



## NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity	Open Interest JUN 2015	Open Interest JUN 2014	% CHG	Open Interest MAY 2015	% CHG
<b>Commodities and Alternative Investments Futures</b>					
COCOA TAS	75	1	7,400.0%	39	92.3%
COFFEE	17	4	325.0%	6	183.3%
COTTON	8	2	300.0%	19	-57.9%
SUGAR 11	48	3	1,500.0%	42	14.3%
<b>Energy Futures</b>					
CRUDE OIL PHY	1,679,399	1,756,346	-4.4%	1,654,078	1.5%
CRUDE OIL	13,519	25,144	-46.2%	10,441	29.5%
MINY WTI CRUDE OIL	5,883	8,103	-27.4%	5,217	12.8%
BRENT OIL LAST DAY	142,888	97,911	45.9%	136,476	4.7%
HEATING OIL PHY	367,556	291,610	26.0%	340,651	7.9%
HTG OIL	102	165	-38.2%	108	-5.6%
MINY HTG OIL	1	1	0.0%	1	0.0%
RBOB PHY	377,041	321,386	17.3%	361,961	4.2%
MINY RBOB GAS	0	0	0.0%	1	-100.0%
NATURAL GAS	96,544	72,594	33.0%	96,232	0.3%
LTD NAT GAS	393,380	423,140	-7.0%	389,489	1.0%
MINY NATURAL GAS	1,959	1,735	12.9%	2,374	-17.5%
PJM MONTHLY	13,269	21,055	-37.0%	14,323	-7.4%
NATURAL GAS PHY	1,037,262	1,034,354	0.3%	993,072	4.4%
RBOB GAS	508	634	-19.9%	614	-17.3%
3.5% FUEL OIL CID MED SWA	84	320	-73.8%	64	31.3%
3.5% FUEL OIL CIF BALMO S	0	0	-	0	-
AEP-DAYTON HUB DAILY	0	0	-	0	-
AEP-DAYTON HUB MTHLY	2,338	5,681	-58.8%	2,504	-6.6%
AEP-DAYTON HUB OFF-PEAK M	2,794	5,416	-48.4%	3,038	-8.0%
ALGON CITY GATES NAT GAS	0	0	-	0	-
ALGONQUIN CITYGATES BASIS	192	3,480	-94.5%	162	18.5%
ANR LA NAT GAS INDEX SWAP	0	0	-	0	-
ANR LOUISIANA BASIS SWAP	1,230	0	-	1,530	-19.6%
ANR OKLAHOMA	8,280	12,734	-35.0%	9,243	-10.4%
APPALACHIAN COAL (PHY)	527	1,580	-66.6%	627	-15.9%
ARGUS BIODIESEL RME FOB R	0	0	-	0	-
ARGUS LLS VS. WTI (ARG) T	9,928	6,306	57.4%	10,741	-7.6%
ARGUS PROPAN FAR EST INDE	521	415	25.5%	507	2.8%
ARGUS PROPAN(SAUDI ARAMCO	382	620	-38.4%	476	-19.7%
AUSTRALIAN COKE COAL	925	872	6.1%	921	0.4%
BRENT BALMO SWAP	2,159	215	904.2%	358	503.1%
BRENT CALENDAR SWAP	30,132	39,665	-24.0%	30,140	0.0%
BRENT CFD(PLATTS) VS FRNT	0	112	-100.0%	0	-
BRENT CFD SWAP	0	28	-100.0%	0	-
BRENT FINANCIAL FUTURES	8,576	13,018	-34.1%	8,469	1.3%
BRENT FINANCIAL FUTURES	30	0	-	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	835	795	5.0%	1,113	-25.0%
CARBON EUA EMISSIONS EURO	0	0	-	0	-
CENTERPOINT BASIS SWAP	17,653	48	36,677.1%	18,768	-5.9%
CENTERPOINT EAST INDEX	0	0	-	0	-
CHICAGO BASIS SWAP	0	0	-	0	-
CHICAGO ETHANOL SWAP	54,042	43,892	23.1%	57,693	-6.3%

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<b>Energy Futures</b>						
CHICAGO ULSD (PLATTS) SWA	4C	67	38	76.3%	69	-2.9%
CHICAGO ULSD PL VS HO SPR	5C	2,507	1,736	44.4%	3,062	-18.1%
CHICAGO UNL GAS PL VS RBO	3C	233	72	223.6%	264	-11.7%
CIG BASIS	CI	16,192	6,766	139.3%	16,692	-3.0%
CINERGY HUB OFF-PEAK MONT	EJ	844	1,976	-57.3%	908	-7.0%
CINERGY HUB PEAK MONTH	EM	974	2,676	-63.6%	1,052	-7.4%
CIN HUB 5MW D AH O PK	K2	281,672	299,472	-5.9%	291,272	-3.3%
CIN HUB 5MW D AH PK	H5	19,013	20,850	-8.8%	19,314	-1.6%
CIN HUB 5MW REAL TIME O P	H4	477,192	447,280	6.7%	507,144	-5.9%
CIN HUB 5MW REAL TIME PK	H3	15,445	31,049	-50.3%	16,409	-5.9%
COAL SWAP	ACM	355	470	-24.5%	635	-44.1%
COAL SWAP	SSI	864	2,825	-69.4%	889	-2.8%
COLUMB GULF MAINLINE NG B	5Z	39,685	19,752	100.9%	40,945	-3.1%
COLUMBIA GULF MAIN NAT G	L2	0	736	-100.0%	0	-
COLUMBIA GULF ONSHORE	GL	27,831	26,671	4.3%	27,831	0.0%
CONWAY NATURAL GASOLINE (OPIS) SWAP	8L	281	124	126.6%	334	-15.9%
CONWAY NORMAL BUTANE (OPIS) SWAP	8M	515	347	48.4%	210	145.2%
CONWAY PROPANE 5 DECIMALS SWAP	8K	11,224	5,026	123.3%	10,451	7.4%
CRUDE OIL	LPS	5,700	0	-	6,200	-8.1%
CRUDE OIL LAST DAY	26	0	0	-	0	-
CRUDE OIL OUTRIGHTS	42	173	872	-80.2%	350	-50.6%
CRUDE OIL OUTRIGHTS	DBL	16,841	1,400	1,102.9%	19,577	-14.0%
CRUDE OIL OUTRIGHTS	FE	0	0	-	0	-
CRUDE OIL OUTRIGHTS	WCC	10,551	12,588	-16.2%	9,594	10.0%
CRUDE OIL PHY	CLL	0	0	0.0%	0	0.0%
CRUDE OIL SPRDS	38	30	0	-	60	-50.0%
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	975	0	-	1,005	-3.0%
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	1,484	0	-	1,166	27.3%
DAILY PJM	PDJ	0	0	-	0	-
DAILY PJM	PEO	25,056	0	-	19,872	26.1%
DAILY PJM	PWO	0	0	-	0	-
DAILY PJM	PWP	0	0	-	0	-
DAILY PJM	WOR	0	0	-	0	-
DATED BRENT (PLATTS) DAILY SWAP	7G	1,800	635	183.5%	6,138	-70.7%
DATED TO FRONTLINE BRENT	FY	14,021	7,446	88.3%	13,471	4.1%
DEMARCO INDEX FUTURE	DI	0	0	-	0	-
DIESEL 10P BRG FOB RDM VS	7X	0	2	-100.0%	0	-
DIESEL 10PPM BARGES FOB B	U7	0	1	-100.0%	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	18,069	21,724	-16.8%	18,476	-2.2%
DUBAI CRUDE OIL BALMO	BI	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	DC	7,288	6,130	18.9%	10,090	-27.8%
EASTERN RAIL DELIVERY CSX	QX	3,694	6,508	-43.2%	6,837	-46.0%
EAST/WEST FUEL OIL SPREAD	EW	1,576	2,484	-36.6%	1,643	-4.1%
EIA FLAT TAX ONHWAY DIESE	A5	5,848	5,299	10.4%	6,498	-10.0%
ELEC ERCOT DLY PEAK	I9	0	0	-	0	-

