-	10	-100.0%
PETROCHEMICALS	MAS	40	0	-	35	14.3%

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Energy Futures						
PETROCHEMICALS	MBE	2,470	812	204.2%	2,500	-1.2%
PETROCHEMICALS	MNB	2,931	5,535	-47.0%	2,031	44.3%
PETRO CRCKS & SPRDS ASIA	STI	0	0	-	0	-
PETRO CRCKS & SPRDS ASIA	STR	128	346	-63.0%	96	33.3%
PETRO CRCKS & SPRDS ASIA	STS	220	1,110	-80.2%	270	-18.5%
PETRO CRCKS & SPRDS NA	CBA	150	150	0.0%	150	0.0%
PETRO CRCKS & SPRDS NA	CRB	59	25	136.0%	66	-10.6%
PETRO CRCKS & SPRDS NA	EXR	2,449	2,043	19.9%	2,456	-0.3%
PETRO CRCKS & SPRDS NA	FOC	475	1,232	-61.4%	575	-17.4%
PETRO CRCKS & SPRDS NA	GBB	300	0	-	0	-
PETRO CRCKS & SPRDS NA	GCI	4,733	2,436	94.3%	4,797	-1.3%
PETRO CRCKS & SPRDS NA	GCU	29,074	33,438	-13.1%	30,121	-3.5%
PETRO CRCKS & SPRDS NA	GFC	16	123	-87.0%	62	-74.2%
PETRO CRCKS & SPRDS NA	HOB	7,129	6,142	16.1%	7,512	-5.1%
PETRO CRCKS & SPRDS NA	KSD	300	600	-50.0%	300	0.0%
PETRO CRCKS & SPRDS NA	NFC	75	0	-	0	-
PETRO CRCKS & SPRDS NA	NFG	255	0	-	25	920.0%
PETRO CRCKS & SPRDS NA	NYC	0	0	-	0	-
PETRO CRCKS & SPRDS NA	NYF	3,132	3,810	-17.8%	2,175	44.0%
PETRO CRCKS & SPRDS NA	NYH	0	0	-	0	-
PETRO CRCKS & SPRDS NA	RBB	19,105	18,764	1.8%	19,452	-1.8%
PETRO CRCKS & SPRDS NA	RVG	2,375	975	143.6%	1,775	33.8%
PETRO CRK&SPRD EURO	1NB	4,434	3,260	36.0%	5,137	-13.7%
PETRO CRK&SPRD EURO	1ND	0	0	-	0	-
PETRO CRK&SPRD EURO	43	703	18	3,805.6%	502	40.0%
PETRO CRK&SPRD EURO	BFR	380	1,900	-80.0%	480	-20.8%
PETRO CRK&SPRD EURO	BOB	2,091	1,052	98.8%	1,914	9.2%
PETRO CRK&SPRD EURO	EBF	0	0	-	0	-
PETRO CRK&SPRD EURO	EOB	53	5	960.0%	54	-1.9%
PETRO CRK&SPRD EURO	EPN	342	575	-40.5%	357	-4.2%
PETRO CRK&SPRD EURO	EVC	1,130	0	-	922	22.6%
PETRO CRK&SPRD EURO	FBT	505	3,085	-83.6%	730	-30.8%
PETRO CRK&SPRD EURO	FVB	75	447	-83.2%	78	-3.8%
PETRO CRK&SPRD EURO	GCB	0	20	-100.0%	120	-100.0%
PETRO CRK&SPRD EURO	GOC	409	345	18.6%	471	-13.2%
PETRO CRK&SPRD EURO	GRB	0	5	-100.0%	0	-
PETRO CRK&SPRD EURO	GRS	0	10	-100.0%	0	-
PETRO CRK&SPRD EURO	LSU	15	0	-	15	0.0%
PETRO CRK&SPRD EURO	MGB	25	20	25.0%	0	-
PETRO CRK&SPRD EURO	MUD	466	339	37.5%	549	-15.1%
PETRO CRK&SPRD EURO	NBB	0	13	-100.0%	0	-
PETRO CRK&SPRD EURO	NOB	374	281	33.1%	377	-0.8%
PETRO CRK&SPRD EURO	NYG	0	0	-	0	-
PETRO CRK&SPRD EURO	SFC	56	591	-90.5%	63	-11.1%
PETROLEUM PRODUCTS	D43	0	0	-	0	-
PETROLEUM PRODUCTS	D44	285	0	-	280	1.8%
PETROLEUM PRODUCTS	D53	0	100	-100.0%	0	-
PETROLEUM PRODUCTS	D62	0	40	-100.0%	0	-
PETROLEUM PRODUCTS	D63	0	33	-100.0%	0	-
PETROLEUM PRODUCTS	D64	307	0	-	316	-2.8%
