



NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity	Open Interest MAR 2015	Open Interest MAR 2014	% CHG	Open Interest FEB 2015	% CHG
Commodities and Alternative Investments Futures					
COCOA TAS	12	1	1,100.0%	7	71.4%
COFFEE	10	3	233.3%	11	-9.1%
COTTON	42	26	61.5%	15	180.0%
SUGAR 11	56	8	600.0%	51	9.8%
Energy Futures					
CRUDE OIL PHY	1,744,837	1,646,393	6.0%	1,714,337	1.8%
CRUDE OIL	13,997	26,258	-46.7%	20,044	-30.2%
MINY WTI CRUDE OIL	6,794	5,139	32.2%	7,701	-11.8%
BRENT OIL LAST DAY	155,479	71,917	116.2%	155,479	0.0%
HEATING OIL PHY	364,522	250,015	45.8%	371,915	-2.0%
HTG OIL	48	67	-28.4%	54	-11.1%
MINY HTG OIL	2	5	-60.0%	2	0.0%
RBOB PHY	389,492	282,910	37.7%	352,484	10.5%
MINY RBOB GAS	4	0	-	2	100.0%
NATURAL GAS	83,871	60,672	38.2%	91,801	-8.6%
LTD NAT GAS	381,170	432,773	-11.9%	394,818	-3.5%
MINY NATURAL GAS	4,773	2,253	111.9%	10,290	-53.6%
PJM MONTHLY	16,523	20,403	-19.0%	18,089	-8.7%
NATURAL GAS PHY	998,363	1,134,459	-12.0%	980,113	1.9%
RBOB GAS	478	508	-5.9%	953	-49.8%
3.5% FUEL OIL CID MED SWA	98	300	-67.3%	213	-54.0%
3.5% FUEL OIL CIF BALMO S	5	0	-	40	-87.5%
AEP-DAYTON HUB DAILY	0	0	-	0	-
AEP-DAYTON HUB MTHLY	2,846	6,095	-53.3%	3,042	-6.4%
AEP-DAYTON HUB OFF-PEAK M	3,264	5,908	-44.8%	3,518	-7.2%
ALGON CITY GATES NAT GAS	0	0	-	0	-
ALGONQUIN CITYGATES BASIS	166	6,163	-97.3%	204	-18.6%
ANR LA NAT GAS INDEX SWAP	0	0	-	0	-
ANR LOUISIANA BASIS SWAP	2,140	0	-	2,140	0.0%
ANR OKLAHOMA	10,552	12,730	-17.1%	12,100	-12.8%
APPALACHIAN COAL (PHY)	712	2,648	-73.1%	879	-19.0%
ARGUS BIODIESEL RME FOB R	0	0	-	0	-
ARGUS LLS VS. WTI (ARG) T	10,864	2,817	285.7%	11,430	-5.0%
ARGUS PROPAN FAR EST INDE	302	191	58.1%	308	-1.9%
ARGUS PROPAN(SAUDI ARAMCO	533	563	-5.3%	451	18.2%
AUSTRALIAN COKE COAL	1,059	543	95.0%	1,082	-2.1%
BRENT BALMO SWAP	190	61	211.5%	152	25.0%
BRENT CALENDAR SWAP	33,342	43,289	-23.0%	30,919	7.8%
BRENT CFD(PLATTS) VS FRNT	0	0	-	0	-
BRENT CFD SWAP	0	2,125	-100.0%	0	-
BRENT FINANCIAL FUTURES	9,412	15,439	-39.0%	12,380	-24.0%
BRENT OIL LAST DAY	0	0	0.0%	0	0.0%
BRENT OIL LAST DAY	0	0	0.0%	0	0.0%
CANADIAN LIGHT SWEET OIL	643	420	53.1%	753	-14.6%
CARBON EUA EMISSIONS EURO	0	0	-	0	-
CENTERPOINT BASIS SWAP	10,275	84	12,132.1%	10,647	-3.5%
CENTERPOINT EAST INDEX	0	0	-	336	-100.0%
CHICAGO BASIS SWAP	0	0	-	0	-
CHICAGO ETHANOL SWAP	49,641	53,194	-6.7%	46,470	6.8%
CHICAGO ULSD (PLATTS) SWA	73	44	65.9%	75	-2.7%

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Energy Futures						
CHICAGO ULSD PL VS HO SPR	5C	2,446	1,990	22.9%	2,404	1.7%
CHICAGO UNL GAS PL VS RBO	3C	326	199	63.8%	293	11.3%
CIG BASIS	CI	12,633	7,375	71.3%	12,975	-2.6%
CINERGY HUB OFF-PEAK MONT	EJ	1,050	2,202	-52.3%	1,114	-5.7%
CINERGY HUB PEAK MONTH	EM	1,208	2,958	-59.2%	1,286	-6.1%
CIN HUB 5MW D AH O PK	K2	324,328	286,136	13.3%	330,312	-1.8%
CIN HUB 5MW D AH PK	H5	20,965	16,984	23.4%	21,305	-1.6%
CIN HUB 5MW REAL TIME O P	H4	539,064	449,544	19.9%	553,848	-2.7%
CIN HUB 5MW REAL TIME PK	H3	17,235	33,823	-49.0%	17,875	-3.6%
COAL SWAP	ACM	625	200	212.5%	820	-23.8%
COAL SWAP	SSI	939	2,455	-61.8%	923	1.7%
COLUMB GULF MAINLINE NG B	5Z	38,935	9,386	314.8%	39,601	-1.7%
COLUMBIA GULF MAIN NAT G	L2	620	0	-	620	0.0%
COLUMBIA GULF ONSHORE	GL	27,403	20,819	31.6%	27,403	0.0%
CONWAY NATURAL GASOLINE (OPIS) SWAP	8L	354	95	272.6%	261	35.6%
CONWAY NORMAL BUTANE (OPIS) SWAP	8M	315	35	800.0%	372	-15.3%
CONWAY PROPANE 5 DECIMALS SWAP	8K	9,940	3,274	203.6%	10,362	-4.1%
CRUDE OIL	LPS	875	0	-	0	-
CRUDE OIL LAST DAY	26	0	0	-	0	-
CRUDE OIL OUTRIGHTS	42	736	519	41.8%	569	29.3%
CRUDE OIL OUTRIGHTS	DBL	6,073	0	-	1,005	504.3%
CRUDE OIL OUTRIGHTS	FE	205	0	-	0	-
CRUDE OIL OUTRIGHTS	WCC	11,007	16,063	-31.5%	12,083	-8.9%
CRUDE OIL PHY	CLL	0	0	0.0%	0	0.0%
CRUDE OIL SPRDS	38	120	0	-	150	-20.0%
CRUDE OIL SPRDS	DPO	0	0	-	0	-
CRUDE OIL SPRDS	KE	0	0	-	0	-
CRUDE OIL SPRDS	LE	0	0	-	0	-
CRUDE OIL SPRDS	WTT	345	0	-	300	15.0%
CRUDE OIL TRADE AT MARKER SINGAPORE	CLS	0	0	0.0%	0	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	-
DATED BRENT (PLATTS) DAILY SWAP	7G	5,355	0	-	0	-
DATED TO FRONTLINE BRENT	FY	5,646	7,169	-21.2%	5,267	7.2%
DEMARC INDEX FUTURE	DI	0	0	-	0	-
DIESEL 10P BRG FOB RDM VS	7X	0	5	-100.0%	10	-100.0%
DIESEL 10PPM BARGES FOB B	U7	0	0	-	0	-
DIESEL10PPM BARG VS ICE LS	LSE	0	6	-100.0%	0	-
DOMINION TRAN INC - APP I	IH	0	0	-	0	-
DOMINION TRANSMISSION INC	PG	15,441	26,004	-40.6%	14,509	6.4%
DUBAI CRUDE OIL BALMO	BI	0	0	-	100	-100.0%
DUBAI CRUDE OIL CALENDAR	DC	7,421	3,274	126.7%	3,783	96.2%
EASTERN RAIL DELIVERY CSX	QX	5,138	7,285	-29.5%	5,970	-13.9%
EAST/WEST FUEL OIL SPREAD	EW	2,148	2,884	-25.5%	2,079	3.3%
EIA FLAT TAX ONHWAY DIESE	A5	5,430	4,336	25.2%	4,830	12.4%
ELEC ERCOT DLY PEAK	I9	0	0	-	0	-
ELEC ERCOT DLY PEAK	N1	4,730	14,683	-67.8%	5,170	-8.5%
ELEC ERCOT OFF PEAK	ERU	0	0	-	0	-



