



## NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity	Open Interest NOV 2015	Open Interest NOV 2014	% CHG	Open Interest OCT 2015	% CHG
<b>Commodities and Alternative Investments Futures</b>					
COCOA TAS	72	16	350.0%	45	60.0%
COFFEE	8	0	0.0%	12	-33.3%
COTTON	4	17	-76.5%	9	-55.6%
SUGAR 11	19	23	-17.4%	14	35.7%
<b>Energy Futures</b>					
CRUDE OIL PHY	1,655,962	1,446,183	14.5%	1,685,157	-1.7%
CRUDE OIL	7,201	15,473	-53.5%	11,306	-36.3%
MINY WTI CRUDE OIL	5,480	8,400	-34.8%	4,091	34.0%
BRENT OIL LAST DAY	167,581	145,354	15.3%	166,768	0.5%
HEATING OIL PHY	350,425	369,006	-5.0%	362,869	-3.4%
HTG OIL	216	104	107.7%	222	-2.7%
MINY HTG OIL	1	2	-50.0%	1	0.0%
RBOB PHY	363,996	313,035	16.3%	328,563	10.8%
MINY RBOB GAS	0	0	0.0%	0	-
NATURAL GAS	92,959	72,882	27.5%	90,424	2.8%
LTD NAT GAS	313,546	414,486	-24.4%	343,552	-8.7%
MINY NATURAL GAS	2,685	2,316	15.9%	2,755	-2.5%
PJM MONTHLY	10,250	15,731	-34.8%	11,267	-9.0%
NATURAL GAS PHY	1,008,247	953,438	5.7%	1,025,407	-1.7%
RBOB GAS	594	308	92.9%	640	-7.2%
3.5% FUEL OIL CID MED SWA	153	321	-52.3%	237	-35.4%
3.5% FUEL OIL CIF BALMO S	10	10	0.0%	0	-
AEP-DAYTON HUB DAILY	303	0	-	242	25.2%
AEP-DAYTON HUB MTHLY	2,068	3,934	-47.4%	2,214	-6.6%
AEP-DAYTON HUB OFF-PEAK M	2,124	4,284	-50.4%	2,394	-11.3%
ALGON CITY GATES NAT GAS	0	0	-	0	-
ALGONQUIN CITYGATES BASIS	450	584	-22.9%	620	-27.4%
ANR LA NAT GAS INDEX SWAP	0	0	-	0	-
ANR LOUISIANA BASIS SWAP	856	0	-	856	0.0%
ANR OKLAHOMA	6,925	13,808	-49.8%	5,263	31.6%
APPALACHIAN COAL (PHY)	120	897	-86.6%	185	-35.1%
ARGUS BIODIESEL RME FOB R	0	0	-	0	-
ARGUS LLS VS. WTI (ARG) T	18,298	6,038	203.0%	13,184	38.8%
ARGUS PROPAN FAR EST INDE	1,044	542	92.6%	998	4.6%
ARGUS PROPAN(SAUDI ARAMCO	674	920	-26.7%	724	-6.9%
AUSTRALIAN COKE COAL	567	1,177	-51.8%	654	-13.3%
BRENT BALMO SWAP	0	92	-100.0%	320	-100.0%
BRENT CALENDAR SWAP	21,170	36,350	-41.8%	21,888	-3.3%
BRENT CFD(PLATTS) VS FRNT	0	0	-	0	-
BRENT CFD SWAP	0	0	-	0	-
BRENT FINANCIAL FUTURES	5,734	14,236	-59.7%	8,360	-31.4%
BRENT FINANCIAL FUTURES	33	0	-	0	-
BRENT FINANCIAL FUTURES	120	0	-	180	-33.3%
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	6,021	360	1,572.5%	6,114	-1.5%
CARBON EUA EMISSIONS EURO	0	0	-	0	-
CENTERPOINT BASIS SWAP	16,390	7,345	123.1%	15,308	7.1%
CENTERPOINT EAST INDEX	0	248	-100.0%	0	-
CENTER POINT NAT GAS FIXED PRICE	8	0	-	16	-50.0%