PETROLEUM PRODUCTS	EWB	0	0	-	0	-
PETROLEUM PRODUCTS	EWG	133	0	-	30	343.3%
PETROLEUM PRODUCTS	RMG	0	220	-100.0%	0	-

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Energy Futures						
PETROLEUM PRODUCTS	RMK	0	260	-100.0%	0	-
PETROLEUM PRODUCTS ASIA	E6M	46	0	-	105	-56.2%
PETROLEUM PRODUCTS ASIA	MJN	2,725	986	176.4%	2,962	-8.0%
PETRO OUTRIGHT EURO	0A	0	0	-	0	-
PETRO OUTRIGHT EURO	0B	465	110	322.7%	453	2.6%
PETRO OUTRIGHT EURO	0C	30	0	-	20	50.0%
PETRO OUTRIGHT EURO	0D	8,823	11,471	-23.1%	7,952	11.0%
PETRO OUTRIGHT EURO	0E	140	40	250.0%	328	-57.3%
PETRO OUTRIGHT EURO	0F	2,238	1,947	14.9%	2,657	-15.8%
PETRO OUTRIGHT EURO	1T	25	42	-40.5%	30	-16.7%
PETRO OUTRIGHT EURO	33	396	1,355	-70.8%	431	-8.1%
PETRO OUTRIGHT EURO	59	0	0	-	0	-
PETRO OUTRIGHT EURO	5L	180	30	500.0%	10	1,700.0%
PETRO OUTRIGHT EURO	63	131	86	52.3%	220	-40.5%
PETRO OUTRIGHT EURO	6L	0	0	-	0	-
PETRO OUTRIGHT EURO	7I	785	183	329.0%	1,418	-44.6%
PETRO OUTRIGHT EURO	7P	0	0	-	0	-
PETRO OUTRIGHT EURO	7R	460	928	-50.4%	844	-45.5%
PETRO OUTRIGHT EURO	7S	0	0	-	0	-
PETRO OUTRIGHT EURO	88	5	0	-	21	-76.2%
PETRO OUTRIGHT EURO	CBB	0	0	-	0	-
PETRO OUTRIGHT EURO	CGB	0	0	-	0	-
PETRO OUTRIGHT EURO	CPB	0	63	-100.0%	0	-
PETRO OUTRIGHT EURO	EFF	0	0	-	0	-
PETRO OUTRIGHT EURO	EFM	130	75	73.3%	232	-44.0%
PETRO OUTRIGHT EURO	ENS	550	200	175.0%	545	0.9%
PETRO OUTRIGHT EURO	EWN	176	15	1,073.3%	78	125.6%
PETRO OUTRIGHT EURO	FBD	0	10	-100.0%	0	-
PETRO OUTRIGHT EURO	MBB	0	0	-	0	-
PETRO OUTRIGHT EURO	MBN	2,079	1,269	63.8%	1,853	12.2%
PETRO OUTRIGHT EURO	RBF	170	110	54.5%	230	-26.1%
PETRO OUTRIGHT EURO	SMU	0	0	-	0	-
PETRO OUTRIGHT EURO	T0	110	105	4.8%	60	83.3%
PETRO OUTRIGHT EURO	ULB	0	0	-	0	-
PETRO OUTRIGHT EURO	V0	1,000	0	-	1,150	-13.0%
PETRO OUTRIGHT EURO	W0	0	0	-	50	-100.0%
PETRO OUTRIGHT EURO	X0	0	0	-	110	-100.0%
PETRO OUTRIGHT EURO	Y0	0	0	-	0	-
PETRO OUTRIGHT NA	5Y	0	23	-100.0%	0	-
PETRO OUTRIGHT NA	DBB	0	277	-100.0%	325	-100.0%
PETRO OUTRIGHT NA	FCB	237	0	-	940	-74.8%
PETRO OUTRIGHT NA	FOB	0	0	-	0	-
PETRO OUTRIGHT NA	FOM	12	5	140.0%	0	-
PETRO OUTRIGHT NA	GKS	0	50	-100.0%	0	-
PETRO OUTRIGHT NA	GSI	0	0	-	0	-
PETRO OUTRIGHT NA	JE	25	114	-78.1%	30	-16.7%
PETRO OUTRIGHT NA	MBL	706	759	-7.0%	700	0.9%
PETRO OUTRIGHT NA	MEN	755	280	169.6%	951	-20.6%
PETRO OUTRIGHT NA	MEO	10,778	6,892	56.4%	11,878	-9.3%
PETRO OUTRIGHT NA	MFD	32	0	-	167	-80.8%
PETRO OUTRIGHT NA	MMF	86	0	-	116	-25.9%
PETRO OUTRIGHT NA	NYB	0	0	-	0	-
PETRO OUTRIGHT NA	NYE	0	0	-	0	-

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Energy Futures						