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ELEC ERCOT OFF PEAK	I2	0	0	-	0	-
ELEC ERCOT OFF PEAK	O1	85,888	344,624	-75.1%	93,632	-8.3%
ELEC FINSETTLED	47	855	2,860	-70.1%	1,075	-20.5%
ELEC FINSETTLED	49	0	0	-	0	-
ELEC MISO PEAK	4L	1,275	3,621	-64.8%	1,275	0.0%
ELEC MISO PEAK	55	430	725	-40.7%	470	-8.5%
ELEC NYISO OFF-PEAK	4M	23,520	65,145	-63.9%	23,520	0.0%
ELEC NYISO OFF-PEAK	58	7,808	13,264	-41.1%	8,512	-8.3%
ELECTRICITY ERCOT PEAK	ERE	0	0	-	0	-
ELECTRICITY OFF PEAK	46	15,734	52,807	-70.2%	19,606	-19.7%
ELECTRICITY OFF PEAK	4P	7,808	18,730	-58.3%	8,512	-8.3%
ELECTRICITY OFF PEAK	50	0	0	-	0	-
EMC FUTURE	EMC	0	0	-	0	-
EMMISSIONS	CPL	0	250	-100.0%	0	-
ERCOT HOUSTON Z MCPE 5MW PEAK SWAP	I1	0	0	-	0	-
ERCOT NORTH ZMCPE 5MW OFFPEAK SWAP	I6	82,080	215,630	-61.9%	87,360	-6.0%
ERCOT NORTH ZMCPE 5MW PEAK	I5	8,235	14,385	-42.8%	8,625	-4.5%
ETHANOL T2 FOB ROTT INCL DUTY SWAP	Z1	3,839	2,427	58.2%	3,159	21.5%
EU LOW SULPHUR GASOIL CRACK	LSC	0	0	-	0	-
EURO 1% FUEL OIL NEW BALM	KX	5	30	-83.3%	0	-
EURO 3.5% FUEL OIL M CRK	FL	0	0	-	0	-
EURO 3.5% FUEL OIL RDAM B	KR	579	108	436.1%	1,177	-50.8%
EURO 3.5% FUEL OIL SPREAD	FK	2,560	1,293	98.0%	2,489	2.9%
EURO-DENOMINATED PETRO PROD	IBE	0	180	-100.0%	0	-
EURO-DENOMINATED PETRO PROD	MFE	0	0	-	0	-
EURO-DENOMINATED PETRO PROD	MFT	0	0	-	0	-
EURO-DENOMINATED PETRO PROD	NCP	963	0	-	462	108.4%
EURO GASOIL 10 CAL SWAP	GT	6	2	200.0%	0	-
EURO GASOIL 10PPM VS ICE	ET	246	824	-70.1%	225	9.3%
EUROPE 1% FUEL OIL NWE CA	UF	598	593	0.8%	479	24.8%
EUROPE 1% FUEL OIL RDAM C	UH	100	306	-67.3%	110	-9.1%
EUROPE 3.5% FUEL OIL MED	UI	352	458	-23.1%	228	54.4%
EUROPE 3.5% FUEL OIL RDAM	UV	13,637	11,574	17.8%	14,103	-3.3%
EUROPEAN GASOIL (ICE)	7F	3,177	0	-	4,533	-29.9%
EUROPEAN NAPHTHA BALMO	KZ	75	225	-66.7%	104	-27.9%
EUROPEAN NAPHTHA CRACK SPR	EN	14,326	15,755	-9.1%	13,265	8.0%
EUROPE DATED BRENT SWAP	UB	9,203	7,750	18.7%	4,633	98.6%
EUROPE JET KERO NWE CALSW	UJ	81	157	-48.4%	104	-22.1%
EUROPE NAPHTHA CALSWAP	UN	1,920	2,216	-13.4%	1,832	4.8%
EURO PROPANE CIF ARA SWA	PS	646	707	-8.6%	588	9.9%
FAME 0 BIODIESEL FOB RTDM SWP	2L	0	0	-	0	-
FLORIDA GAS ZONE3 BASIS S	FP	10,698	1,640	552.3%	10,763	-0.6%
FREIGHT MARKETS	FLP	24	0	-	0	-
FREIGHT MARKETS	FRC	0	0	-	0	-
FREIGHT MARKETS	TC6	0	0	-	0	-
FUEL OIL CRACK VS ICE	FO	17,227	25,895	-33.5%	17,432	-1.2%
FUEL OIL NWE CRACK VS ICE	FI	508	3,641	-86.0%	557	-8.8%
FUEL OIL (PLATS) CAR CM	1W	158	64	146.9%	151	4.6%
FUEL OIL (PLATS) CAR CN	1X	146	40	265.0%	146	0.0%
FUELOIL SWAP:CARGOES VS.B	FS	2,976	3,534	-15.8%	2,819	5.6%
GAS EURO-BOB OXY NWE BARGES	7H	7,442	6,798	9.5%	7,262	2.5%
GAS EURO-BOB OXY NWE BARGES CRK	7K	40,729	41,781	-2.5%	40,636	0.2%
GASOIL 0.1 BRGS FOB VS IC	6V	0	0	-	1	-100.0%

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Energy Futures						
GASOIL 0.1 CARGOES CIF NE	TW	0	0	-	0	-
GASOIL 0.1CIF MED VS ICE	Z5	55	321	-82.9%	45	22.2%
GASOIL 0.1 CIF NWE VS ISE	TU	55	60	-8.3%	145	-62.1%
GASOIL 0.1 CIF VS ICE GAS	8W	0	0	-	0	-
GASOIL 0.1 CRG CIF NW VS	4V	10	0	-	0	-
GASOIL 0.1 RDAM BRGS VS I	WQ	135	1,103	-87.8%	160	-15.6%
GASOIL 0.1 ROTTERDAM BARG	VL	0	0	-	0	-
GASOIL 10P CRG CIF NW VS	3V	5	14	-64.3%	0	-
GASOIL 10PPM CARGOES CIF	TY	0	1	-100.0%	0	-
GASOIL 10PPM VS ICE SWAP	TP	405	620	-34.7%	530	-23.6%
GASOIL BULLET SWAP	BG	0	5	-100.0%	0	-
GASOIL CALENDAR SWAP	GX	159	661	-75.9%	165	-3.6%
GASOIL CRACK SPREAD CALEN	GZ	12,865	23,563	-45.4%	10,921	17.8%
GASOIL MINI CALENDAR SWAP	QA	1,266	741	70.9%	1,214	4.3%
GASOLINE UP-DOWN (ARGUS)	UZ	0	0	-	0	-
GASOLINE UP-DOWN BALMO SW	1K	1,400	230	508.7%	335	317.9%
GC ULSD VS GC JET SPREAD	VV	0	250	-100.0%	0	-
GROUP THREE ULSD (PLATTS)	A7	10	489	-98.0%	60	-83.3%
GRP THREE ULSD(PLT)VS HEA	A6	12,039	17,834	-32.5%	12,008	0.3%
GRP THREE UNL GS (PLT) VS	A8	3,281	3,590	-8.6%	3,877	-15.4%
GULF COAST 3% FUEL OIL BA	VZ	850	1,564	-45.7%	1,183	-28.1%
GULF COAST GASOLINE CLNDR	GS	2,749	99	2,676.8%	1,984	38.6%
GULF COAST JET FUEL CLNDR	GE	2,528	1,955	29.3%	3,015	-16.2%
GULF COAST JET VS NYM 2 H	ME	38,442	47,416	-18.9%	35,891	7.1%
GULF COAST NO.6 FUEL OIL	MF	60,506	36,302	66.7%	56,027	8.0%
GULF COAST NO.6 FUEL OIL	MG	7,808	7,254	7.6%	8,635	-9.6%
GULF COAST ULSD CALENDAR	LY	6,918	7,646	-9.5%	6,737	2.7%
GULF COAST ULSD CRACK SPR	GY	13,279	22,311	-40.5%	14,001	-5.2%
HEATING OIL BALMO CLNDR S	1G	0	50	-100.0%	0	-
HEATING OIL CRCK SPRD BAL	1H	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	0	13,682	-100.0%	0	-
HENRY HUB BASIS SWAP	HB	37,958	16,704	127.2%	38,670	-1.8%
HENRY HUB INDEX SWAP FUTU	IN	19,262	10,800	78.4%	15,570	23.7%
HENRY HUB SWAP	NN	1,618,707	2,116,701	-23.5%	1,671,003	-3.1%
HENRY HUB SWING FUTURE	SN	0	208	-100.0%	0	-
HOUSTON SHIP CHANNEL BASI	NH	17,140	9,586	78.8%	15,367	11.5%
HOUSTON SHIP CHANNEL INDE	IP	0	0	-	0	-
ICE BRENT DUBAI SWAP	DB	4,370	2,850	53.3%	4,095	6.7%
ICE GASOIL BALMO SWAP	U9	0	0	-	0	-
IN DELIVERY MONTH EUA	6T	76,491	114,421	-33.1%	67,285	13.7%
INDIANA MISO	FDM	0	19,680	-100.0%	0	-
INDIANA MISO	FTD	0	0	-	0	-
INDIANA MISO	FTM	125,120	94,506	32.4%	132,160	-5.3%
INDIANA MISO	PDM	6,500	1,415	359.4%	7,391	-12.1%
INDIANA MISO	PTD	0	0	-	0	-
INDIANA MISO	PTM	5,439	7,605	-28.5%	5,959	-8.7%
INDONESIAN COAL	MCC	795	1,790	-55.6%	970	-18.0%
ISO NEW ENGLAND OFF-PEAK	KI	1,224	4,004	-69.4%	1,284	-4.7%
ISO NEW ENGLAND PK LMP	NI	1,774	5,400	-67.1%	1,901	-6.7%
JAPAN C&F NAPHTHA CRACK S	JB	400	178	124.7%	560	-28.6%
JAPAN C&F NAPHTHA SWAP	JA	1,563	1,458	7.2%	1,514	3.2%