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ELEC ERCOT DLY PEAK	N1	3,322	11,890	-72.1%	3,762	-11.7%
ELEC ERCOT OFF PEAK	ERU	0	0	-	0	-
ELEC ERCOT OFF PEAK	I2	0	0	-	0	-
ELEC ERCOT OFF PEAK	O1	59,862	272,461	-78.0%	69,190	-13.5%
ELEC FINSETTLED	47	151	2,796	-94.6%	371	-59.3%
ELEC FINSETTLED	49	0	0	-	0	-
ELEC MISO PEAK	4L	1,275	2,533	-49.7%	1,275	0.0%
ELEC MISO PEAK	55	510	661	-22.8%	510	0.0%
ELEC NYISO OFF-PEAK	4M	23,520	41,295	-43.0%	23,520	0.0%
ELEC NYISO OFF-PEAK	58	9,408	12,081	-22.1%	9,408	0.0%
ELECTRICITY ERCOT PEAK	ERE	0	0	-	0	-
ELECTRICITY OFF PEAK	46	2,721	51,624	-94.7%	7,385	-63.2%
ELECTRICITY OFF PEAK	4P	17,122	11,632	47.2%	6,290	172.2%
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	64,335	176,070	-63.5%	70,695	-9.0%
ERCOT NORTH ZMCPE 5MW PEAK	I5	6,466	12,680	-49.0%	7,066	-8.5%
ETHANOL T2 FOB ROTT INCL DUTY SWAP	Z1	5,169	2,537	103.7%	4,408	17.3%
EU LOW SULPHUR GASOIL CRACK	LSC	0	195	-100.0%	0	-
EURO 1% FUEL OIL NEW BALM	KX	4	43	-90.7%	10	-60.0%
EURO 3.5% FUEL OIL M CRK	FL	0	106	-100.0%	0	-
EURO 3.5% FUEL OIL RDAM B	KR	128	247	-48.2%	305	-58.0%
EURO 3.5% FUEL OIL SPREAD	FK	2,545	1,125	126.2%	3,123	-18.5%
EURO-DENOMINATED PETRO PROD	IBE	0	144	-100.0%	0	-
EURO-DENOMINATED PETRO PROD	MFE	0	0	-	0	-
EURO-DENOMINATED PETRO PROD	MFT	0	0	-	0	-
EURO-DENOMINATED PETRO PROD	NCP	348	0	-	220	58.2%
EURO GASOIL 10 CAL SWAP	GT	2	2	0.0%	4	-50.0%
EURO GASOIL 10PPM VS ICE	ET	209	850	-75.4%	218	-4.1%
EUROPE 1% FUEL OIL NWE CA	UF	483	592	-18.4%	423	14.2%
EUROPE 1% FUEL OIL RDAM C	UH	80	208	-61.5%	90	-11.1%
EUROPE 3.5% FUEL OIL MED	UI	84	328	-74.4%	199	-57.8%
EUROPE 3.5% FUEL OIL RDAM	UV	12,278	11,665	5.3%	12,543	-2.1%
EUROPEAN GASOIL (ICE)	7F	2,579	0	-	2,678	-3.7%
EUROPEAN NAPHTHA BALMO	KZ	87	422	-79.4%	91	-4.4%
EUROPEAN NAPHTHA CRACK SPR	EN	14,677	19,014	-22.8%	14,902	-1.5%
EUROPE DATED BRENT SWAP	UB	1,831	4,740	-61.4%	10,261	-82.2%
EUROPE JET KERO NWE CALSW	UJ	104	116	-10.3%	69	50.7%
EUROPE NAPHTHA CALSWAP	UN	1,872	2,243	-16.5%	1,915	-2.2%
EURO PROPANE CIF ARA SWA	PS	1,019	958	6.4%	858	18.8%
FAME 0 BIODIESEL FOB RTDM SWP	2L	0	0	-	0	-
FLORIDA GAS ZONE3 BASIS S	FP	8,336	1,098	659.2%	9,716	-14.2%
FREIGHT MARKETS	FLP	69	0	-	69	0.0%
FREIGHT MARKETS	FRC	0	0	-	0	-
FREIGHT MARKETS	TC6	0	0	-	0	-
FUEL OIL CRACK VS ICE	FO	16,283	23,223	-29.9%	16,511	-1.4%
FUEL OIL NWE CRACK VS ICE	FI	365	2,564	-85.8%	412	-11.4%
FUEL OIL (PLATS) CAR CM	1W	80	35	128.6%	115	-30.4%
FUEL OIL (PLATS) CAR CN	1X	98	23	326.1%	110	-10.9%
FUELOIL SWAP:CARGOES VS.B	FS	2,294	3,041	-24.6%	2,464	-6.9%
GAS EURO-BOB OXY NWE BARGES	7H	6,938	5,072	36.8%	6,963	-0.4%

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<b>Energy Futures</b>						
GAS EURO-BOB OXY NWE BARGES CRK	7K	36,762	41,556	-11.5%	36,076	1.9%
GASOIL 0.1 BRGS FOB VS IC	6V	0	0	-	0	-
GASOIL 0.1 CARGOES CIF NE	TW	10	0	-	10	0.0%
GASOIL 0.1 CIF MED BALMO	X6	5	0	-	0	-
GASOIL 0.1CIF MED VS ICE	Z5	46	202	-77.2%	46	0.0%
GASOIL 0.1 CIF NWE VS ISE	TU	111	35	217.1%	15	640.0%
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	77	587	-86.9%	88	-12.5%
GASOIL 0.1 ROTTERDAM BARG	VL	10	0	-	10	0.0%
GASOIL 10P CRG CIF NW VS	3V	0	0	-	0	-
GASOIL 10PPM CARGOES CIF	TY	0	2	-100.0%	0	-
GASOIL 10PPM VS ICE SWAP	TP	598	537	11.4%	328	82.3%
GASOIL BULLET SWAP	BG	0	0	-	0	-
GASOIL CALENDAR SWAP	GX	160	357	-55.2%	165	-3.0%
GASOIL CRACK SPREAD CALEN	GZ	12,294	17,619	-30.2%	12,898	-4.7%
GASOIL MINI CALENDAR SWAP	QA	1,245	490	154.1%	1,186	5.0%
GASOLINE UP-DOWN (ARGUS)	UZ	0	0	-	0	-
GASOLINE UP-DOWN BALMO SW	1K	115	0	-	320	-64.1%
GC ULSD VS GC JET SPREAD	VV	0	175	-100.0%	0	-
GROUP THREE ULSD (PLATTS)	A7	8	408	-98.0%	10	-20.0%
GRP THREE ULSD(PLT)VS HEA	A6	10,748	15,256	-29.5%	9,299	15.6%
GRP THREE UNL GS (PLT) VS	A8	4,081	5,985	-31.8%	3,665	11.4%
GULF COAST 3% FUEL OIL BA	VZ	400	1,027	-61.1%	737	-45.7%
GULF COAST GASOLINE CLNDR	GS	1,452	43	3,276.7%	1,858	-21.9%
GULF COAST JET FUEL CLNDR	GE	1,881	1,693	11.1%	1,899	-0.9%
GULF COAST JET VS NYM 2 H	ME	37,106	36,855	0.7%	36,001	3.1%
GULF COAST NO.6 FUEL OIL	MF	71,261	36,068	97.6%	64,664	10.2%
GULF COAST NO.6 FUEL OIL	MG	8,222	11,510	-28.6%	7,542	9.0%
GULF COAST ULSD CALENDAR	LY	6,561	6,604	-0.7%	7,210	-9.0%
GULF COAST ULSD CRACK SPR	GY	11,328	19,607	-42.2%	12,090	-6.3%
HEATING OIL BALMO CLNDR S	1G	30	0	-	30	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	14,216	-100.0%	0	-
HENRY HUB BASIS SWAP	HB	37,481	32,682	14.7%	32,498	15.3%
HENRY HUB INDEX SWAP FUTU	IN	25,379	22,652	12.0%	18,390	38.0%
HENRY HUB SWAP	NN	1,656,955	1,947,470	-14.9%	1,681,696	-1.5%
HENRY HUB SWING FUTURE	SN	0	0	-	0	-
HOUSTON SHIP CHANNEL BASI	NH	20,834	11,601	79.6%	22,082	-5.7%
HOUSTON SHIP CHANNEL INDE	IP	180	0	-	180	0.0%
ICE BRENT DUBAI SWAP	DB	2,618	2,630	-0.5%	3,593	-27.1%
ICE GASOIL BALMO SWAP	U9	0	2	-100.0%	0	-
IN DELIVERY MONTH EUA	6T	85,503	113,394	-24.6%	82,043	4.2%
INDIANA MISO	FAD	5,664	0	-	4,416	28.3%
INDIANA MISO	FDM	0	13,765	-100.0%	0	-
INDIANA MISO	FTD	3,168	0	-	0	-
INDIANA MISO	FTM	101,460	176,289	-42.4%	109,940	-7.7%
INDIANA MISO	PDD	348	0	-	264	31.8%
INDIANA MISO	PDM	4,711	1,684	179.8%	5,111	-7.8%
INDIANA MISO	PTD	224	0	-	0	-
INDIANA MISO	PTM	3,775	6,709	-43.7%	4,295	-12.1%