PETRO OUTRIGHT NA	NYS	0	0	-	0	-
PETRO OUTRIGHT NA	NYT	50	130	-61.5%	15	233.3%
PETRO OUTRIGHT NA	XER	0	100	-100.0%	0	-
PGE&E CITYGATE	PC	868	1,610	-46.1%	992	-12.5%
PJM AD HUB 5MW REAL TIME	V3	1,698,936	920,591	84.5%	1,472,464	15.4%
PJM AD HUB 5MW REAL TIME	Z9	71,225	32,966	116.1%	69,975	1.8%
PJM AECO DA OFF-PEAK	X1	262,080	239,809	9.3%	270,176	-3.0%
PJM AECO DA PEAK	Y1	14,229	13,005	9.4%	14,713	-3.3%
PJM APS ZONE DA OFF-PEAK	W4	37,587	392	9,488.5%	38,691	-2.9%
PJM APS ZONE DA PEAK	S4	2,043	66	2,995.5%	2,109	-3.1%
PJM ATSI ELEC	MOD	816	9,392	-91.3%	1,552	-47.4%
PJM ATSI ELEC	MPD	42	508	-91.7%	86	-51.2%
PJM BGE DA OFF-PEAK	R3	52,400	43,009	21.8%	53,136	-1.4%
PJM BGE DA PEAK	E3	4,473	5,400	-17.2%	4,627	-3.3%
PJM COMED 5MW D AH O PK	D9	111,758	164,564	-32.1%	103,558	7.9%
PJM COMED 5MW D AH PK	D8	6,088	9,326	-34.7%	5,678	7.2%
PJM DAILY	JD	10	0	-	10	0.0%
PJM DAYTON DA OFF-PEAK	R7	361,593	450,841	-19.8%	366,985	-1.5%
PJM DAYTON DA PEAK	D7	22,396	25,405	-11.8%	23,374	-4.2%
PJM DPL DA OFF-PEAK	E8	2,040	32,913	-93.8%	3,880	-47.4%
PJM DPL DA PEAK	L8	105	1,962	-94.6%	215	-51.2%
PJM DUQUESNE 5MW D AH PK	D5	170	425	-60.0%	192	-11.5%
PJM DUQUS 5MW D AH O PK	D6	3,161	7,841	-59.7%	3,529	-10.4%
PJM EASTERNH DA OFF-PEAK	F4	0	0	-	0	-
PJM EASTERNH DA PEAK	E9	0	850	-100.0%	0	-
PJM JCPL DA OFF-PEAK	F2	156,285	2,352	6,544.8%	158,125	-1.2%
PJM JCPL DA PEAK	J2	9,885	2,804	252.5%	10,105	-2.2%
PJM NI HUB 5MW REAL TIME	B3	56,639	35,860	57.9%	56,597	0.1%
PJM NI HUB 5MW REAL TIME	B6	966,273	932,709	3.6%	841,826	14.8%
PJM NILL DA OFF-PEAK	L3	452,180	686,690	-34.2%	479,239	-5.6%
PJM NILL DA PEAK	N3	21,928	40,062	-45.3%	22,954	-4.5%
PJM OFF-PEAK LMP SWAP FUT	JP	10,870	16,706	-34.9%	10,931	-0.6%
PJM PECO ZONE5MW PEAK CAL MO DAY AH	4N	848	4,658	-81.8%	1,024	-17.2%
PJM PEPKO DA OFF-PEAK	Q8	0	18,549	-100.0%	0	-
PJM PEPKO DA PEAK	R8	147	3,206	-95.4%	301	-51.2%
PJM PPL DA OFF-PEAK	F5	74,505	174,868	-57.4%	81,497	-8.6%
PJM PPL DA PEAK	L5	5,748	12,233	-53.0%	6,254	-8.1%
PJM PSEG DA OFF-PEAK	W6	79,701	259,289	-69.3%	92,581	-13.9%
PJM PSEG DA PEAK	L6	4,274	14,235	-70.0%	5,044	-15.3%
PJM WES HUB PEAK LMP 50 M	4S	385	256	50.4%	407	-5.4%
PJM WESTH DA OFF-PEAK	E4	787,905	764,612	3.0%	828,385	-4.9%
PJM WESTHDA PEAK	J4	48,932	51,077	-4.2%	52,034	-6.0%
PJM WESTH RT OFF-PEAK	N9	1,874,311	1,256,916	49.1%	1,756,077	6.7%
PJM WESTH RT PEAK	L1	150,007	51,742	189.9%	150,406	-0.3%
PLASTICS	PGP	580	815	-28.8%	785	-26.1%
PLASTICS	PPP	5	8	-37.5%	10	-50.0%