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JAPAN NAPHTHA BALMO SWAP	E6	25	63	-60.3%	126	-80.2%
JET AV FUEL (P) CAR FM ICE GAS SWAP	1V	145	73	98.6%	161	-9.9%
JET BARGES VS ICE GASOIL	JR	0	0	-	0	-
JET CIF NWE VS ICE	JC	415	758	-45.3%	355	16.9%
JET FUEL BRG FOB RDM VS I	9Q	0	0	-	0	-
JET FUEL CARGOES CIF NEW	F3	0	0	-	0	-
JET FUEL CRG CIF NEW VS I	6X	0	13	-100.0%	0	-
JET FUEL UP-DOWN BALMO CL	1M	1,510	6,095	-75.2%	863	75.0%
JET UP-DOWN(ARGUS) SWAP	JU	0	0	-	0	-
LA CARB DIESEL (OPIS)	LX	60	120	-50.0%	74	-18.9%
LA CARB DIESEL (OPIS) SWA	KL	805	1,680	-52.1%	1,050	-23.3%
LA CARBOB GASOLINE(OPIS)S	JL	400	725	-44.8%	1,050	-61.9%
LA JET FUEL VS NYM NO 2 H	MQ	15	793	-98.1%	40	-62.5%
LA JET (OPIS) SWAP	JS	850	1,950	-56.4%	825	3.0%
LLS (ARGUS) CALENDAR SWAP	XA	0	1,000	-100.0%	0	-
LLS (ARGUS) VS WTI SWAP	WJ	48,395	46,296	4.5%	49,378	-2.0%
LOS ANGELES CARB GASOLINE	MH	0	0	-	0	-
MARS (ARGUS) VS WTI SWAP	YX	13,128	11,385	15.3%	13,190	-0.5%
MARS (ARGUS) VS WTI TRD M	YV	3,301	450	633.6%	175	1,786.3%
MCCLOSKEY ARA ARGS COAL	MTF	114,843	81,829	40.3%	107,500	6.8%
MCCLOSKEY RCH BAY COAL	MFF	31,949	34,214	-6.6%	33,138	-3.6%
MGF FUT	MGF	0	0	-	0	-
MGN1 SWAP FUT	MGN	425	651	-34.7%	445	-4.5%
MICHCON NG INDEX SWAP	Y8	0	0	-	0	-
MICHIGAN BASIS	NF	2,286	1,828	25.1%	2,168	5.4%
MICHIGAN HUB OFF-PEAK MON	HJ	0	0	-	0	-
MICHIGAN HUB PEAK MONTH S	HM	0	0	-	0	-
MICHIGAN MISO	HMO	186,960	216,040	-13.5%	191,536	-2.4%
MICHIGAN MISO	HMW	12,710	9,252	37.4%	12,970	-2.0%
MINI GAS EUROBOB OXY NWE ARGS BALMO	MEB	374	704	-46.9%	351	6.6%
MINI RBOB V. EBOBARG NWE BRGS BALMO	MXR	500	163	206.7%	500	0.0%
MINI RBOB V. EBOB(ARGUS) NWE BRGS	MXB	1,492	497	200.2%	1,207	23.6%
MISO 5MW OFF PEAK	4R	0	0	-	0	-
MISO 5MW PEAK	4Q	0	0	-	0	-
MJC FUT	MJC	180	890	-79.8%	180	0.0%
MNC FUT	MNC	5,278	5,066	4.2%	5,455	-3.2%
MONT BELVIEU ETHANE 5 DECIMAL	C0	19,039	8,951	112.7%	18,497	2.9%
MONT BELVIEU ETHANE OPIS BALMO	8C	100	0	-	205	-51.2%
MONT BELVIEU LDH PROPANE 5 DECIMAL	B0	65,078	22,698	186.7%	70,840	-8.1%
MONT BELVIEU LDH PROPANE OPIS BALMO	8O	1,020	875	16.6%	777	31.3%
MONT BELVIEU NATURAL GASOLINE 5 DEC	7Q	14,311	6,429	122.6%	14,063	1.8%
MONT BELVIEU NATURAL GASOLINE BALMO	R0	105	295	-64.4%	305	-65.6%
MONT BELVIEU NORMAL BUTANE 5 DECIMAL	D0	21,012	12,801	64.1%	20,792	1.1%
MONT BELVIEU NORMAL BUTANE BALMO	8J	217	295	-26.4%	560	-61.3%
NAT GAS BASIS SWAP	TZ6	1,160	10,441	-88.9%	1,563	-25.8%
NATURAL GAS	XAC	0	0	-	0	-
NATURAL GAS INDEX	TZI	0	480	-100.0%	0	-
NATURAL GAS PEN SWP	NP	520,699	717,156	-27.4%	564,934	-7.8%
NEPOOL CNCTCT 5MW D AH O	P3	12,504	4,696	166.3%	13,208	-5.3%
NEPOOL CONECTIC 5MW D AH	P2	684	680	0.6%	724	-5.5%
NEPOOL INTR HUB 5MW D AH	H2	293,645	406,817	-27.8%	306,669	-4.2%
NEPOOL INTR HUB 5MW D AH	U6	17,153	25,830	-33.6%	17,793	-3.6%
NEPOOL MAINE 5MW D AH O E	W2	0	3,680	-100.0%	0	-