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<b>Energy Futures</b>						
INDONESIAN COAL	MCC	525	1,610	-67.4%	590	-11.0%
ISO NEW ENGLAND OFF-PEAK	KI	1,044	3,064	-65.9%	1,104	-5.4%
ISO NEW ENGLAND PK LMP	NI	1,393	4,337	-67.9%	1,520	-8.4%
JAPAN C&F NAPHTHA CRACK S	JB	329	134	145.5%	360	-8.6%
JAPAN C&F NAPHTHA SWAP	JA	1,480	1,599	-7.4%	1,365	8.4%
JAPAN NAPHTHA BALMO SWAP	E6	56	87	-35.6%	76	-26.3%
JET AV FUEL (P) CAR FM ICE GAS SWAP	1V	133	74	79.7%	140	-5.0%
JET BARGES VS ICE GASOIL	JR	15	0	-	0	-
JET CIF NWE VS ICE	JC	517	662	-21.9%	381	35.7%
JET FUEL BRG FOB RDM VS I	9Q	0	0	-	10	-100.0%
JET FUEL CARGOES CIF NEW	F3	0	0	-	0	-
JET FUEL CRG CIF NEW VS I	6X	0	0	-	17	-100.0%
JET FUEL UP-DOWN BALMO CL	1M	2,990	1,745	71.3%	2,640	13.3%
JET UP-DOWN(ARGUS) SWAP	JU	0	0	-	0	-
LA CARB DIESEL (OPIS)	LX	16	39	-59.0%	31	-48.4%
LA CARB DIESEL (OPIS) SWA	KL	1,739	2,160	-19.5%	1,636	6.3%
LA CARBOB GASOLINE(OPIS)S	JL	625	500	25.0%	850	-26.5%
LA JET FUEL VS NYM NO 2 H	MQ	75	560	-86.6%	75	0.0%
LA JET (OPIS) SWAP	JS	1,320	1,225	7.8%	975	35.4%
LLS (ARGUS) CALENDAR SWAP	XA	0	700	-100.0%	0	-
LLS (ARGUS) VS WTI SWAP	WJ	53,104	45,414	16.9%	50,752	4.6%
LOS ANGELES CARB GASOLINE	MH	0	0	-	0	-
MARS (ARGUS) VS WTI SWAP	YX	11,941	19,134	-37.6%	9,874	20.9%
MARS (ARGUS) VS WTI TRD M	YV	1,555	75	1,973.3%	1,855	-16.2%
MCCLOSKEY ARA ARGS COAL	MTF	123,874	92,245	34.3%	123,516	0.3%
MCCLOSKEY RCH BAY COAL	MFF	34,569	32,068	7.8%	33,968	1.8%
MGF FUT	MGF	0	25	-100.0%	0	-
MGN1 SWAP FUT	MGN	386	537	-28.1%	402	-4.0%
MICHCON NG INDEX SWAP	Y8	0	0	-	0	-
MICHIGAN BASIS	NF	3,004	1,956	53.6%	3,008	-0.1%
MICHIGAN HUB OFF-PEAK MON	HJ	0	0	-	0	-
MICHIGAN HUB PEAK MONTH S	HM	0	0	-	0	-
MICHIGAN MISO	HMO	171,568	144,824	18.5%	177,080	-3.1%
MICHIGAN MISO	HMW	11,878	10,428	13.9%	12,138	-2.1%
MINI GAS EUROBOB OXY NWE ARGS BALMO	MEB	282	1,145	-75.4%	408	-30.9%
MINI RBOB V. EBOBARG NWE BRGS BALMO	MXR	1,115	290	284.5%	135	725.9%
MINI RBOB V. EBOB(ARGUS) NWE BRGS	MXB	1,242	924	34.4%	1,170	6.2%
MISO 5MW OFF PEAK	4R	0	0	-	0	-
MISO 5MW PEAK	4Q	0	0	-	0	-
MJB FUT	MJB	0	0	-	0	-
MJC FUT	MJC	340	779	-56.4%	340	0.0%
MNC FUT	MNC	4,671	5,101	-8.4%	4,319	8.2%
MONT BELVIEU ETHANE 5 DECIMAL	C0	20,148	8,864	127.3%	21,079	-4.4%
MONT BELVIEU ETHANE OPIS BALMO	8C	280	0	-	125	124.0%
MONT BELVIEU LDH PROPANE 5 DECIMAL	B0	74,223	27,951	165.5%	74,491	-0.4%
MONT BELVIEU LDH PROPANE OPIS BALMO	8O	760	170	347.1%	975	-22.1%
MONT BELVIEU NATURAL GASOLINE 5 DEC	7Q	11,561	5,947	94.4%	12,762	-9.4%
MONT BELVIEU NATURAL GASOLINE BALMO	R0	430	310	38.7%	440	-2.3%
MONT BELVIEU NORMAL BUTANE 5 DECIMAL	D0	28,457	15,544	83.1%	26,599	7.0%
MONT BELVIEU NORMAL BUTANE BALMO	8J	803	110	630.0%	304	164.1%
NAT GAS BASIS SWAP	TZ6	1,700	6,528	-74.0%	1,220	39.3%
NATURAL GAS	XAC	0	0	-	0	-
NATURAL GAS INDEX	TZI	0	0	-	0	-