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<b>Energy Futures</b>						
CHICAGO BASIS SWAP	NB	0	0	-	0	-
CHICAGO ETHANOL SWAP	CU	40,803	36,519	11.7%	43,745	-6.7%
CHICAGO ULSD (PLATTS) SWA	4C	47	81	-42.0%	54	-13.0%
CHICAGO ULSD PL VS HO SPR	5C	1,828	1,423	28.5%	2,368	-22.8%
CHICAGO UNL GAS PL VS RBO	3C	78	42	85.7%	84	-7.1%
CIG BASIS	CI	17,448	9,380	86.0%	15,020	16.2%
CINERGY HUB OFF-PEAK MONT	EJ	826	1,402	-41.1%	890	-7.2%
CINERGY HUB PEAK MONTH	EM	644	1,708	-62.3%	718	-10.3%
CIN HUB 5MW D AH O PK	K2	303,240	266,248	13.9%	311,864	-2.8%
CIN HUB 5MW D AH PK	H5	18,391	18,075	1.7%	18,502	-0.6%
CIN HUB 5MW REAL TIME O P	H4	757,648	381,240	98.7%	755,368	0.3%
CIN HUB 5MW REAL TIME PK	H3	26,680	21,234	25.6%	25,610	4.2%
COAL SWAP	ACM	490	555	-11.7%	520	-5.8%
COAL SWAP	SSI	409	2,169	-81.1%	516	-20.7%
COLUMB GULF MAINLINE NG B	5Z	39,344	35,551	10.7%	39,050	0.8%
COLUMBIA GULF MAIN NAT G	L2	1,829	992	84.4%	0	-
COLUMBIA GULF NAT GAS FIXED PRICE	DCE	0	0	-	0	-
COLUMBIA GULF ONSHORE	GL	29,419	27,403	7.4%	29,539	-0.4%
CONWAY NATURAL GASOLINE (OPIS) SWAP	8L	335	345	-2.9%	247	35.6%
CONWAY NORMAL BUTANE (OPIS) SWAP	8M	795	706	12.6%	840	-5.4%
CONWAY PROPANE 5 DECIMALS SWAP	8K	12,953	10,881	19.0%	13,470	-3.8%
CRUDE OIL	LPS	9,650	0	-	8,600	12.2%
CRUDE OIL LAST DAY	26	0	0	-	0	-
CRUDE OIL OUTRIGHTS	42	89	999	-91.1%	405	-78.0%
CRUDE OIL OUTRIGHTS	DBL	4,285	0	-	6,445	-33.5%
CRUDE OIL OUTRIGHTS	FE	0	0	-	0	-
CRUDE OIL OUTRIGHTS	WCC	14,520	14,552	-0.2%	15,046	-3.5%
CRUDE OIL PHY	CLL	0	0	0.0%	0	0.0%
CRUDE OIL SPRDS	38	200	0	-	300	-33.3%
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	5,088	360	1,313.3%	4,042	25.9%
CRUDE OIL TRADE AT MARKER SINGAPORE	CLS	0	0	0.0%	0	0.0%
DAILY EUA	EUL	0	0	-	0	-
DAILY PJM	AOR	31,752	0	-	20,640	53.8%
DAILY PJM	IDO	27,512	0	-	23,439	17.4%
DAILY PJM	NOC	12,432	0	-	6,000	107.2%
DAILY PJM	PAP	1,651	0	-	1,325	24.6%
DAILY PJM	PDJ	0	0	-	0	-
DAILY PJM	PEO	36,928	0	-	35,722	3.4%
DAILY PJM	PNO	23,224	0	-	15,726	47.7%
DAILY PJM	PNP	996	0	-	815	22.2%
DAILY PJM	PWO	27,544	0	-	27,561	-0.1%
DAILY PJM	PWP	1,344	0	-	1,450	-7.3%
DAILY PJM	WOR	34,440	0	-	17,640	95.2%
DAILY PJM	ZAO	34,600	0	-	29,241	18.3%
DAILY PJM	ZGO	37,776	0	-	45,870	-17.6%
DAILY PJM	ZJO	12,144	0	-	11,286	7.6%
DATED BRENT (PLATTS) DAILY SWAP	7G	0	0	-	0	-
DATED TO FRONTLINE BRENT	FY	11,917	4,243	180.9%	13,967	-14.7%
DEMARC INDEX FUTURE	DI	0	682	-100.0%	0	-