POLYETHYLENE FUTURES	P6	0	24	-100.0%	0	-
POLYPROPYLENE FUTURES	P1	0	0	-	0	-
PREMIUM UNLD 10P FOB MED	3G	554	558	-0.7%	653	-15.2%
PREMIUM UNLD 10PPM CARGOE	4G	0	0	-	3	-100.0%
PREMIUM UNLEAD 10PPM FOB	8G	16	346	-95.4%	50	-68.0%
PREM UNL GAS 10PPM RDAM FOB BALMO	7N	0	0	-	0	-
PREM UNL GAS 10PPM RDAM FOB SWAP	7L	61	230	-73.5%	71	-14.1%

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Energy Futures						
PROPANE NON-LDH MB (OPIS) BALMO SWP	1S	0	0	-	0	-
PROPANE NON-LDH MT. BEL (OPIS) SWP	1R	2,765	472	485.8%	2,220	24.5%
RBOB CALENDAR SWAP	RL	20,491	15,809	29.6%	17,737	15.5%
RBOB CRACK SPREAD	RM	14,266	2,259	531.5%	15,701	-9.1%
RBOB CRACK SPREAD BALMO S	1E	0	0	-	0	-
RBOB GASOLINE BALMO CLNDR	1D	1,195	1,692	-29.4%	2,861	-58.2%
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	43	33	30.3%	48	-10.4%
RBOB UP-DOWN CALENDAR SWA	RV	18,045	15,165	19.0%	19,165	-5.8%
RBOB VS HEATING OIL SWAP	RH	175	150	16.7%	225	-22.2%
ROCKIES KERN OPAL - NW IN	IR	0	0	-	0	-
SAN JUAN BASIS SWAP	NJ	1,336	5,480	-75.6%	1,604	-16.7%
SINGAPORE 180CST BALMO	BS	80	160	-50.0%	48	66.7%
SINGAPORE 380CST BALMO	BT	50	42	19.0%	44	13.6%
SINGAPORE 380CST FUEL OIL	SE	5,381	6,200	-13.2%	5,631	-4.4%
SINGAPORE FUEL 180CST CAL	UA	4,515	9,372	-51.8%	4,971	-9.2%
SINGAPORE FUEL OIL SPREAD	SD	1,793	3,632	-50.6%	1,819	-1.4%
SINGAPORE GASOIL	MTB	90	61	47.5%	35	157.1%
SINGAPORE GASOIL	MTS	6,372	3,990	59.7%	6,569	-3.0%
SINGAPORE GASOIL	STF	0	0	-	0	-
SINGAPORE GASOIL	STL	0	50	-100.0%	0	-
SINGAPORE GASOIL	STZ	100	2,275	-95.6%	200	-50.0%
SINGAPORE GASOIL	SZF	0	0	-	0	-
SINGAPORE GASOIL	SZZ	0	0	-	0	-
SINGAPORE GASOIL BALMO	VU	250	635	-60.6%	838	-70.2%
SINGAPORE GASOIL CALENDAR	MSG	2,338	0	-	1,528	53.0%
SINGAPORE GASOIL SWAP	SG	14,950	12,919	15.7%	15,675	-4.6%
SINGAPORE GASOIL VS ICE	GA	19,906	26,070	-23.6%	18,873	5.5%
SINGAPORE JET KERO BALMO	BX	0	100	-100.0%	0	-
SINGAPORE JET KERO GASOIL	RK	9,607	14,249	-32.6%	10,499	-8.5%
SINGAPORE JET KEROSENE SW	KS	8,652	8,941	-3.2%	9,172	-5.7%
SINGAPORE JET KERO VS. GASOIL BALMO	ZO	0	200	-100.0%	0	-
SINGAPORE MOGAS 92 UNLEADED BALMO	1P	500	1,075	-53.5%	899	-44.4%
SINGAPORE MOGAS 92 UNLEADED SWP	1N	14,289	10,195	40.2%	11,954	19.5%
SINGAPORE NAPHTHA BALMO	KU	0	0	-	100	-100.0%
SINGAPORE NAPHTHA SWAP	SP	412	1,279	-67.8%	743	-44.5%
SING FUEL	MSD	0	0	-	0	-
SOCAL BASIS SWAP	NS	4,396	8,541	-48.5%	4,648	-5.4%
SOCAL PIPE SWAP	XN	2,556	8,182	-68.8%	2,928	-12.7%
SONAT BASIS SWAP FUTURE	SZ	2,192	3,712	-40.9%	2,564	-14.5%
SOUTHERN NAT LA NAT GAS	M8	0	0	-	0	-