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<b>Energy Futures</b>						
NATURAL GAS PEN SWP	NP	491,987	670,335	-26.6%	510,000	-3.5%
NEPOOL CNCTCT 5MW D AH O	P3	10,138	4,696	115.9%	10,986	-7.7%
NEPOOL CONECTIC 5MW D AH	P2	556	552	0.7%	596	-6.7%
NEPOOL INTR HUB 5MW D AH	H2	288,519	332,798	-13.3%	279,167	3.3%
NEPOOL INTR HUB 5MW D AH	U6	18,780	21,261	-11.7%	17,536	7.1%
NEPOOL MAINE 5MW D AH O E	W2	0	0	-	0	-
NEPOOL MAINE 5MW D AH PK	P9	0	0	-	0	-
NEPOOL NE MASS 5MW D AH O	P8	14,804	46,186	-67.9%	12,580	17.7%
NEPOOL NE MASS 5MW D AH P	P7	1,389	2,514	-44.7%	1,104	25.8%
NEPOOL NEW HAMP 5MW D AH	U2	302	512	-41.0%	342	-11.7%
NEPOOL NEW HAMP 5MW D AH	U3	5,442	9,328	-41.7%	6,290	-13.5%
NEPOOL RHD ISLD 5MW D AH	U4	12,126	7,887	53.7%	11,222	8.1%
NEPOOL RHODE IL 5MW D AH	U5	197,595	121,848	62.2%	188,643	4.7%
NEPOOL SE MASS 5MW D AH O	P5	2,721	4,664	-41.7%	3,145	-13.5%
NEPOOL SE MASS 5MW D AH P	P4	151	256	-41.0%	171	-11.7%
NEPOOL W CNT MASS 5MW D A	L9	40,896	49,015	-16.6%	44,048	-7.2%
NEPOOL W CNTR M 5MW D AH	R6	1,783	2,910	-38.7%	1,783	0.0%
NEW YORK 0.3% FUEL OIL HI	8N	0	0	-	0	-
NEW YORK ETHANOL SWAP	EZ	3,060	1,510	102.6%	3,195	-4.2%
NEW YORK HUB ZONE G PEAK	GN	0	0	-	0	-
NEW YORK HUB ZONE J PEAK	JN	0	0	-	0	-
NGPL MID-CONTINENT	NL	39,376	19,413	102.8%	19,301	104.0%
NGPL MIDCONTINENT INDEX	IW	0	0	-	0	-
NGPL STX NAT GAS INDEX SW	N6	0	0	-	0	-
NGPL TEX/OK	PD	77,225	22,044	250.3%	54,889	40.7%
NGPL TEXOK INDEX	OI	0	0	-	186	-100.0%
NGPL TEXOK SWING SWAP	OX	0	0	-	0	-
N ILLINOIS HUB DAILY	UD	0	0	-	0	-
N ILLINOIS HUB MTHLY	UM	1,292	3,281	-60.6%	1,408	-8.2%
NO 2 UP-DOWN SPREAD CALEN	UT	400	300	33.3%	700	-42.9%
NORTHEN NATURAL GAS DEMAR	PE	1,216	0	-	638	90.6%
NORTHEN NATURAL GAS VENTU	PF	5,725	1,634	250.4%	6,089	-6.0%
NORTHERN ILLINOIS OFF-PEA	UO	1,808	3,704	-51.2%	1,924	-6.0%
NORTHWEST ROCKIES BASIS S	NR	17,062	11,472	48.7%	18,852	-9.5%
N ROCKIES PIPE SWAP	XR	0	1,179	-100.0%	0	-
NY1% VS GC SPREAD SWAP	VR	3,736	7,742	-51.7%	3,887	-3.9%
NY 2.2% FUEL OIL (PLATTS	Y3	75	395	-81.0%	75	0.0%
NY 3.0% FUEL OIL (PLATTS	H1	700	300	133.3%	550	27.3%
NY HARBOR 1% FUEL OIL BAL	VK	50	0	-	159	-68.6%
NY HARBOR HEAT OIL SWP	MP	18,868	12,090	56.1%	18,156	3.9%
NY HARBOR LOW SULPUR GAS 1000MBBL	NLS	3,112	0	-	2,402	29.6%
NY HARBOR LOW SULPUR GASOIL 1000MT	SLS	0	0	-	0	-
NY HARBOR RESIDUAL FUEL 1	MM	4,256	5,976	-28.8%	5,182	-17.9%
NY HARBOR RESIDUAL FUEL C	ML	100	0	-	100	0.0%
NYH NO 2 CRACK SPREAD CAL	HK	15,398	29,130	-47.1%	15,458	-0.4%
NY H OIL PLATTS VS NYMEX	YH	100	810	-87.7%	125	-20.0%
NYISO A	KA	8,354	11,820	-29.3%	8,754	-4.6%
NYISO A OFF-PEAK	KB	2,882	4,456	-35.3%	3,028	-4.8%
NYISO CAPACITY	NNC	1,318	350	276.6%	1,125	17.2%
NYISO CAPACITY	NRS	2,011	486	313.8%	1,940	3.7%
NYISO G	KG	2,707	5,136	-47.3%	3,007	-10.0%
NYISO G OFF-PEAK	KH	910	2,128	-57.2%	995	-8.5%
NYISO J	KJ	7,337	6,116	20.0%	7,319	0.2%

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<b>Energy Futures</b>						
NYISO J OFF-PEAK	KK	1,474	1,056	39.6%	1,514	-2.6%
NYISO ZONE A 5MW D AH O P	K4	470,113	673,254	-30.2%	446,817	5.2%
NYISO ZONE A 5MW D AH PK	K3	23,036	43,111	-46.6%	24,496	-6.0%
NYISO ZONE C 5MW D AH O P	A3	28,962	49,366	-41.3%	29,810	-2.8%
NYISO ZONE C 5MW D AH PK	Q5	1,577	2,896	-45.5%	1,617	-2.5%
NYISO ZONE G 5MW D AH O P	D2	255,864	481,183	-46.8%	244,168	4.8%
NYISO ZONE G 5MW D AH PK	T3	16,959	41,203	-58.8%	18,699	-9.3%
NYISO ZONE J 5MW D AH O P	D4	84,966	242,757	-65.0%	94,294	-9.9%
NYISO ZONE J 5MW D AH PK	D3	6,847	16,751	-59.1%	7,207	-5.0%
NY JET FUEL (ARGUS) VS HEATING OIL	5U	0	300	-100.0%	0	-
NY JET FUEL (PLATTS) HEAT OIL SWAP	1U	270	4,070	-93.4%	210	28.6%
NYMEX ALUMINUM FUTURES	AN	0	0	-	0	-
NYMEX ULSD VS NYMEX HO	UY	1,226	30	3,986.7%	1,081	13.4%
NY ULSD (ARGUS) VS HEATING OIL	7Y	9,012	2,894	211.4%	8,199	9.9%
ONEOK OKLAHOMA NG BASIS	8X	2,915	2,084	39.9%	2,618	11.3%
ONTARIO POWER SWAPS	OFD	1,344	0	-	0	-
ONTARIO POWER SWAPS	OFM	193,889	236,298	-17.9%	202,857	-4.4%
ONTARIO POWER SWAPS	OPD	294	20	1,370.0%	0	-
ONTARIO POWER SWAPS	OPM	11,519	20,418	-43.6%	13,497	-14.7%
OPIS PHYSICAL NATURAL GASOLINE	3R	0	0	-	0	-
OPIS PHYSICAL NORMAL BUTANE	3M	0	0	-	0	-
PANHANDLE BASIS SWAP FUTU	PH	35,501	20,438	73.7%	33,802	5.0%
PANHANDLE INDEX SWAP FUTU	IV	0	0	-	0	-
PANHANDLE PIPE SWAP	XH	0	0	-	0	-
PERMIAN BASIS SWAP	PM	5,366	1,484	261.6%	6,298	-14.8%
PETROCHEMICALS	22	40	7	471.4%	30	33.3%
PETROCHEMICALS	32	48	34	41.2%	54	-11.1%
PETROCHEMICALS	51	0	2	-100.0%	0	-
PETROCHEMICALS	81	0	0	-	0	-
PETROCHEMICALS	8I	3,416	1,304	162.0%	3,478	-1.8%
PETROCHEMICALS	91	47	33	42.4%	63	-25.4%
PETROCHEMICALS	HPE	171	24	612.5%	201	-14.9%
PETROCHEMICALS	JKM	0	0	-	0	-
PETROCHEMICALS	LPE	76	0	-	60	26.7%
PETROCHEMICALS	MAE	40	0	-	60	-33.3%
PETROCHEMICALS	MAS	30	30	0.0%	10	200.0%
PETROCHEMICALS	MBE	3,208	2,040	57.3%	3,331	-3.7%
PETROCHEMICALS	MNB	2,779	3,890	-28.6%	2,791	-0.4%
PETRO CRCKS & SPRDS ASIA	STI	0	0	-	0	-
PETRO CRCKS & SPRDS ASIA	STR	325	256	27.0%	350	-7.1%
PETRO CRCKS & SPRDS ASIA	STS	0	374	-100.0%	0	-
PETRO CRCKS & SPRDS NA	CBA	0	150	-100.0%	0	-
PETRO CRCKS & SPRDS NA	CRB	1,559	140	1,013.6%	638	144.4%
PETRO CRCKS & SPRDS NA	EXR	1,529	2,024	-24.5%	1,550	-1.4%
PETRO CRCKS & SPRDS NA	FOC	1,465	260	463.5%	1,090	34.4%
PETRO CRCKS & SPRDS NA	GBB	0	0	-	0	-
PETRO CRCKS & SPRDS NA	GCI	4,600	4,464	3.0%	4,753	-3.2%
PETRO CRCKS & SPRDS NA	GCU	31,084	28,142	10.5%	33,490	-7.2%
PETRO CRCKS & SPRDS NA	GFC	0	0	-	0	-
PETRO CRCKS & SPRDS NA	HOB	15,671	7,133	119.7%	14,421	8.7%
PETRO CRCKS & SPRDS NA	KSD	0	300	-100.0%	0	-
PETRO CRCKS & SPRDS NA	NFC	0	0	-	0	-
PETRO CRCKS & SPRDS NA	NFG	0	450	-100.0%	0	-