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Energy Futures					
NEPOOL MAINE 5MW D AH PK	0	0	-	0	-
NEPOOL NE MASS 5MW D AH O	15,616	58,016	-73.1%	17,024	-8.3%
NEPOOL NE MASS 5MW D AH P	860	3,154	-72.7%	1,340	-35.8%
NEPOOL NEW HAMP 5MW D AH	430	512	-16.0%	470	-8.5%
NEPOOL NEW HAMP 5MW D AH	7,808	9,328	-16.3%	8,512	-8.3%
NEPOOL RHD ISLD 5MW D AH	10,707	9,454	13.3%	11,107	-3.6%
NEPOOL RHODE IL 5MW D AH	194,013	154,337	25.7%	202,813	-4.3%
NEPOOL SE MASS 5MW D AH O	3,904	4,664	-16.3%	4,256	-8.3%
NEPOOL SE MASS 5MW D AH P	215	256	-16.0%	235	-8.5%
NEPOOL W CNT MASS 5MW D A	28,208	62,028	-54.5%	28,208	0.0%
NEPOOL W CNTR M 5MW D AH	1,783	3,614	-50.7%	1,783	0.0%
NEW YORK 0.3% FUEL OIL HI	0	0	-	0	-
NEW YORK ETHANOL SWAP	1,920	2,355	-18.5%	2,815	-31.8%
NEW YORK HUB ZONE G PEAK	0	0	-	0	-
NEW YORK HUB ZONE J PEAK	0	0	-	0	-
NGPL MID-CONTINENT	20,363	20,425	-0.3%	19,977	1.9%
NGPL MIDCONTINENT INDEX	180	0	-	0	-
NGPL STX NAT GAS INDEX SW	0	0	-	0	-
NGPL TEX/OK	42,335	22,454	88.5%	41,510	2.0%
NGPL TEXOK INDEX	0	0	-	0	-
NGPL TEXOK SWING SWAP	0	0	-	0	-
N ILLINOIS HUB DAILY	0	0	-	0	-
N ILLINOIS HUB MTHLY	1,768	2,896	-39.0%	1,902	-7.0%
NO 2 UP-DOWN SPREAD CALEN	1,075	701	53.4%	400	168.8%
NORTHERN NATURAL GAS DEMAR	120	0	-	620	-80.6%
NORTHERN NATURAL GAS VENTU	6,691	2,034	229.0%	7,091	-5.6%
NORTHERN ILLINOIS OFF-PEA	2,260	4,208	-46.3%	2,384	-5.2%
NORTHWEST ROCKIES BASIS S	17,981	9,038	98.9%	18,928	-5.0%
N ROCKIES PIPE SWAP	0	0	-	656	-100.0%
NY1% VS GC SPREAD SWAP	5,277	8,440	-37.5%	4,506	17.1%
NY 2.2% FUEL OIL (PLATTS	458	60	663.3%	645	-29.0%
NY 3.0% FUEL OIL (PLATTS	520	755	-31.1%	620	-16.1%
NY HARBOR 1% FUEL OIL BAL	50	235	-78.7%	0	-
NY HARBOR HEAT OIL SWP	23,371	12,353	89.2%	28,899	-19.1%
NY HARBOR LOW SULPUR GAS 1000MBBL	3,340	0	-	3,575	-6.6%
NY HARBOR LOW SULPUR GASOIL 1000MT	0	0	-	0	-
NY HARBOR RESIDUAL FUEL 1	5,796	9,539	-39.2%	5,500	5.4%
NY HARBOR RESIDUAL FUEL C	0	100	-100.0%	0	-
NYH NO 2 CRACK SPREAD CAL	17,275	28,539	-39.5%	18,594	-7.1%
NY H OIL PLATTS VS NYMEX	384	2,461	-84.4%	757	-49.3%
NYISO A	9,700	11,247	-13.8%	10,177	-4.7%
NYISO A OFF-PEAK	3,400	4,192	-18.9%	3,546	-4.1%
NYISO CAPACITY	884	429	106.1%	764	15.7%
NYISO CAPACITY	1,556	526	195.8%	1,482	5.0%
NYISO G	3,689	5,776	-36.1%	4,009	-8.0%
NYISO G OFF-PEAK	1,215	2,534	-52.1%	1,331	-8.7%
NYISO J	7,274	6,608	10.1%	7,504	-3.1%
NYISO J OFF-PEAK	1,414	1,194	18.4%	1,274	11.0%
NYISO ZONE A 5MW D AH O P	489,321	725,894	-32.6%	509,385	-3.9%
NYISO ZONE A 5MW D AH PK	27,459	47,228	-41.9%	29,799	-7.9%
NYISO ZONE C 5MW D AH O P	31,328	56,464	-44.5%	32,032	-2.2%
NYISO ZONE C 5MW D AH PK	1,705	3,495	-51.2%	1,745	-2.3%
NYISO ZONE G 5MW D AH O P	275,072	564,224	-51.2%	294,784	-6.7%

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Energy Futures						
NYISO ZONE G 5MW D AH PK	T3	20,525	46,388	-55.8%	20,225	1.5%
NYISO ZONE J 5MW D AH O P	D4	107,488	287,711	-62.6%	115,232	-6.7%
NYISO ZONE J 5MW D AH PK	D3	7,589	20,120	-62.3%	8,089	-6.2%
NY JET FUEL (ARGUS) VS HEATING OIL	5U	0	0	-	0	-
NY JET FUEL (PLATTS) HEAT OIL SWAP	1U	1,660	5,230	-68.3%	1,675	-0.9%
NYMEX ALUMINUM FUTURES	AN	0	0	-	0	-
NYMEX ULSD VS NYMEX HO	UY	844	30	2,713.3%	989	-14.7%
NY ULSD (ARGUS) VS HEATING OIL	7Y	7,348	2,254	226.0%	7,685	-4.4%
ONEOK OKLAHOMA NG BASIS	8X	2,875	2,194	31.0%	2,482	15.8%
ONTARIO POWER SWAPS	OFD	0	0	-	0	-
ONTARIO POWER SWAPS	OFM	211,643	148,338	42.7%	216,571	-2.3%
ONTARIO POWER SWAPS	OPD	0	0	-	0	-
ONTARIO POWER SWAPS	OPM	15,895	18,379	-13.5%	16,875	-5.8%
OPIS PHYSICAL NATURAL GASOLINE	3R	0	0	-	0	-
OPIS PHYSICAL NORMAL BUTANE	3M	0	0	-	0	-
PANHANDLE BASIS SWAP FUTU	PH	24,347	20,782	17.2%	23,269	4.6%
PANHANDLE INDEX SWAP FUTU	IV	0	0	-	0	-
PANHANDLE PIPE SWAP	XH	0	0	-	0	-
PERMIAN BASIS SWAP	PM	4,335	122	3,453.3%	5,441	-20.3%
PETROCHEMICALS	22	31	7	342.9%	12	158.3%
PETROCHEMICALS	32	61	151	-59.6%	27	125.9%
PETROCHEMICALS	51	0	0	-	0	-
PETROCHEMICALS	81	0	0	-	0	-
PETROCHEMICALS	8I	1,738	1,163	49.4%	1,542	12.7%
PETROCHEMICALS	91	61	39	56.4%	85	-28.2%
PETROCHEMICALS	HPE	246	96	156.3%	249	-1.2%
PETROCHEMICALS	JKM	0	0	-	0	-
PETROCHEMICALS	LPE	30	0	-	0	-
PETROCHEMICALS	MAE	70	10	600.0%	10	600.0%
PETROCHEMICALS	MAS	80	65	23.1%	30	166.7%
PETROCHEMICALS	MBE	2,671	2,065	29.3%	2,338	14.2%
PETROCHEMICALS	MNB	2,152	2,068	4.1%	1,980	8.7%
PETRO CRCKS & SPRDS ASIA	STI	0	0	-	0	-
PETRO CRCKS & SPRDS ASIA	STR	250	10	2,400.0%	275	-9.1%
PETRO CRCKS & SPRDS ASIA	STS	45	320	-85.9%	75	-40.0%
PETRO CRCKS & SPRDS NA	CBA	0	150	-100.0%	0	-
PETRO CRCKS & SPRDS NA	CRB	476	74	543.2%	153	211.1%
PETRO CRCKS & SPRDS NA	EXR	1,514	2,023	-25.2%	1,539	-1.6%
PETRO CRCKS & SPRDS NA	FOC	1,200	855	40.4%	1,175	2.1%
PETRO CRCKS & SPRDS NA	GBB	0	0	-	0	-
PETRO CRCKS & SPRDS NA	GCI	3,732	4,362	-14.4%	3,287	13.5%
PETRO CRCKS & SPRDS NA	GCU	37,483	33,333	12.5%	38,317	-2.2%
PETRO CRCKS & SPRDS NA	GFC	0	50	-100.0%	100	-100.0%
PETRO CRCKS & SPRDS NA	HOB	12,711	7,191	76.8%	10,847	17.2%
PETRO CRCKS & SPRDS NA	KSD	0	650	-100.0%	0	-
PETRO CRCKS & SPRDS NA	NFC	0	0	-	0	-
PETRO CRCKS & SPRDS NA	NFG	0	0	-	0	-
PETRO CRCKS & SPRDS NA	NYF	1,975	2,450	-19.4%	2,350	-16.0%
PETRO CRCKS & SPRDS NA	NYH	0	0	-	0	-
PETRO CRCKS & SPRDS NA	RBB	26,910	14,956	79.9%	22,048	22.1%
PETRO CRCKS & SPRDS NA	RVG	1,565	425	268.2%	1,590	-1.6%
PETRO CRK&SPRD EURO	1NB	11,275	4,627	143.7%	11,305	-0.3%
PETRO CRK&SPRD EURO	1ND	0	0	-	0	-