SOUTH STAR TEX OKLHM KNS	8Z	1,128	3,203	-64.8%	1,234	-8.6%
Sumas Basis Swap	NK	6,689	7,883	-15.1%	6,467	3.4%
TC2 ROTTERDAM TO USAC 37K	TM	235	280	-16.1%	190	23.7%
TC5 RAS TANURA TO YOKOHAM	TH	40	1,029	-96.1%	45	-11.1%
TCO BASIS SWAP	TC	32,158	10,091	218.7%	3,159	918.0%
TD3 MEG TO JAPAN 250K MT	TL	5	311	-98.4%	5	0.0%
TD5 WEST AFRICA TO USAC 1	TI	0	0	-	0	-
TENN 800 LEG NAT GAS INDE	L4	0	0	-	0	-
TENNESSEE 500 LEG BASIS S	NM	0	0	-	0	-
TENNESSEE 500 LEG NG INDE	Y7	1,472	4,392	-66.5%	1,712	-14.0%

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Energy Futures						
TENNESSEE 500 LEG NG SWIN	T7	0	0	-	0	-
TENNESSEE 800 LEG NG BASI	6Z	0	1,071	-100.0%	0	-
TENNESSEE ZONE 0 BASIS SW	NQ	0	918	-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	128	922	-86.1%	232	-44.8%
TEXAS EASTERN ZONE M-3 BA	NX	6,721	4,733	42.0%	7,147	-6.0%
TEXAS EAST WLA NAT GAS IN	C2	0	0	-	0	-
TEXAS EAST W LOUISANA NG	8B	0	0	-	0	-
TEXAS GAS ZONE 1 NAT GAS	N4	0	0	-	0	-
TEXAS GAS ZONE1 NG BASIS	9F	2,420	2,420	0.0%	2,420	0.0%
TEXAS GAS ZONE SL BASIS S	TB	0	360	-100.0%	0	-
TRANSCO ZONE 1 NAT GAS IN	C4	0	368	-100.0%	0	-
TRANSCO ZONE 1 NG BASIS	8E	0	16	-100.0%	62	-100.0%
Transco Zone 3 Basis	CZ	10,908	2,630	314.8%	11,032	-1.1%
TRANSCO ZONE4 BASIS SWAP	TR	4,934	8,956	-44.9%	5,120	-3.6%
TRANSCO ZONE 4 NAT GAS IN	B2	0	480	-100.0%	0	-
TRANSCO ZONE 6 BASIS SWAP	NZ	2,312	5,426	-57.4%	2,512	-8.0%
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	374	49	663.3%	449	-16.7%
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	242	400	-39.5%	246	-1.6%
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	603	525	14.9%	1,150	-47.6%
UP DOWN GC ULSD VS NMX HO	LT	67,560	72,591	-6.9%	68,557	-1.5%
USGC UNL 87 CRACK SPREAD	RU	1,025	2,200	-53.4%	925	10.8%
WAHA BASIS	NW	4,304	8,769	-50.9%	5,067	-15.1%
WAHA INDEX SWAP FUTURE	IY	210	0	-	0	-
WESTERN RAIL DELIVERY PRB	QP	7,980	21,365	-62.6%	8,810	-9.4%
WTI-BRENT BULLET SWAP	BY	1,895	2,420	-21.7%	4,210	-55.0%
WTI-BRENT CALENDAR SWAP	BK	125,268	68,119	83.9%	124,407	0.7%
WTI CALENDAR	CS	152,522	170,959	-10.8%	152,888	-0.2%
WTS (ARGUS) VS WTI SWAP	FF	15,715	3,660	329.4%	10,822	45.2%
WTS (ARGUS) VS WTI TRD MT	FH	3,380	6,541	-48.3%	3,970	-14.9%
Energy Options						
AEP-DAYTON HUB MTHLY	OT	0	0	-	0	-
APPALACHIAN COAL	6K	730	645	13.2%	670	9.0%
BRENT 1 MONTH CAL	AA	0	0	-	0	-
BRENT CALENDAR SWAP	BA	328,668	280,273	17.3%	290,488	13.1%
BRENT OIL LAST DAY	BE	36,046	29,956	20.3%	32,496	10.9%
BRENT OIL LAST DAY	OS	60,732	92,952	-34.7%	84,294	-28.0%