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<b>Energy Futures</b>					
PETRO CRCKS & SPRDS NA	1,000	3,478	-71.2%	1,100	-9.1%
PETRO CRCKS & SPRDS NA	0	0	-	0	-
PETRO CRCKS & SPRDS NA	25,190	18,142	38.8%	24,515	2.8%
PETRO CRCKS & SPRDS NA	800	1,435	-44.3%	1,075	-25.6%
PETRO CRK&SPRD EURO	8,121	3,742	117.0%	9,857	-17.6%
PETRO CRK&SPRD EURO	50	0	-	0	-
PETRO CRK&SPRD EURO	627	303	106.9%	114	450.0%
PETRO CRK&SPRD EURO	20	460	-95.7%	40	-50.0%
PETRO CRK&SPRD EURO	3,346	2,120	57.8%	3,237	3.4%
PETRO CRK&SPRD EURO	0	5	-100.0%	0	-
PETRO CRK&SPRD EURO	129	65	98.5%	124	4.0%
PETRO CRK&SPRD EURO	217	426	-49.1%	196	10.7%
PETRO CRK&SPRD EURO	4,432	1,364	224.9%	5,059	-12.4%
PETRO CRK&SPRD EURO	30	460	-93.5%	60	-50.0%
PETRO CRK&SPRD EURO	36	57	-36.8%	39	-7.7%
PETRO CRK&SPRD EURO	75	0	-	285	-73.7%
PETRO CRK&SPRD EURO	312	270	15.6%	307	1.6%
PETRO CRK&SPRD EURO	0	0	-	0	-
PETRO CRK&SPRD EURO	0	0	-	0	-
PETRO CRK&SPRD EURO	0	15	-100.0%	0	-
PETRO CRK&SPRD EURO	229	25	816.0%	247	-7.3%
PETRO CRK&SPRD EURO	329	413	-20.3%	399	-17.5%
PETRO CRK&SPRD EURO	19	0	-	0	-
PETRO CRK&SPRD EURO	434	377	15.1%	476	-8.8%
PETRO CRK&SPRD EURO	0	0	-	0	-
PETRO CRK&SPRD EURO	0	0	-	0	-
PETRO CRK&SPRD EURO	0	49	-100.0%	0	-
PETROLEUM PRODUCTS	0	0	-	0	-
PETROLEUM PRODUCTS	0	205	-100.0%	0	-
PETROLEUM PRODUCTS	28	0	-	28	0.0%
PETROLEUM PRODUCTS	0	0	-	0	-
PETROLEUM PRODUCTS	0	0	-	0	-
PETROLEUM PRODUCTS	0	0	-	0	-
PETROLEUM PRODUCTS	15	361	-95.8%	35	-57.1%
PETROLEUM PRODUCTS	65	0	-	80	-18.8%
PETROLEUM PRODUCTS	0	0	-	0	-
PETROLEUM PRODUCTS	0	133	-100.0%	0	-
PETROLEUM PRODUCTS	0	0	-	0	-
PETROLEUM PRODUCTS	0	80	-100.0%	0	-
PETROLEUM PRODUCTS ASIA	71	95	-25.3%	26	173.1%
PETROLEUM PRODUCTS ASIA	2,090	2,890	-27.7%	2,034	2.8%
PETRO OUTRIGHT EURO	0	0	-	0	-
PETRO OUTRIGHT EURO	217	493	-56.0%	355	-38.9%
PETRO OUTRIGHT EURO	0	100	-100.0%	0	-
PETRO OUTRIGHT EURO	6,855	9,375	-26.9%	7,008	-2.2%
PETRO OUTRIGHT EURO	320	144	122.2%	265	20.8%
PETRO OUTRIGHT EURO	1,525	2,406	-36.6%	1,696	-10.1%
PETRO OUTRIGHT EURO	74	20	270.0%	51	45.1%
PETRO OUTRIGHT EURO	457	441	3.6%	536	-14.7%
PETRO OUTRIGHT EURO	0	0	-	0	-
PETRO OUTRIGHT EURO	185	330	-43.9%	206	-10.2%
PETRO OUTRIGHT EURO	55	155	-64.5%	77	-28.6%
PETRO OUTRIGHT EURO	0	0	-	0	-

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<b>Energy Futures</b>						
PETRO OUTRIGHT EURO	7I	308	122	152.5%	0	-
PETRO OUTRIGHT EURO	7P	0	0	-	0	-
PETRO OUTRIGHT EURO	7R	379	371	2.2%	166	128.3%
PETRO OUTRIGHT EURO	88	0	10	-100.0%	0	-
PETRO OUTRIGHT EURO	CBB	0	0	-	0	-
PETRO OUTRIGHT EURO	CGB	0	0	-	0	-
PETRO OUTRIGHT EURO	CPB	272	7	3,785.7%	7	3,785.7%
PETRO OUTRIGHT EURO	EFF	0	10	-100.0%	10	-100.0%
PETRO OUTRIGHT EURO	EFM	99	70	41.4%	138	-28.3%
PETRO OUTRIGHT EURO	ENS	145	495	-70.7%	207	-30.0%
PETRO OUTRIGHT EURO	EWN	390	164	137.8%	381	2.4%
PETRO OUTRIGHT EURO	FBD	79	0	-	41	92.7%
PETRO OUTRIGHT EURO	MBB	0	0	-	0	-
PETRO OUTRIGHT EURO	MBN	2,777	2,698	2.9%	2,922	-5.0%
PETRO OUTRIGHT EURO	RBF	0	120	-100.0%	0	-
PETRO OUTRIGHT EURO	SMU	100	250	-60.0%	400	-75.0%
PETRO OUTRIGHT EURO	T0	594	190	212.6%	690	-13.9%
PETRO OUTRIGHT EURO	ULB	0	0	-	0	-
PETRO OUTRIGHT EURO	V0	503	900	-44.1%	1,306	-61.5%
PETRO OUTRIGHT EURO	W0	0	50	-100.0%	0	-
PETRO OUTRIGHT EURO	X0	166	0	-	191	-13.1%
PETRO OUTRIGHT EURO	Y0	0	0	-	0	-
PETRO OUTRIGHT NA	5Y	0	0	-	0	-
PETRO OUTRIGHT NA	DBB	0	0	-	0	-
PETRO OUTRIGHT NA	FCB	546	0	-	160	241.3%
PETRO OUTRIGHT NA	FOB	0	0	-	0	-
PETRO OUTRIGHT NA	FOM	0	25	-100.0%	0	-
PETRO OUTRIGHT NA	GKS	0	0	-	0	-
PETRO OUTRIGHT NA	JE	0	20	-100.0%	0	-
PETRO OUTRIGHT NA	JET	1,345	0	-	1,135	18.5%
PETRO OUTRIGHT NA	MBL	510	829	-38.5%	545	-6.4%
PETRO OUTRIGHT NA	MEN	1,434	940	52.6%	466	207.7%
PETRO OUTRIGHT NA	MEO	7,984	10,665	-25.1%	8,486	-5.9%
PETRO OUTRIGHT NA	MFD	70	75	-6.7%	10	600.0%
PETRO OUTRIGHT NA	MMF	112	80	40.0%	100	12.0%
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	744	-100.0%	0	-
PJM AD HUB 5MW REAL TIME	V3	1,168,957	1,793,856	-34.8%	1,247,821	-6.3%
PJM AD HUB 5MW REAL TIME	Z9	44,029	77,361	-43.1%	46,349	-5.0%
PJM AECO DA OFF-PEAK	X1	107,528	253,104	-57.5%	120,672	-10.9%
PJM AECO DA PEAK	Y1	6,025	13,767	-56.2%	6,513	-7.5%
PJM APS ZONE DA OFF-PEAK	W4	22,275	36,363	-38.7%	23,547	-5.4%
PJM APS ZONE DA PEAK	S4	1,218	1,980	-38.5%	1,278	-4.7%
PJM ATSI ELEC	MOD	0	0	-	0	-
PJM ATSI ELEC	MPD	0	0	-	0	-
PJM BGE DA OFF-PEAK	R3	18,712	51,584	-63.7%	21,680	-13.7%
PJM BGE DA PEAK	E3	1,173	4,326	-72.9%	1,433	-18.1%
PJM COMED 5MW D AH O PK	D9	43,536	105,230	-58.6%	51,592	-15.6%
PJM COMED 5MW D AH PK	D8	2,416	5,752	-58.0%	2,796	-13.6%
PJM DAILY	JD	0	0	-	0	-
PJM DAYTON DA OFF-PEAK	R7	153,798	346,497	-55.6%	199,542	-22.9%