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Energy Futures						
PETRO CRK&SPRD EURO	43	307	207	48.3%	306	0.3%
PETRO CRK&SPRD EURO	BFR	90	600	-85.0%	120	-25.0%
PETRO CRK&SPRD EURO	BOB	3,249	1,748	85.9%	3,350	-3.0%
PETRO CRK&SPRD EURO	EBF	0	0	-	0	-
PETRO CRK&SPRD EURO	EOB	91	39	133.3%	99	-8.1%
PETRO CRK&SPRD EURO	EPN	212	320	-33.8%	266	-20.3%
PETRO CRK&SPRD EURO	EVC	5,268	1,134	364.6%	4,397	19.8%
PETRO CRK&SPRD EURO	FBT	200	880	-77.3%	340	-41.2%
PETRO CRK&SPRD EURO	FVB	35	66	-47.0%	33	6.1%
PETRO CRK&SPRD EURO	GCB	43	450	-90.4%	0	-
PETRO CRK&SPRD EURO	GOC	316	327	-3.4%	331	-4.5%
PETRO CRK&SPRD EURO	GRB	0	5	-100.0%	0	-
PETRO CRK&SPRD EURO	GRS	0	0	-	0	-
PETRO CRK&SPRD EURO	LSU	0	15	-100.0%	0	-
PETRO CRK&SPRD EURO	MGB	193	3	6,333.3%	205	-5.9%
PETRO CRK&SPRD EURO	MUD	544	503	8.2%	520	4.6%
PETRO CRK&SPRD EURO	NBB	0	0	-	0	-
PETRO CRK&SPRD EURO	NOB	422	461	-8.5%	438	-3.7%
PETRO CRK&SPRD EURO	NYG	0	0	-	0	-
PETRO CRK&SPRD EURO	SFB	0	0	-	0	-
PETRO CRK&SPRD EURO	SFC	0	70	-100.0%	0	-
PETROLEUM PRODUCTS	D43	0	0	-	0	-
PETROLEUM PRODUCTS	D44	5	567	-99.1%	28	-82.1%
PETROLEUM PRODUCTS	D53	0	0	-	0	-
PETROLEUM PRODUCTS	D62	0	0	-	0	-
PETROLEUM PRODUCTS	D63	0	0	-	0	-
PETROLEUM PRODUCTS	D64	77	273	-71.8%	153	-49.7%
PETROLEUM PRODUCTS	EWB	0	17	-100.0%	0	-
PETROLEUM PRODUCTS	EWG	0	30	-100.0%	0	-
PETROLEUM PRODUCTS	RMG	0	0	-	0	-
PETROLEUM PRODUCTS	RMK	0	0	-	0	-
PETROLEUM PRODUCTS ASIA	E6M	180	100	80.0%	97	85.6%
PETROLEUM PRODUCTS ASIA	MJN	2,364	3,058	-22.7%	2,066	14.4%
PETRO OUTRIGHT EURO	0A	0	0	-	30	-100.0%
PETRO OUTRIGHT EURO	0B	520	381	36.5%	364	42.9%
PETRO OUTRIGHT EURO	0C	0	50	-100.0%	0	-
PETRO OUTRIGHT EURO	0D	7,969	9,450	-15.7%	8,258	-3.5%
PETRO OUTRIGHT EURO	0E	678	120	465.0%	387	75.2%
PETRO OUTRIGHT EURO	0F	1,607	3,250	-50.6%	1,700	-5.5%
PETRO OUTRIGHT EURO	1T	5	30	-83.3%	10	-50.0%
PETRO OUTRIGHT EURO	33	749	479	56.4%	868	-13.7%
PETRO OUTRIGHT EURO	59	0	0	-	0	-
PETRO OUTRIGHT EURO	5L	195	70	178.6%	110	77.3%
PETRO OUTRIGHT EURO	63	30	140	-78.6%	30	0.0%
PETRO OUTRIGHT EURO	6L	0	0	-	0	-
PETRO OUTRIGHT EURO	7I	25	220	-88.6%	72	-65.3%
PETRO OUTRIGHT EURO	7P	10	0	-	0	-
PETRO OUTRIGHT EURO	7R	300	458	-34.5%	390	-23.1%
PETRO OUTRIGHT EURO	88	133	0	-	0	-
PETRO OUTRIGHT EURO	CBB	0	0	-	0	-
PETRO OUTRIGHT EURO	CPB	0	50	-100.0%	8	-100.0%
PETRO OUTRIGHT EURO	EFF	5	57	-91.2%	40	-87.5%
PETRO OUTRIGHT EURO	EFM	196	230	-14.8%	179	9.5%



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Energy Futures						
PETRO OUTRIGHT EURO	ENS	302	476	-36.6%	267	13.1%
PETRO OUTRIGHT EURO	EWN	321	75	328.0%	268	19.8%
PETRO OUTRIGHT EURO	FBD	24	0	-	0	-
PETRO OUTRIGHT EURO	MBB	50	0	-	0	-
PETRO OUTRIGHT EURO	MBN	3,308	1,698	94.8%	3,434	-3.7%
PETRO OUTRIGHT EURO	RBF	0	280	-100.0%	0	-
PETRO OUTRIGHT EURO	SMU	0	0	-	100	-100.0%
PETRO OUTRIGHT EURO	T0	836	140	497.1%	839	-0.4%
PETRO OUTRIGHT EURO	ULB	915	0	-	585	56.4%
PETRO OUTRIGHT EURO	V0	1,354	1,200	12.8%	350	286.9%
PETRO OUTRIGHT EURO	W0	0	0	-	0	-
PETRO OUTRIGHT EURO	X0	372	110	238.2%	300	24.0%
PETRO OUTRIGHT EURO	Y0	50	0	-	0	-
PETRO OUTRIGHT NA	5Y	0	0	-	0	-
PETRO OUTRIGHT NA	DBB	0	0	-	0	-
PETRO OUTRIGHT NA	FCB	512	89	475.3%	195	162.6%
PETRO OUTRIGHT NA	FOB	10	0	-	0	-
PETRO OUTRIGHT NA	FOM	15	0	-	0	-
PETRO OUTRIGHT NA	GKS	0	0	-	0	-
PETRO OUTRIGHT NA	JE	20	30	-33.3%	20	0.0%
PETRO OUTRIGHT NA	JET	100	0	-	0	-
PETRO OUTRIGHT NA	MBL	551	648	-15.0%	494	11.5%
PETRO OUTRIGHT NA	MEN	255	687	-62.9%	476	-46.4%
PETRO OUTRIGHT NA	MEO	8,549	9,909	-13.7%	8,069	5.9%
PETRO OUTRIGHT NA	MFD	20	145	-86.2%	37	-45.9%
PETRO OUTRIGHT NA	MMF	293	134	118.7%	263	11.4%
PETRO OUTRIGHT NA	NYB	0	0	-	0	-
PETRO OUTRIGHT NA	NYT	0	0	-	0	-
PETRO OUTRIGHT NA	XER	0	0	-	0	-
PGE&E CITYGATE	PC	0	1,116	-100.0%	0	-
PJM AD HUB 5MW REAL TIME	V3	1,388,995	1,473,326	-5.7%	1,452,355	-4.4%
PJM AD HUB 5MW REAL TIME	Z9	51,604	62,762	-17.8%	54,004	-4.4%
PJM AECO DA OFF-PEAK	X1	144,201	279,130	-48.3%	155,113	-7.0%
PJM AECO DA PEAK	Y1	7,877	15,175	-48.1%	8,497	-7.3%
PJM APS ZONE DA OFF-PEAK	W4	25,824	39,912	-35.3%	26,880	-3.9%
PJM APS ZONE DA PEAK	S4	1,410	2,172	-35.1%	1,470	-4.1%
PJM ATSI ELEC	MOD	0	2,366	-100.0%	0	-
PJM ATSI ELEC	MPD	0	128	-100.0%	0	-
PJM BGE DA OFF-PEAK	R3	26,993	53,950	-50.0%	29,457	-8.4%
PJM BGE DA PEAK	E3	2,005	4,774	-58.0%	2,265	-11.5%
PJM COMED 5MW D AH O PK	D9	66,013	112,105	-41.1%	72,701	-9.2%
PJM COMED 5MW D AH PK	D8	3,632	6,119	-40.6%	4,012	-9.5%
PJM DAILY	JD	0	10	-100.0%	0	-
PJM DAYTON DA OFF-PEAK	R7	268,858	350,018	-23.2%	291,386	-7.7%
PJM DAYTON DA PEAK	D7	14,457	23,237	-37.8%	15,777	-8.4%
PJM DPL DA OFF-PEAK	E8	0	5,915	-100.0%	0	-
PJM DPL DA PEAK	L8	0	320	-100.0%	0	-
PJM DUQUESNE 5MW D AH PK	D5	0	213	-100.0%	0	-
PJM DUQUS 5MW D AH O PK	D6	0	3,936	-100.0%	0	-
PJM EASTERNH DA PEAK	E9	0	0	-	0	-
PJM JCPL DA OFF-PEAK	F2	109,030	160,160	-31.9%	108,870	0.1%
PJM JCPL DA PEAK	J2	6,080	10,315	-41.1%	6,380	-4.7%
PJM NI HUB 5MW REAL TIME	B3	26,486	58,959	-55.1%	27,866	-5.0%