CENTRAL APPALACHIAN COAL	C1	0	0	-	0	-
CINERGY HUB PEAK MONTH	OY	0	2,060	-100.0%	0	-
COAL API2 INDEX	CLA	935	160	484.4%	860	8.7%
COAL API2 INDEX	CQA	200	25	700.0%	350	-42.9%
COAL API4 INDEX	RLA	215	0	-	215	0.0%

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Energy Options						
COAL API4 INDEX	RQA	100	0	-	100	0.0%
COAL SWAP	CPF	420	100	320.0%	380	10.5%
COAL SWAP	RPF	1,780	3,135	-43.2%	1,775	0.3%
CRUDE OIL 1MO	WA	202,678	275,924	-26.5%	212,670	-4.7%
CRUDE OIL APO	AO	539,093	800,624	-32.7%	539,721	-0.1%
CRUDE OIL CALNDR STRIP	6F	50	0	-	50	0.0%
CRUDE OIL OUTRIGHTS	AH	600	180	233.3%	300	100.0%
CRUDE OIL OUTRIGHTS	DBP	4,540	7,950	-42.9%	4,620	-1.7%
CRUDE OIL PHY	CD	0	0	0.0%	0	0.0%
CRUDE OIL PHY	LC	101,257	128,827	-21.4%	107,018	-5.4%
CRUDE OIL PHY	LO	2,074,384	2,858,441	-27.4%	2,387,847	-13.1%
CRUDE OIL PHY	LO1	100	0	-	728	-86.3%
CRUDE OIL PHY	LO2	0	0	-	214	-100.0%
CRUDE OIL PHY	LO3	1	0	-	96	-99.0%
CRUDE OIL PHY	LO4	0	0	-	268	-100.0%
CRUDE OIL PHY	LO5	0	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	1,846	4,661	-60.4%	1,757	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	16,606	5,757	188.4%	23,232	-28.5%
ETHANOL SWAP	GVR	6,896	23,541	-70.7%	6,159	12.0%
EURO-DENOMINATED PETRO PROD	EFB	559	0	-	636	-12.1%
EURO-DENOMINATED PETRO PROD	NWE	0	10	-100.0%	0	-
EUROPEAN JET KEROSENE NWE (PLATTS) AVG PRC	30	88	92	-4.3%	88	0.0%
GASOIL CRACK SPREAD AVG PRICE OPTIONS	3U	2,322	350	563.4%	2,322	0.0%
GASOLINE	GCE	624	0	-	624	0.0%
HEATING OIL CRACK OPTIONS	CH	0	0	-	0	-
HEATING OIL CRK SPD AVG PRICE OPTIONS	3W	0	108	-100.0%	0	-
HEATING OIL PHY	LB	3,356	820	309.3%	4,009	-16.3%
HEATING OIL PHY	OH	35,439	63,751	-44.4%	55,718	-36.4%
HENRY HUB FINANCIAL LAST	E7	29,134	22,885	27.3%	30,692	-5.1%
HO 1 MONTH CLNDR OPTIONS	FA	0	325	-100.0%	175	-100.0%
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	80	7,760	-99.0%	100	-20.0%
MCCLOSKY ARA ARGS COAL	MTO	13,815	2,185	532.3%	13,815	0.0%
MCCLOSKY RCH BAY COAL	MFO	390	285	36.8%	390	0.0%

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Energy Options						
NATURAL GAS 12 M CSO FIN	G7	0	0	-	0	-
NATURAL GAS 1 M CSO FIN	G4	57,352	200,919	-71.5%	56,075	2.3%
NATURAL GAS 1MO	IA	0	0	-	0	-
NATURAL GAS 2 M CSO FIN	G2	0	0	-	0	-
NATURAL GAS 3 M CSO FIN	G3	20,480	56,976	-64.1%	12,750	60.6%
NATURAL GAS 5 M CSO FIN	G5	0	2,000	-100.0%	0	-
NATURAL GAS 6 M CSO FIN	G6	0	200	-100.0%	0	-
NATURAL GAS OPT	5N	0	0	-	0	-
NATURAL GAS OPTION ON CALENDAR STRP	6J	17,731	27,115	-34.6%	16,391	8.2%