DIESEL 10P BRG FOB RDM VS	7X	0	5	-100.0%	0	-

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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	2,561	0	-	2,160	18.6%
DOMINION TRANSMISSION INC	PG	30,119	16,830	79.0%	30,496	-1.2%
DUBAI CRUDE OIL BALMO	BI	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	DC	8,090	5,436	48.8%	9,211	-12.2%
DY EURO 3.5% FUEL OI RDA	FOR	0	0	-	0	-
EASTERN RAIL DELIVERY CSX	QX	3,128	5,463	-42.7%	3,113	0.5%
EAST/WEST FUEL OIL SPREAD	EW	925	1,832	-49.5%	1,085	-14.7%
EIA FLAT TAX ONHWAY DIESE	A5	4,473	5,684	-21.3%	5,043	-11.3%
ELEC ERCOT DLY OFF PK	R4	3,696	0	-	2,640	40.0%
ELEC ERCOT DLY PEAK	I7	186	0	-	186	0.0%
ELEC ERCOT DLY PEAK	I9	0	0	-	0	-
ELEC ERCOT DLY PEAK	N1	689	7,332	-90.6%	924	-25.4%
ELEC ERCOT DLY PEAK	R1	132	0	-	132	0.0%
ELEC ERCOT OFF PEAK	ERU	0	0	-	0	-
ELEC ERCOT OFF PEAK	I2	0	0	-	0	-
ELEC ERCOT OFF PEAK	O1	8,624	151,565	-94.3%	17,446	-50.6%
ELEC FINSETTLED	47	1,576	1,716	-8.2%	64	2,362.5%
ELEC FINSETTLED	49	1,275	0	-	1,275	0.0%
ELEC MISO PEAK	4L	1,531	1,767	-13.4%	2,741	-44.1%
ELEC MISO PEAK	55	2,036	553	268.2%	2,036	0.0%
ELEC NYISO OFF-PEAK	4M	28,156	31,610	-10.9%	28,156	0.0%
ELEC NYISO OFF-PEAK	58	37,600	10,137	270.9%	37,600	0.0%
ELECTRICITY ERCOT PEAK	ERE	0	0	-	0	-
ELECTRICITY OFF PEAK	46	28,857	32,184	-10.3%	1,185	2,335.2%
ELECTRICITY OFF PEAK	4P	1,586	9,328	-83.0%	2,370	-33.1%
ELECTRICITY OFF PEAK	50	23,520	0	-	23,520	0.0%
EMC FUTURE	EMC	0	0	-	0	-
EMMISSIONS	CPL	250	250	0.0%	250	0.0%
ERCOT HOUSTON Z MCPE 5MW PEAK SWAP	I1	0	0	-	0	-
ERCOT NORTH ZMCPE 5MW OFFPEAK	I8	2,520	0	-	1,800	40.0%
ERCOT NORTH ZMCPE 5MW OFFPEAK SWAP	I6	29,400	115,790	-74.6%	35,415	-17.0%
ERCOT NORTH ZMCPE 5MW PEAK	I5	2,672	10,529	-74.6%	3,087	-13.4%
ETHANOL T2 FOB ROTT INCL DUTY SWAP	Z1	3,049	2,328	31.0%	2,807	8.6%
EU LOW SULPHUR GASOIL CRACK	LSC	0	4,620	-100.0%	0	-
EURO 1% FUEL OIL NEW BALM	KX	15	10	50.0%	70	-78.6%
EURO 3.5% FUEL OIL M CRK	FL	0	0	-	0	-
EURO 3.5% FUEL OIL RDAM B	KR	308	274	12.4%	332	-7.2%
EURO 3.5% FUEL OIL SPREAD	FK	1,440	1,611	-10.6%	1,308	10.1%
EURO-DENOMINATED PETRO PROD	IBE	0	44	-100.0%	0	-
EURO-DENOMINATED PETRO PROD	MFE	0	0	-	0	-
EURO-DENOMINATED PETRO PROD	MFT	0	0	-	0	-
EURO-DENOMINATED PETRO PROD	NCP	250	0	-	0	-
EURO GASOIL 10 CAL SWAP	GT	5	0	-	0	-
EURO GASOIL 10PPM VS ICE	ET	761	496	53.4%	738	3.1%
EUROPE 1% FUEL OIL NWE CA	UF	326	672	-51.5%	305	6.9%