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Energy Futures						
PJM NI HUB 5MW REAL TIME	B6	560,070	829,843	-32.5%	580,134	-3.5%
PJM NILL DA OFF-PEAK	L3	148,029	477,708	-69.0%	161,421	-8.3%
PJM NILL DA PEAK	N3	8,435	22,184	-62.0%	8,973	-6.0%
PJM OFF-PEAK LMP SWAP FUT	JP	7,392	11,276	-34.4%	7,630	-3.1%
PJM PECO ZONE5MW PEAK CAL MO DAY AH	4N	430	1,192	-63.9%	470	-8.5%
PJM PEPKO DA OFF-PEAK	Q8	0	0	-	0	-
PJM PEPKO DA PEAK	R8	0	448	-100.0%	0	-
PJM PPL DA OFF-PEAK	F5	35,136	89,230	-60.6%	38,304	-8.3%
PJM PPL DA PEAK	L5	2,795	6,737	-58.5%	3,055	-8.5%
PJM PSEG DA OFF-PEAK	W6	13,013	106,826	-87.8%	16,885	-22.9%
PJM PSEG DA PEAK	L6	704	5,779	-87.8%	924	-23.8%
PJM WES HUB PEAK LMP 50 M	4S	215	407	-47.2%	235	-8.5%
PJM WESTH DA OFF-PEAK	E4	1,326,001	878,039	51.0%	1,349,585	-1.7%
PJM WESTHDA PEAK	J4	74,207	55,247	34.3%	76,547	-3.1%
PJM WESTH RT OFF-PEAK	N9	2,881,996	1,805,900	59.6%	2,939,372	-2.0%
PJM WESTH RT PEAK	L1	134,984	152,127	-11.3%	138,704	-2.7%
PLASTICS	PGP	2,772	955	190.3%	2,420	14.5%
PLASTICS	PPP	0	15	-100.0%	0	-
POLYETHYLENE FUTURES	P6	0	0	-	0	-
PREMIUM UNLD 10P FOB MED	3G	895	570	57.0%	1,078	-17.0%
PREMIUM UNLD 10PPM CARGOE	4G	0	6	-100.0%	0	-
PREMIUM UNLEAD 10PPM FOB	8G	85	35	142.9%	68	25.0%
PREM UNL GAS 10PPM RDAM FOB BALMO	7N	0	0	-	0	-
PREM UNL GAS 10PPM RDAM FOB SWAP	7L	142	96	47.9%	112	26.8%
PROPANE NON-LDH MB (OPIS) BALMO SWP	1S	65	0	-	100	-35.0%
PROPANE NON-LDH MT. BEL (OPIS) SWP	1R	10,646	1,750	508.3%	10,748	-0.9%
RBOB CALENDAR SWAP	RL	16,986	16,563	2.6%	17,779	-4.5%
RBOB CRACK SPREAD	RM	3,177	14,891	-78.7%	3,631	-12.5%
RBOB CRACK SPREAD BALMO S	1E	0	0	-	0	-
RBOB GASOLINE BALMO CLNDR	1D	1,090	40	2,625.0%	381	186.1%
RBOB PHY	RBL	0	0	0.0%	0	0.0%
RBOB PHY	RBP	0	0	-	0	-
RBOB SPREAD (PLATTS) SWAP	RI	111	53	109.4%	116	-4.3%
RBOB UP-DOWN CALENDAR SWA	RV	14,903	16,095	-7.4%	15,583	-4.4%
RBOB VS HEATING OIL SWAP	RH	1,275	175	628.6%	1,725	-26.1%
SAN JUAN BASIS SWAP	NJ	3,377	1,864	81.2%	3,680	-8.2%
SAN JUAN PIPE SWAP	XX	0	0	-	0	-
SINGAPORE 180CST BALMO	BS	23	47	-51.1%	27	-14.8%
SINGAPORE 380CST BALMO	BT	25	88	-71.6%	77	-67.5%
SINGAPORE 380CST FUEL OIL	SE	8,597	6,075	41.5%	6,989	23.0%
SINGAPORE FUEL 180CST CAL	UA	3,572	5,647	-36.7%	4,147	-13.9%
SINGAPORE FUEL OIL SPREAD	SD	1,262	1,812	-30.4%	1,455	-13.3%
SINGAPORE GASOIL	MTB	105	205	-48.8%	155	-32.3%
SINGAPORE GASOIL	MTS	5,022	6,281	-20.0%	5,365	-6.4%
SINGAPORE GASOIL	STF	0	0	-	0	-
SINGAPORE GASOIL	STL	150	0	-	0	-
SINGAPORE GASOIL	STZ	500	325	53.8%	550	-9.1%
SINGAPORE GASOIL BALMO	VU	194	1,717	-88.7%	175	10.9%
SINGAPORE GASOIL CALENDAR	MSG	738	2,290	-67.8%	2,892	-74.5%
SINGAPORE GASOIL SWAP	SG	6,201	16,520	-62.5%	6,357	-2.5%
SINGAPORE GASOIL VS ICE	GA	4,770	17,265	-72.4%	5,225	-8.7%
SINGAPORE JET KERO BALMO	BX	50	0	-	0	-
SINGAPORE JET KERO GASOIL	RK	2,370	10,481	-77.4%	2,325	1.9%