NATURAL GAS PHY	KD	0	0	0.0%	0	0.0%
NATURAL GAS PHY	LN	4,035,047	5,725,658	-29.5%	4,036,467	0.0%
NATURAL GAS PHY	ON	96,323	187,635	-48.7%	104,105	-7.5%
NATURAL GAS PHY	ON1	0	0	-	10	-100.0%
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	11,084	20,607	-46.2%	11,649	-4.9%
NY HARBOR HEAT OIL SWP	AT	67,060	86,831	-22.8%	73,654	-9.0%
NYISO ZONE G 5MW PEAK OPTIONS	9U	0	0	-	0	-
NYMEX EUROPEAN GASOIL APO	F7	241	480	-49.8%	202	19.3%
NYMEX EUROPEAN GASOIL OPT	F8	0	0	-	0	-
PANHANDLE BASIS	5K	0	0	-	0	-
PANHANDLE PIPE SWAP	PU	0	14,980	-100.0%	0	-
PETROCHEMICALS	4H	14,958	11,715	27.7%	15,845	-5.6%
PETROCHEMICALS	4I	450	720	-37.5%	0	-
PETROCHEMICALS	4J	10,070	7,305	37.9%	10,195	-1.2%
PETROCHEMICALS	4K	1,180	2,643	-55.4%	1,430	-17.5%
PETROCHEMICALS	CPR	100	71	40.8%	90	11.1%
PETRO OUTRIGHT EURO	8H	398	2,093	-81.0%	456	-12.7%
PETRO OUTRIGHT NA	FG	0	0	-	0	-
PGE CITYGATE PIPE SWAP	CW	10,000	12,000	-16.7%	10,400	-3.8%
PJM CALENDAR STRIP	6O	5,280	16,160	-67.3%	5,240	0.8%
PJM ELECTRIC	6OO	6	0	-	0	-
PJM MONTHLY	JO	1,074	12,506	-91.4%	1,224	-12.3%
RBOB 1MO CAL SPD OPTIONS	ZA	0	650	-100.0%	0	-
RBOB 6 MONTH CALENDAR SPR	ZM	0	0	-	0	-
RBOB CALENDAR SWAP	RA	15,863	17,070	-7.1%	13,802	14.9%
RBOB CRACK SPREAD AVG PRICE OPTIONS	3Y	0	0	-	0	-
RBOB PHY	OB	23,383	31,642	-26.1%	29,508	-20.8%
RBOB PHY	RF	134	842	-84.1%	121	10.7%
ROTTERDAM 3.5%FUEL OIL CL	Q6	3,982	8,320	-52.1%	4,337	-8.2%
SAN JUAN PIPE SWAP	PJ	3,060	4,240	-27.8%	2,880	6.3%
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	-

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Energy Options						
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	0	0	-	0	-
SHORT TERM NATURAL GAS	U02	0	0	-	0	-
SHORT TERM NATURAL GAS	U03	0	550	-100.0%	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	290	300	-3.3%	375	-22.7%
SINGAPORE GASOIL CALENDAR	M2	75	250	-70.0%	75	0.0%
SINGAPORE JET FUEL CALEND	N2	3,395	15,273	-77.8%	3,590	-5.4%
SOCAL PIPE SWAP	ZN	28,900	63,468	-54.5%	30,560	-5.4%
WTI 12 MONTH CALENDAR OPT	WZ	1,100	3,850	-71.4%	800	37.5%
WTI 6 MONTH CALENDAR OPTI	WM	100	0	-	3,363	-97.0%
WTI-BRENT BULLET SWAP	BV	76,268	116,270	-34.4%	85,091	-10.4%
WTI CRUDE OIL 1 M CSO FI	7A	179,050	200,680	-10.8%	182,000	-1.6%
WTI CRUDE OIL 6 M CSO FI	7M	0	0	-	0	-
Metals Futures						
COMEX GOLD	GC	380,825	378,409	0.6%	381,634	-0.2%
NYMEX HOT ROLLED STEEL	HR	10,843	14,394	-24.7%	10,693	1.4%
NYMEX PLATINUM	PL	71,673	62,846	14.0%	63,485	12.9%
PALLADIUM	PA	41,047	37,241	10.2%	42,904	-4.3%
URANIUM	UX	6,251	5,352	16.8%	6,601	-5.3%