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PJM DAYTON DA PEAK	D7	8,168	21,283	-61.6%	10,607	-23.0%
PJM DPL DA OFF-PEAK	E8	0	0	-	0	-
PJM DPL DA PEAK	L8	0	0	-	0	-
PJM DUQUESNE 5MW D AH PK	D5	0	149	-100.0%	0	-
PJM DUQUS 5MW D AH O PK	D6	0	2,753	-100.0%	0	-
PJM EASTERNH DA PEAK	E9	0	0	-	0	-
PJM JCPL DA OFF-PEAK	F2	105,200	154,245	-31.8%	97,760	7.6%
PJM JCPL DA PEAK	J2	5,770	9,675	-40.4%	5,420	6.5%
PJM NI HUB 5MW REAL TIME	B3	18,395	53,446	-65.6%	19,135	-3.9%
PJM NI HUB 5MW REAL TIME	B6	427,965	972,305	-56.0%	450,013	-4.9%
PJM NILL DA OFF-PEAK	L3	115,274	413,218	-72.1%	126,385	-8.8%
PJM NILL DA PEAK	N3	6,563	19,954	-67.1%	7,117	-7.8%
PJM OFF-PEAK LMP SWAP FUT	JP	5,770	10,585	-45.5%	6,308	-8.5%
PJM PECO ZONE5MW PEAK CAL MO DAY AH	4N	952	680	40.0%	342	178.4%
PJM PEPCO DA OFF-PEAK	Q8	7,440	0	-	3,680	102.2%
PJM PEPCO DA PEAK	R8	0	0	-	0	-
PJM PPL DA OFF-PEAK	F5	24,489	66,753	-63.3%	28,305	-13.5%
PJM PPL DA PEAK	L5	1,963	5,265	-62.7%	2,223	-11.7%
PJM PSEG DA OFF-PEAK	W6	0	65,421	-100.0%	4,664	-100.0%
PJM PSEG DA PEAK	L6	0	3,539	-100.0%	220	-100.0%
PJM WES HUB PEAK LMP 50 M	4S	151	364	-58.5%	171	-11.7%
PJM WESTH DA OFF-PEAK	E4	1,244,402	745,065	67.0%	1,271,962	-2.2%
PJM WESTHDA PEAK	J4	69,472	45,971	51.1%	70,872	-2.0%
PJM WESTH RT OFF-PEAK	N9	2,686,016	2,843,255	-5.5%	2,755,128	-2.5%
PJM WESTH RT PEAK	L1	121,548	155,277	-21.7%	126,228	-3.7%
PLASTICS	PGP	3,469	760	356.4%	3,235	7.2%
PLASTICS	PPP	0	0	-	0	-
POLYETHYLENE FUTURES	P6	0	0	-	0	-
PREMIUM UNLD 10P FOB MED	3G	798	578	38.1%	1,059	-24.6%
PREMIUM UNLD 10PPM CARGOE	4G	0	0	-	0	-
PREMIUM UNLEAD 10PPM FOB	8G	143	84	70.2%	151	-5.3%
PREM UNL GAS 10PPM RDAM FOB BALMO	7N	0	0	-	13	-100.0%
PREM UNL GAS 10PPM RDAM FOB SWAP	7L	34	51	-33.3%	30	13.3%
PROPANE NON-LDH MB (OPIS) BALMO SWP	1S	436	0	-	250	74.4%
PROPANE NON-LDH MT. BEL (OPIS) SWP	1R	18,096	3,070	489.4%	16,330	10.8%
RBOB CALENDAR SWAP	RL	17,580	20,263	-13.2%	16,374	7.4%
RBOB CRACK SPREAD	RM	3,547	13,467	-73.7%	2,352	50.8%
RBOB CRACK SPREAD BALMO S	1E	0	0	-	0	-
RBOB GASOLINE BALMO CLNDR	1D	2,917	294	892.2%	1,015	187.4%
RBOB PHY	RBL	0	0	0.0%	0	0.0%
RBOB PHY	RBP	0	0	-	0	-
RBOB SPREAD (PLATTS) SWAP	RI	96	38	152.6%	101	-5.0%
RBOB UP-DOWN CALENDAR SWA	RV	18,460	20,901	-11.7%	15,389	20.0%
RBOB VS HEATING OIL SWAP	RH	1,525	375	306.7%	1,550	-1.6%
SAN JUAN BASIS SWAP	NJ	5,454	1,076	406.9%	4,774	14.2%
SAN JUAN PIPE SWAP	XX	0	336	-100.0%	0	-
SINGAPORE 180CST BALMO	BS	56	60	-6.7%	15	273.3%
SINGAPORE 380CST BALMO	BT	75	92	-18.5%	122	-38.5%
SINGAPORE 380CST FUEL OIL	SE	8,821	5,269	67.4%	8,962	-1.6%
SINGAPORE FUEL 180CST CAL	UA	2,554	4,665	-45.3%	2,855	-10.5%
SINGAPORE FUEL OIL SPREAD	SD	1,113	1,766	-37.0%	1,093	1.8%
SINGAPORE GASOIL	MTB	88	279	-68.5%	143	-38.5%
SINGAPORE GASOIL	MTS	4,365	6,128	-28.8%	4,950	-11.8%



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<b>Energy Futures</b>					
SINGAPORE GASOIL	0	0	-	0	-
SINGAPORE GASOIL	0	0	-	0	-
SINGAPORE GASOIL	350	50	600.0%	400	-12.5%
SINGAPORE GASOIL BALMO	0	1,050	-100.0%	0	-
SINGAPORE GASOIL CALENDAR	0	1,463	-100.0%	0	-
SINGAPORE GASOIL SWAP	5,473	13,435	-59.3%	6,588	-16.9%
SINGAPORE GASOIL VS ICE	5,235	17,698	-70.4%	5,400	-3.1%
SINGAPORE JET KERO BALMO	0	0	-	0	-
SINGAPORE JET KERO GASOIL	1,895	9,010	-79.0%	2,095	-9.5%
SINGAPORE JET KEROSENE SW	4,548	8,335	-45.4%	4,602	-1.2%
SINGAPORE JET KERO VS. GASOIL BALMO	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEADED BALMO	393	723	-45.6%	420	-6.4%
SINGAPORE MOGAS 92 UNLEADED SWP	10,950	15,399	-28.9%	13,786	-20.6%
SINGAPORE NAPHTHA BALMO	0	0	-	0	-
SINGAPORE NAPHTHA SWAP	50	381	-86.9%	875	-94.3%
SING FUEL	5	0	-	0	-
SOCAL BASIS SWAP	1,504	4,144	-63.7%	1,880	-20.0%
SOCAL PIPE SWAP	736	2,196	-66.5%	856	-14.0%
SONAT BASIS SWAP FUTURE	5,602	1,952	187.0%	6,322	-11.4%
SOUTHERN NAT LA NAT GAS	3,060	0	-	3,680	-16.8%
SOUTH STAR TEX OKLHM KNS	2,640	1,224	115.7%	2,054	28.5%
Sumas Basis Swap	10,945	6,700	63.4%	10,579	3.5%
TC2 ROTTERDAM TO USAC 37K	0	205	-100.0%	0	-
TC5 RAS TANURA TO YOKOHAM	5	50	-90.0%	10	-50.0%
TCO BASIS SWAP	66,983	77,681	-13.8%	67,465	-0.7%
TCO NG INDEX SWAP	1,712	0	-	1,960	-12.7%
TD3 MEG TO JAPAN 250K MT	0	0	-	0	-
TD5 WEST AFRICA TO USAC 1	0	0	-	0	-
TENN 800 LEG NAT GAS INDE	0	0	-	0	-
TENNESSEE 500 LEG BASIS S	3,302	0	-	3,662	-9.8%
TENNESSEE 500 LEG NG INDE	0	1,224	-100.0%	0	-
TENNESSEE 500 LEG NG SWIN	0	279	-100.0%	0	-
TENNESSEE 800 LEG NG BASI	1,722	0	-	2,142	-19.6%
TENNESSEE ZONE 0 BASIS SW	0	0	-	0	-
Tetco ELA Basis	246	0	-	306	-19.6%
TETCO M-3 INDEX	4,464	0	-	4,464	0.0%
Tetco STX Basis	3,181	24	13,154.2%	1,679	89.5%
TEXAS EASTERN ZONE M-3 BA	15,738	7,774	102.4%	16,724	-5.9%
TEXAS EAST W LOUISIANA NG	0	0	-	0	-
TEXAS GAS ZONE1 NG BASIS	17,864	2,420	638.2%	18,224	-2.0%
TEXAS GAS ZONE SL BASIS S	0	0	-	0	-
TRANSCO ZONE 1 NAT GAS IN	0	0	-	0	-
TRANSCO ZONE 1 NG BASIS	246	0	-	306	-19.6%
Transco Zone 3 Basis	9,922	10,788	-8.0%	9,678	2.5%
TRANSCO ZONE4 BASIS SWAP	45,826	5,666	708.8%	43,561	5.2%
TRANSCO ZONE 4 NAT GAS IN	496	0	-	0	-
TRANSCO ZONE 6 BASIS SWAP	5,011	2,132	135.0%	5,568	-10.0%
TRANSCO ZONE 6 INDEX	0	0	-	0	-
UCM FUT	130	367	-64.6%	40	225.0%
ULSD 10PPM CIF MED BALMO	0	0	-	0	-
ULSD 10PPM CIF MED SWAP	1	0	-	2	-50.0%
ULSD 10PPM CIF MED VS ICE	295	216	36.6%	410	-28.0%
ULSD 10PPM CIF NW BALMO S	0	0	-	0	-