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Energy Futures						
SINGAPORE JET KEROSENE SW	KS	5,745	8,667	-33.7%	5,235	9.7%
SINGAPORE JET KERO VS. GASOIL BALMO	Z0	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEADED BALMO	1P	365	880	-58.5%	420	-13.1%
SINGAPORE MOGAS 92 UNLEADED SWP	1N	21,656	12,865	68.3%	23,978	-9.7%
SINGAPORE NAPHTHA BALMO	KU	0	0	-	0	-
SINGAPORE NAPHTHA SWAP	SP	275	1,452	-81.1%	200	37.5%
SING FUEL	MSD	0	0	-	0	-
SOCAL BASIS SWAP	NS	2,632	4,900	-46.3%	2,632	0.0%
SOCAL PIPE SWAP	XN	1,100	3,288	-66.5%	1,224	-10.1%
SONAT BASIS SWAP FUTURE	SZ	4,918	2,984	64.8%	4,224	16.4%
SOUTHERN NAT LA NAT GAS	M8	4,280	0	-	0	-
SOUTH STAR TEX OKLHM KNS	8Z	2,077	1,368	51.8%	1,641	26.6%
Sumas Basis Swap	NK	7,226	6,517	10.9%	6,250	15.6%
TC2 ROTTERDAM TO USAC 37K	TM	8	55	-85.5%	13	-38.5%
TC5 RAS TANURA TO YOKOHAM	TH	15	50	-70.0%	15	0.0%
TCO BASIS SWAP	TC	74,217	3,605	1,958.7%	75,775	-2.1%
TCO NG INDEX SWAP	Q1	2,448	0	-	2,672	-8.4%
TD3 MEG TO JAPAN 250K MT	TL	0	0	-	0	-
TD5 WEST AFRICA TO USAC 1	TI	0	0	-	0	-
TENN 800 LEG NAT GAS INDE	L4	0	1,178	-100.0%	0	-
TENNESSEE 500 LEG BASIS S	NM	3,414	0	-	3,360	1.6%
TENNESSEE 500 LEG NG INDE	Y7	0	1,960	-100.0%	0	-
TENNESSEE 500 LEG NG SWIN	T7	0	0	-	0	-
TENNESSEE 800 LEG NG BASI	6Z	3,056	0	-	2,996	2.0%
TENNESSEE ZONE 0 BASIS SW	NQ	0	0	-	0	-
TETCO M-3 INDEX	IX	5,374	0	-	5,654	-5.0%
Tetco STX Basis	TX	642	336	91.1%	642	0.0%
TEXAS EASTERN ZONE M-3 BA	NX	18,829	8,259	128.0%	19,677	-4.3%
TEXAS EAST W LOUISIANA NG	8B	0	0	-	0	-
TEXAS GAS ZONE1 NG BASIS	9F	18,956	2,420	683.3%	19,242	-1.5%
TEXAS GAS ZONE SL BASIS S	TB	0	0	-	0	-
TRANSCO ZONE 1 NAT GAS IN	C4	0	0	-	0	-
TRANSCO ZONE 1 NG BASIS	8E	0	122	-100.0%	0	-
Transco Zone 3 Basis	CZ	11,332	11,152	1.6%	11,028	2.8%
TRANSCO ZONE4 BASIS SWAP	TR	27,254	5,300	414.2%	25,218	8.1%
TRANSCO ZONE 4 NAT GAS IN	B2	0	0	-	0	-
TRANSCO ZONE 6 BASIS SWAP	NZ	2,430	2,760	-12.0%	2,192	10.9%
TRANSCO ZONE 6 INDEX	IT	40	0	-	76	-47.4%
UCM FUT	UCM	20	119	-83.2%	58	-65.5%
ULSD 10PPM CIF MED BALMO	X7	0	0	-	0	-
ULSD 10PPM CIF MED SWAP	Z6	3	0	-	3	0.0%
ULSD 10PPM CIF MED VS ICE	Z7	410	231	77.5%	340	20.6%
ULSD 10PPM CIF NW BALMO S	B1	0	0	-	0	-
ULSD 10PPM CIF VS ICE GAS	7V	0	0	-	0	-
ULSD UP-DOWN(ARGUS) SWAP	US	0	0	-	0	-
ULSD UP-DOWN BALMO SWP	1L	2,046	3,420	-40.2%	3,665	-44.2%
UP DOWN GC ULSD VS NMX HO	LT	52,990	68,369	-22.5%	53,215	-0.4%
USGC UNL 87 CRACK SPREAD	RU	975	1,250	-22.0%	1,100	-11.4%
WAHA BASIS	NW	11,643	4,285	171.7%	12,671	-8.1%
WAHA INDEX SWAP FUTURE	IY	0	0	-	0	-
WESTERN RAIL DELIVERY PRB	QP	5,560	9,375	-40.7%	6,505	-14.5%
WTI-BRENT BULLET SWAP	BY	40	5,150	-99.2%	45	-11.1%
WTI-BRENT CALENDAR SWAP	BK	128,624	118,809	8.3%	130,082	-1.1%



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Energy Futures						
WTI CALENDAR	CS	138,536	157,502	-12.0%	137,374	0.8%
WTS (ARGUS) VS WTI SWAP	FF	41,876	10,378	303.5%	33,838	23.8%
WTS (ARGUS) VS WTI TRD MT	FH	9,166	4,385	109.0%	8,970	2.2%
Energy Options						
APPALACHIAN COAL	6K	0	570	-100.0%	65	-100.0%
BRENT 1 MONTH CAL	AA	0	0	-	0	-
BRENT CALENDAR SWAP	BA	270,250	298,816	-9.6%	250,906	7.7%
BRENT OIL LAST DAY	BE	27,614	26,186	5.5%	32,389	-14.7%
BRENT OIL LAST DAY	OS	51,800	78,284	-33.8%	53,242	-2.7%
CINERGY HUB PEAK MONTH	OY	0	0	-	0	-
COAL API2 INDEX	CLA	11,735	760	1,444.1%	9,163	28.1%
COAL API2 INDEX	CQA	17,105	100	17,005.0%	17,040	0.4%
COAL API4 INDEX	RLA	1,040	150	593.3%	1,040	0.0%
COAL API4 INDEX	RQA	175	0	-	325	-46.2%
COAL SWAP	CPF	425	365	16.4%	255	66.7%
COAL SWAP	RPF	2,890	1,775	62.8%	3,700	-21.9%
CRUDE OIL 1MO	WA	344,151	228,135	50.9%	391,670	-12.1%
CRUDE OIL APO	AO	533,863	557,502	-4.2%	623,535	-14.4%
CRUDE OIL CALNDR STRIP	6F	110	50	120.0%	110	0.0%
CRUDE OIL OUTRIGHTS	AH	600	0	-	0	-
CRUDE OIL OUTRIGHTS	DBP	7,020	4,180	67.9%	6,540	7.3%
CRUDE OIL PHY	CD	0	0	-	0	-
CRUDE OIL PHY	LC	148,084	105,222	40.7%	132,842	11.5%
CRUDE OIL PHY	LO	3,524,053	2,262,380	55.8%	3,264,552	7.9%
CRUDE OIL PHY	LO1	1,274	0	-	137	829.9%
CRUDE OIL PHY	LO2	15	0	-	17	-11.8%
CRUDE OIL PHY	LO3	3	0	-	0	-
CRUDE OIL PHY	LO4	0	0	-	0	0.0%
CRUDE OIL PHY	LO5	0	0	-	0	-
DAILY CRUDE OIL	DNM	0	0	-	0	-
ELEC FINSETTLED	PJD	0	0	-	0	-
ELEC FINSETTLED	PJH	0	0	-	0	-
ELEC FINSETTLED	PML	372	1,852	-79.9%	408	-8.8%
ELEC MISO PEAK	OEM	0	120	-100.0%	0	-
ELECTRICITY OFF PEAK	N9P	0	4,560	-100.0%	0	-
ETHANOL SWAP	CVR	16,955	20,837	-18.6%	15,863	6.9%
ETHANOL SWAP	GVR	11,590	6,392	81.3%	12,470	-7.1%
EURO-DENOMINATED PETRO PROD	EFB	0	696	-100.0%	0	-
EURO-DENOMINATED PETRO PROD	NWE	0	0	-	0	-
EUROPEAN JET KEROSENE NWE (PLATTS) AVG PRC	30	0	98	-100.0%	0	-
GASOIL CRACK SPREAD AVG PRICE OPTIONS	3U	0	1,875	-100.0%	0	-
GASOLINE	GCE	0	0	-	0	-
HEATING OIL CRK SPD AVG PRICE OPTIONS	3W	0	0	-	0	-
HEATING OIL PHY	LB	1,824	4,262	-57.2%	2,289	-20.3%
HEATING OIL PHY	OH	83,466	59,721	39.8%	78,964	5.7%
HENRY HUB FINANCIAL LAST	E7	16,946	32,391	-47.7%	18,213	-7.0%
HO 1 MONTH CLNDR OPTIONS	FA	50	275	-81.8%	1,400	-96.4%
HUSTN SHIP CHNL PIPE SWP	PK	2,160	0	-	0	-
IN DELIVERY MONTH EUA OPTIONS	6U	0	0	-	0	-
ISO NEW ENGLAND PK LMP	OE	0	120	-100.0%	0	-
MCCLOSKEY ARA ARGS COAL	MTO	10,515	14,700	-28.5%	12,790	-17.8%
MCCLOSKEY RCH BAY COAL	MFO	2,745	720	281.3%	3,355	-18.2%