COMEX SILVER	SI	160,695	146,222	9.9%	153,088	5.0%
COMEX MINY GOLD	QO	568	1,350	-57.9%	652	-12.9%
E-MINI SILVER	6Q	3	4	-25.0%	5	-40.0%
COMEX MINY SILVER	QI	179	217	-17.5%	153	17.0%
COMEX COPPER	HG	153,132	166,006	-7.8%	142,070	7.8%
COMEX MINY COPPER	QC	110	164	-32.9%	160	-31.3%
ALUMINUM	ALI	301	0	-	0	-
AUSTRIALIAN COKE COAL	ACL	0	0	-	0	-
AUSTRIALIAN COKE COAL	ALW	762	3	25,300.0%	735	3.7%

NYMEX/COMEX Exchange Open Interest Report - Monthly

	Commodity	Open Interest MAY 2014	Open Interest MAY 2013	% CHG	Open Interest APR 2014	% CHG
Metals Futures						
COPPER	HGS	4,341	338	1,184.3%	3,913	10.9%
E-MICRO GOLD	MGC	1,503	1,580	-4.9%	1,692	-11.2%
FERROUS PRODUCTS	BUS	79	876	-91.0%	79	0.0%
FERROUS PRODUCTS	SSF	0	85	-100.0%	10	-100.0%
IRON ORE	PIO	0	0	-	0	-
METALS	AUP	676	0	-	377	79.3%
NYMEX IRON ORE FUTURES	TIO	5,134	4,077	25.9%	5,425	-5.4%
SILVER	SIL	3,104	0	-	3,496	-11.2%
Metals Options						
COMEX COPPER	HX	1,591	5,236	-69.6%	1,714	-7.2%
COMEX GOLD	OG	1,510,202	1,392,770	8.4%	1,638,387	-7.8%
COMEX SILVER	SO	216,057	209,317	3.2%	197,168	9.6%
GOLD	OG1	217	0	-	851	-74.5%
GOLD	OG2	50	0	-	175	-71.4%
GOLD	OG3	80	0	-	75	6.7%
GOLD	OG4	0	0	-	0	-
GOLD	OG5	0	0	-	0	-
IRON ORE CHINA	ICP	0	0	-	0	-
IRON ORE CHINA	ICT	5,300	6,718	-21.1%	6,198	-14.5%
NYMEX HOT ROLLED STEEL	HRO	0	4,970	-100.0%	0	-
NYMEX PLATINUM	PO	36,348	29,169	24.6%	21,269	70.9%
PALLADIUM	PAO	16,903	19,060	-11.3%	27,462	-38.4%
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	-	60	-100.0%
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	-
SILVER	SO1	0	0	-	0	-
SILVER	SO2	0	0	-	0	-
SILVER	SO4	0	0	-	0	-
SILVER	SO5	0	0	-	0	-
TOTAL FUTURES GROUP						
Commodities and Alternative Investments Futures		53	80	-33.8%	43	23.3%
Energy Futures		20,020,179	19,854,997	0.8%	20,032,963	-0.1%
Metals Futures		841,226	819,164	2.7%	817,172	2.9%
TOTAL FUTURES		20,861,458	20,674,241	0.9%	20,850,178	0.1%



NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity	Open Interest MAY 2014	Open Interest MAY 2013	% CHG	Open Interest APR 2014	% CHG
TOTAL OPTIONS GROUP					
Energy Options	8,152,798	11,469,443	-28.9%	8,522,242	-4.3%
Metals Options	1,786,748	1,667,240	7.2%	1,893,359	-5.6%
TOTAL OPTIONS	9,939,546	13,136,683	-24.3%	10,415,601	-4.6%
TOTAL COMBINED					
Commodities and Alternative Investments	53	80	-33.8%	43	23.3%
Energy	28,172,977	31,324,440	-10.1%	28,555,205	-1.3%
Metals	2,627,974	2,486,404	5.7%	2,710,531	-3.0%
GRAND TOTAL	30,801,004	33,810,924	-8.9%	31,265,779	-1.5%