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<b>Energy Futures</b>						
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	4,615	300	1,438.3%	1,272	262.8%
UP DOWN GC ULSD VS NMX HO	LT	58,671	61,847	-5.1%	53,303	10.1%
USGC UNL 87 CRACK SPREAD	RU	1,000	1,100	-9.1%	1,100	-9.1%
WAHA BASIS	NW	9,649	4,418	118.4%	10,685	-9.7%
WAHA INDEX SWAP FUTURE	IY	0	210	-100.0%	0	-
WESTERN RAIL DELIVERY PRB	QP	4,960	6,550	-24.3%	6,030	-17.7%
WTI-BRENT BULLET SWAP	BY	25	1,635	-98.5%	30	-16.7%
WTI-BRENT CALENDAR SWAP	BK	130,533	131,281	-0.6%	130,869	-0.3%
WTI CALENDAR	CS	150,735	152,964	-1.5%	142,839	5.5%
WTS (ARGUS) VS WTI SWAP	FF	41,507	15,005	176.6%	44,085	-5.8%
WTS (ARGUS) VS WTI TRD MT	FH	8,350	3,005	177.9%	9,142	-8.7%
<b>Energy Options</b>						
APPALACHIAN COAL	6K	0	390	-100.0%	0	-
BRENT 1 MONTH CAL	AA	0	0	-	0	-
BRENT CALENDAR SWAP	BA	227,244	312,641	-27.3%	244,252	-7.0%
BRENT OIL LAST DAY	BE	17,686	40,001	-55.8%	18,154	-2.6%
BRENT OIL LAST DAY	OS	45,809	76,989	-40.5%	41,949	9.2%
CINERGY HUB PEAK MONTH	OY	0	0	-	0	-
COAL API2 INDEX	CLA	16,610	935	1,676.5%	15,260	8.8%
COAL API2 INDEX	CQA	12,930	200	6,365.0%	24,185	-46.5%
COAL API2 INDEX	MTC	75	0	-	151	-50.3%
COAL API4 INDEX	RLA	1,190	215	453.5%	1,090	9.2%
COAL API4 INDEX	RQA	75	100	-25.0%	175	-57.1%
COAL SWAP	CPF	485	270	79.6%	570	-14.9%
COAL SWAP	RPF	2,340	1,575	48.6%	2,980	-21.5%
CRUDE OIL 1MO	WA	429,985	306,132	40.5%	415,647	3.4%
CRUDE OIL APO	AO	496,187	554,016	-10.4%	518,440	-4.3%
CRUDE OIL CALNDR STRIP	6F	110	50	120.0%	110	0.0%
CRUDE OIL OUTRIGHTS	AH	600	600	0.0%	600	0.0%
CRUDE OIL OUTRIGHTS	DBP	5,760	5,180	11.2%	6,180	-6.8%
CRUDE OIL PHY	CD	0	0	-	0	0.0%
CRUDE OIL PHY	LC	96,934	118,672	-18.3%	98,298	-1.4%
CRUDE OIL PHY	LO	3,067,661	2,237,776	37.1%	3,018,666	1.6%
CRUDE OIL PHY	LO1	837	912	-8.2%	288	190.6%
CRUDE OIL PHY	LO2	24	1,051	-97.7%	2	1,100.0%
CRUDE OIL PHY	LO3	0	0	-	0	-
CRUDE OIL PHY	LO4	0	0	0.0%	0	-
CRUDE OIL PHY	LO5	0	0	-	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	240	1,625	-85.2%	282	-14.9%
ELEC MISO PEAK	OEM	0	120	-100.0%	0	-
ELECTRICITY OFF PEAK	N9P	0	4,560	-100.0%	0	-
ETHANOL SWAP	CVR	14,791	14,078	5.1%	15,301	-3.3%
ETHANOL SWAP	GVR	10,174	7,183	41.6%	10,965	-7.2%
EURO-DENOMINATED PETRO PROD	EFB	0	452	-100.0%	0	-
EURO-DENOMINATED PETRO PROD	NWE	0	0	-	0	-
EUROPEAN JET KEROSENE NWE (PLATTS) AVG PRC	30	0	78	-100.0%	0	-
GASOIL CRACK SPREAD AVG PRICE OPTIONS	3U	0	2,322	-100.0%	0	-



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<b>Energy Options</b>						
GASOLINE	GCE	125	624	-80.0%	125	0.0%
HEATING OIL CRK SPD AVG PRICE OPTIONS	3W	0	0	-	0	-
HEATING OIL PHY	LB	1,476	2,986	-50.6%	1,422	3.8%
HEATING OIL PHY	OH	54,492	57,010	-4.4%	59,548	-8.5%
HENRY HUB FINANCIAL LAST	E7	13,296	27,533	-51.7%	14,698	-9.5%
HO 1 MONTH CLNDR OPTIONS	FA	200	0	-	0	-
HUSTN SHIP CHNL PIPE SWP	PK	2,520	0	-	2,880	-12.5%
IN DELIVERY MONTH EUA OPTIONS	6U	0	0	-	0	-
ISO NEW ENGLAND PK LMP	OE	0	40	-100.0%	0	-
MCCLOSKEY ARA ARGS COAL	MTO	7,095	13,610	-47.9%	9,355	-24.2%
MCCLOSKEY RCH BAY COAL	MFO	1,830	340	438.2%	2,440	-25.0%
NATURAL GAS 12 M CSO FIN	G7	500	0	-	500	0.0%
NATURAL GAS 1 M CSO FIN	G4	5,525	57,975	-90.5%	4,250	30.0%
NATURAL GAS 1MO	IA	0	0	-	0	-
NATURAL GAS 2 M CSO FIN	G2	1,750	0	-	0	-
NATURAL GAS 3 M CSO FIN	G3	11,735	19,567	-40.0%	8,130	44.3%
NATURAL GAS 5 M CSO FIN	G5	0	0	-	500	-100.0%
NATURAL GAS 6 M CSO FIN	G6	0	0	-	0	-
NATURAL GAS OPTION ON CALENDAR STRP	6J	12,307	18,331	-32.9%	12,187	1.0%
NATURAL GAS PHY	KD	0	0	0.0%	0	0.0%
NATURAL GAS PHY	LN	3,382,042	4,049,712	-16.5%	3,279,532	3.1%
NATURAL GAS PHY	ON	133,204	98,566	35.1%	120,371	10.7%
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 PHY	ON5	0	0	-	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	5,535	11,916	-53.5%	4,539	21.9%
NY HARBOR HEAT OIL SWP	AT	104,737	64,393	62.7%	97,656	7.3%
NYISO ZONE G 5MW PEAK OPTIONS	9U	105	0	-	105	0.0%
NYMEX EUROPEAN GASOIL APO	F7	1,538	218	605.5%	1,538	0.0%
NYMEX EUROPEAN GASOIL OPT	F8	220	0	-	220	0.0%
PANHANDLE PIPE SWAP	PU	0	0	-	0	-
PETROCHEMICALS	4H	15,254	17,245	-11.5%	15,724	-3.0%
PETROCHEMICALS	4I	0	450	-100.0%	0	-
PETROCHEMICALS	4J	3,640	9,055	-59.8%	4,055	-10.2%
PETROCHEMICALS	4K	0	835	-100.0%	0	-
PETROCHEMICALS	CPR	0	100	-100.0%	0	-
PETRO OUTRIGHT EURO	8H	225	377	-40.3%	300	-25.0%
PETRO OUTRIGHT NA	FG	0	0	-	0	-
PGE CITYGATE PIPE SWAP	CW	3,600	9,600	-62.5%	4,200	-14.3%
PJM CALENDAR STRIP	6O	640	5,580	-88.5%	640	0.0%
PJM ELECTRIC	6OO	6	6	0.0%	6	0.0%
PJM MONTHLY	JO	70	904	-92.3%	82	-14.6%
RBOB 1MO CAL SPD OPTIONS	ZA	0	0	-	0	-
RBOB 6 MONTH CALENDAR SPR	ZM	0	0	-	0	-
RBOB CALENDAR SWAP	RA	12,396	17,439	-28.9%	11,628	6.6%
RBOB CRACK SPREAD AVG PRICE OPTIONS	3Y	0	0	-	0	-
RBOB PHY	OB	31,630	23,983	31.9%	32,717	-3.3%
RBOB PHY	RF	0	229	-100.0%	0	-