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Energy Options						
NATURAL GAS 1 M CSO FIN	G4	2,350	56,477	-95.8%	2,750	-14.5%
NATURAL GAS 1MO	IA	0	0	-	0	-
NATURAL GAS 2 M CSO FIN	G2	0	0	-	0	-
NATURAL GAS 3 M CSO FIN	G3	5,955	11,000	-45.9%	4,655	27.9%
NATURAL GAS 5 M CSO FIN	G5	950	50	1,800.0%	250	280.0%
NATURAL GAS 6 M CSO FIN	G6	0	0	-	13,550	-100.0%
NATURAL GAS OPTION ON CALENDAR STRP	6J	10,427	15,671	-33.5%	9,907	5.2%
NATURAL GAS PHY	KD	0	0	0.0%	0	0.0%
NATURAL GAS PHY	LN	3,220,330	4,093,571	-21.3%	3,480,100	-7.5%
NATURAL GAS PHY	ON	97,508	144,644	-32.6%	100,964	-3.4%
NATURAL GAS PHY	ON1	0	0	-	0	-
NATURAL GAS PHY	ON2	0	0	-	0	-
NATURAL GAS PHY	ON3	0	0	-	0	-
NATURAL GAS PHY	ON4	0	0	-	0	-
NATURAL GAS SUMMER STRIP	4D	0	0	-	0	-
NATURAL GAS WINTER STRIP	6I	0	0	-	0	-
N ILLINOIS HUB MTHLY	OU	0	0	-	0	-
N ROCKIES PIPE SWAP	ZR	2,908	10,609	-72.6%	4,828	-39.8%
NY HARBOR HEAT OIL SWP	AT	99,257	76,718	29.4%	102,616	-3.3%
NYMEX EUROPEAN GASOIL APO	F7	338	243	39.1%	338	0.0%
NYMEX EUROPEAN GASOIL OPT	F8	220	0	-	80	175.0%
PANHANDLE PIPE SWAP	PU	0	0	-	0	-
PETROCHEMICALS	4H	13,557	16,693	-18.8%	14,922	-9.1%
PETROCHEMICALS	4I	0	0	-	0	-
PETROCHEMICALS	4J	3,985	9,950	-59.9%	4,400	-9.4%
PETROCHEMICALS	4K	0	1,425	-100.0%	0	-
PETROCHEMICALS	CPR	0	181	-100.0%	0	-
PETRO OUTRIGHT EURO	8H	525	493	6.5%	661	-20.6%
PETRO OUTRIGHT NA	FG	0	0	-	0	-
PGE CITYGATE PIPE SWAP	CW	5,400	10,800	-50.0%	6,000	-10.0%
PJM CALENDAR STRIP	6O	640	5,300	-87.9%	640	0.0%
PJM ELECTRIC	6OO	6	0	-	6	0.0%
PJM MONTHLY	JO	146	1,336	-89.1%	198	-26.3%
RBOB 1MO CAL SPD OPTIONS	ZA	0	0	-	0	-
RBOB 6 MONTH CALENDAR SPR	ZM	0	0	-	0	-
RBOB CALENDAR SWAP	RA	4,137	14,309	-71.1%	4,511	-8.3%
RBOB CRACK SPREAD AVG PRICE OPTIONS	3Y	0	0	-	0	-
RBOB PHY	OB	32,026	25,305	26.6%	35,640	-10.1%
RBOB PHY	RF	3	129	-97.7%	529	-99.4%
ROTTERDAM 3.5%FUEL OIL CL	Q6	1,905	5,243	-63.7%	2,080	-8.4%
SAN JUAN PIPE SWAP	PJ	0	2,700	-100.0%	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	C02	0	0	-	0	-
SHORT TERM CRUDE OIL	C05	0	0	-	0	-



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Energy Options						
SHORT TERM NATURAL GAS	U01	50	75	-33.3%	0	-
SHORT TERM NATURAL GAS	U02	0	0	-	550	-100.0%
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	0.0%
SHORT TERM NATURAL GAS	U28	0	0	-	0	-
SHORT TERM NATURAL GAS	U29	0	0	-	0	-
SHORT TERM NATURAL GAS	U30	0	0	-	0	-
SHORT TERM NATURAL GAS	U31	0	0	0.0%	0	-
SINGAPORE FUEL OIL 180 CS	C5	0	460	-100.0%	0	-
SINGAPORE GASOIL CALENDAR	M2	0	75	-100.0%	0	-
SINGAPORE JET FUEL CALEND	N2	625	2,510	-75.1%	800	-21.9%
SOCAL PIPE SWAP	ZN	14,752	32,220	-54.2%	15,800	-6.6%
WTI 12 MONTH CALENDAR OPT	WZ	0	0	-	0	-
WTI 6 MONTH CALENDAR OPTI	WM	0	1,932	-100.0%	0	-
WTI-BRENT BULLET SWAP	BV	48,625	81,546	-40.4%	48,170	0.9%
WTI CRUDE OIL 12 M CSO F	7Z	0	0	-	0	-
WTI CRUDE OIL 1 M CSO FI	7A	406,529	136,600	197.6%	437,595	-7.1%
Metals Futures						
COMEX GOLD	GC	385,692	369,564	4.4%	403,315	-4.4%
NYMEX HOT ROLLED STEEL	HR	17,183	9,236	86.0%	19,283	-10.9%
NYMEX PLATINUM	PL	69,084	67,413	2.5%	69,227	-0.2%
PALLADIUM	PA	31,627	41,063	-23.0%	32,778	-3.5%
URANIUM	UX	4,606	6,604	-30.3%	4,722	-2.5%
COMEX SILVER	SI	171,077	150,831	13.4%	160,735	6.4%
COMEX MINY GOLD	QO	1,347	547	146.3%	1,759	-23.4%
E-MINI SILVER	6Q	0	3	-100.0%	0	-
COMEX MINY SILVER	QI	88	221	-60.2%	75	17.3%
COMEX COPPER	HG	170,572	155,830	9.5%	164,343	3.8%
COMEX MINY COPPER	QC	110	158	-30.4%	99	11.1%
Aluminium MW Trans Prem Platts	AUP	4,464	383	1,065.5%	4,616	-3.3%
ALUMINUM	ALI	207	0	-	201	3.0%
COPPER	HGS	4,886	4,036	21.1%	4,541	7.6%
E-MICRO GOLD	MGC	1,275	1,515	-15.8%	1,705	-25.2%
FERROUS PRODUCTS	BUS	0	84	-100.0%	0	-
FERROUS PRODUCTS	SSF	0	10	-100.0%	0	-
GOLD	GCK	15	0	-	17	-11.8%
IRON ORE	PIO	534	0	-	260	105.4%
IRON ORE CHINA	TIC	0	0	-	0	-

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Metals Futures					
NYMEX IRON ORE FUTURES	10,398	6,080	71.0%	6,109	70.2%
SILVER	737	1,247	-40.9%	665	10.8%
Metals Options					
COMEX COPPER	2,505	2,743	-8.7%	3,933	-36.3%
COMEX GOLD	1,430,386	1,486,543	-3.8%	1,419,227	0.8%
COMEX SILVER	173,472	193,009	-10.1%	168,559	2.9%
GOLD	46	0	-	51	-9.8%
GOLD	87	0	-	0	-
GOLD	0	0	-	2	-100.0%
GOLD	0	0	-	0	0.0%
GOLD	0	0	-	0	-
IRON ORE CHINA	18,940	6,658	184.5%	9,461	100.2%
NYMEX HOT ROLLED STEEL	0	0	-	0	-
NYMEX PLATINUM	6,540	15,682	-58.3%	15,869	-58.8%
PALLADIUM	8,018	22,050	-63.6%	4,475	79.2%
SHORT TERM	0	0	-	0	-
SHORT TERM GOLD	0	0	-	0	-
SHORT TERM GOLD	0	0	-	0	-
SHORT TERM GOLD	0	0	-	0	-
SHORT TERM GOLD	0	0	-	0	-
SHORT TERM GOLD	0	0	-	0	-
SHORT TERM GOLD	0	0	-	0	-
SHORT TERM GOLD	0	0	-	0	-
SILVER	0	0	-	5	-100.0%
SILVER	0	0	-	0	-
SILVER	0	0	-	0	-
SILVER	0	0	-	0	0.0%
SILVER	0	0	-	0	-
TOTAL FUTURES GROUP					
Commodities and Alternative Investments Futures	120	38	215.8%	84	42.9%
Energy Futures	19,065,239	20,332,101	-6.2%	19,453,374	-2.0%
Metals Futures	873,902	814,825	7.3%	874,450	-0.1%
TOTAL FUTURES	19,939,261	21,146,964	-5.7%	20,327,908	-1.9%



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TOTAL OPTIONS GROUP					
Energy Options	9,061,984	8,471,359	7.0%	9,225,820	-1.8%
Metals Options	1,639,994	1,726,685	-5.0%	1,621,582	1.1%
TOTAL OPTIONS	10,701,978	10,198,044	4.9%	10,847,402	-1.3%
TOTAL COMBINED					
Commodities and Alternative Investments	120	38	215.8%	84	42.9%
Energy	28,127,223	28,803,460	-2.3%	28,679,194	-1.9%
Metals	2,513,896	2,541,510	-1.1%	2,496,032	0.7%
GRAND TOTAL	30,641,239	31,345,008	-2.2%	31,175,310	-1.7%