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<b>Energy Options</b>						
ROTTERDAM 3.5%FUEL OIL CL	Q6	1,085	3,322	-67.3%	1,380	-21.4%
SAN JUAN PIPE SWAP	PJ	2,548	3,420	-25.5%	1,456	75.0%
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	-
SHORT TERM NATURAL GAS	U01	200	0	-	280	-28.6%
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	0.0%
SHORT TERM NATURAL GAS	U29	0	0	-	0	0.0%
SHORT TERM NATURAL GAS	U30	0	0	-	0	-
SHORT TERM NATURAL GAS	U31	0	0	-	0	-
SINGAPORE FUEL OIL 180 CS	C5	0	205	-100.0%	0	-
SINGAPORE GASOIL CALENDAR	M2	0	75	-100.0%	0	-
SINGAPORE JET FUEL CALEND	N2	150	3,050	-95.1%	300	-50.0%
SOCAL PIPE SWAP	ZN	9,224	27,240	-66.1%	11,064	-16.6%
WTI 12 MONTH CALENDAR OPT	WZ	500	2,284	-78.1%	500	0.0%
WTI 6 MONTH CALENDAR OPTI	WM	0	100	-100.0%	0	-
WTI-BRENT BULLET SWAP	BV	56,965	85,175	-33.1%	39,025	46.0%
WTI CRUDE OIL 12 M CSO F	7Z	0	0	-	0	-
WTI CRUDE OIL 1 M CSO FI	7A	309,098	173,160	78.5%	360,630	-14.3%
<b>Metals Futures</b>						
COMEX GOLD	GC	443,851	404,291	9.8%	398,883	11.3%
NYMEX HOT ROLLED STEEL	HR	18,777	10,324	81.9%	19,223	-2.3%
NYMEX PLATINUM	PL	77,740	67,137	15.8%	74,809	3.9%
PALLADIUM	PA	37,137	40,201	-7.6%	29,292	26.8%
URANIUM	UX	4,767	6,301	-24.3%	4,490	6.2%
COMEX SILVER	SI	198,023	156,636	26.4%	178,002	11.2%

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<b>Metals Futures</b>						
COMEX MINY GOLD	QO	1,534	678	126.3%	1,403	9.3%
E-MINI SILVER	6Q	0	0	-	0	-
COMEX MINY SILVER	QI	143	107	33.6%	133	7.5%
COMEX COPPER	HG	168,707	145,076	16.3%	164,274	2.7%
COMEX MINY COPPER	QC	77	135	-43.0%	119	-35.3%
Aluminium MW Trans Prem Platts	AUP	14,229	1,046	1,260.3%	9,488	50.0%
ALUMINUM	ALI	208	488	-57.4%	207	0.5%
COPPER	HGS	3,823	3,164	20.8%	4,142	-7.7%
E-MICRO GOLD	MGC	1,826	2,028	-10.0%	1,174	55.5%
FERROUS PRODUCTS	BUS	450	79	469.6%	500	-10.0%
FERROUS PRODUCTS	SSF	0	15	-100.0%	0	-
GOLD	GCK	26	0	-	29	-10.3%
IRON ORE	PIO	1,654	0	-	464	256.5%
IRON ORE CHINA	TIC	0	0	-	0	-
LNDN ZINC	ZNC	1	0	-	0	-
NYMEX IRON ORE FUTURES	TIO	18,823	4,675	302.6%	16,888	11.5%
SILVER	SIL	946	560	68.9%	787	20.2%
<b>Metals Options</b>						
COMEX COPPER	HX	1,556	1,406	10.7%	1,703	-8.6%
COMEX GOLD	OG	1,237,148	1,588,303	-22.1%	1,175,311	5.3%
COMEX SILVER	SO	149,190	211,176	-29.4%	185,094	-19.4%
COPPER	H4E	0	0	-	0	-
GOLD	OG1	134	344	-61.0%	152	-11.8%
GOLD	OG2	1,087	249	336.5%	190	472.1%
GOLD	OG3	14	0	-	0	-
GOLD	OG4	0	0	0.0%	0	-
GOLD	OG5	0	0	-	0	0.0%
IRON ORE CHINA	ICT	31,137	4,802	548.4%	31,628	-1.6%
NYMEX HOT ROLLED STEEL	HRO	0	0	-	0	-
NYMEX PLATINUM	PO	3,713	22,870	-83.8%	15,752	-76.4%
PALLADIUM	PAO	5,690	13,041	-56.4%	4,339	31.1%
SHORT TERM	L11	0	0	-	0	-
SHORT TERM GOLD	L02	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	L18	0	0	-	0	-
SHORT TERM GOLD	L29	0	0	-	0	-
SHORT TERM GOLD	L30	0	0	-	0	-
SILVER	SO1	0	10	-100.0%	0	-
SILVER	SO2	0	90	-100.0%	0	-
SILVER	SO3	0	0	-	0	-
SILVER	SO4	0	0	0.0%	0	-
SILVER	SO5	0	0	-	0	-



## NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity	Open Interest JUN 2015	Open Interest JUN 2014	% CHG	Open Interest MAY 2015	% CHG
<b>TOTAL FUTURES GROUP</b>					
Commodities and Alternative Investments Futures	148	10	1,380.0%	106	39.6%
Energy Futures	18,015,614	21,093,124	-14.6%	18,200,502	-1.0%
Metals Futures	992,742	842,941	17.8%	904,307	9.8%
<b>TOTAL FUTURES</b>	<b>19,008,504</b>	<b>21,936,075</b>	<b>-13.3%</b>	<b>19,104,915</b>	<b>-0.5%</b>
<b>TOTAL OPTIONS GROUP</b>					
Energy Options	8,635,210	8,494,778	1.7%	8,537,528	1.1%
Metals Options	1,429,669	1,842,291	-22.4%	1,414,169	1.1%
<b>TOTAL OPTIONS</b>	<b>10,064,879</b>	<b>10,337,069</b>	<b>-2.6%</b>	<b>9,951,697</b>	<b>1.1%</b>
<b>TOTAL COMBINED</b>					
Commodities and Alternative Investments	148	10	1,380.0%	106	39.6%
Energy	26,650,824	29,587,902	-9.9%	26,738,030	-0.3%
Metals	2,422,411	2,685,232	-9.8%	2,318,476	4.5%
<b>GRAND TOTAL</b>	<b>29,073,383</b>	<b>32,273,144</b>	<b>-9.9%</b>	<b>29,056,612</b>	<b>0.1%</b>