EUROPE 1% FUEL OIL RDAM C	UH	86	81	6.2%	80	7.5%
EUROPE 3.5% FUEL OIL MED	UI	277	311	-10.9%	364	-23.9%
EUROPE 3.5% FUEL OIL RDAM	UV	9,503	12,260	-22.5%	10,094	-5.9%
EUROPEAN GASOIL (ICE)	7F	3,890	291	1,236.8%	3,370	15.4%
EUROPEAN NAPHTHA BALMO	KZ	46	174	-73.6%	101	-54.5%
EUROPEAN NAPHTHA CRACK SPR	EN	11,354	15,994	-29.0%	12,803	-11.3%

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<b>Energy Futures</b>						
EUROPE DATED BRENT SWAP	UB	11,926	4,712	153.1%	10,559	12.9%
EUROPE JET KERO NWE CALSWAP	UJ	17	44	-61.4%	24	-29.2%
EUROPE NAPHTHA CALSWAP	UN	1,012	2,043	-50.5%	1,109	-8.7%
EURO PROPANE CIF ARA SWA	PS	932	816	14.2%	927	0.5%
FAME 0 BIODIESEL FOB RTDM SWP	2L	0	0	-	0	-
FLORIDA GAS ZONE3 BASIS S	FP	3,814	2,011	89.7%	4,654	-18.0%
FREIGHT MARKETS	FLP	408	0	-	360	13.3%
FREIGHT MARKETS	FRC	0	0	-	0	-
FREIGHT MARKETS	TC6	0	0	-	0	-
FUEL OIL CRACK VS ICE	FO	17,086	18,265	-6.5%	16,232	5.3%
FUEL OIL NWE CRACK VS ICE	FI	258	1,070	-75.9%	273	-5.5%
FUEL OIL (PLATS) CAR CM	1W	82	190	-56.8%	94	-12.8%
FUEL OIL (PLATS) CAR CN	1X	82	23	256.5%	75	9.3%
FUELOIL SWAP:CARGOES VS.B	FS	1,432	2,470	-42.0%	1,578	-9.3%
GAS EURO-BOB OXY NWE BARGES	7H	5,507	4,797	14.8%	4,970	10.8%
GAS EURO-BOB OXY NWE BARGES CRK	7K	33,763	33,963	-0.6%	33,724	0.1%
GASOIL 0.1 BRGS FOB VS IC	6V	0	0	-	0	-
GASOIL 0.1 CARGOES CIF NE	TW	0	25	-100.0%	0	-
GASOIL 0.1 CIF MED BALMO	X6	0	0	-	0	-
GASOIL 0.1 CIF MED SWAP	Z4	50	0	-	20	150.0%
GASOIL 0.1CIF MED VS ICE	Z5	89	25	256.0%	61	45.9%
GASOIL 0.1 CIF NWE VS ISE	TU	0	23	-100.0%	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	107	168	-36.3%	66	62.1%
GASOIL 0.1 ROTTERDAM BARG	VL	0	25	-100.0%	0	-
GASOIL 10P CRG CIF NW VS	3V	0	5	-100.0%	0	-
GASOIL 10PPM CARGOES CIF	TY	15	0	-	30	-50.0%
GASOIL 10PPM VS ICE SWAP	TP	196	182	7.7%	208	-5.8%
GASOIL BULLET SWAP	BG	0	0	-	0	-
GASOIL CALENDAR SWAP	GX	33	147	-77.6%	34	-2.9%
GASOIL CRACK SPREAD CALEN	GZ	9,877	3,806	159.5%	10,751	-8.1%
GASOIL MINI CALENDAR SWAP	QA	1,228	1,471	-16.5%	1,370	-10.4%
GASOLINE UP-DOWN (ARGUS)	UZ	0	0	-	0	-
GASOLINE UP-DOWN BALMO SW	1K	235	545	-56.9%	225	4.4%
GC ULSD VS GC JET SPREAD	VV	0	50	-100.0%	0	-
GROUP THREE ULSD (PLATTS)	A7	0	358	-100.0%	0	-
GRP THREE ULSD(PLT)VS HEA	A6	5,610	13,276	-57.7%	8,489	-33.9%
GRP THREE UNL GS (PLT) VS	A8	4,699	3,385	38.8%	4,569	2.8%
GULF COAST 3% FUEL OIL BA	VZ	833	1,865	-55.3%	1,120	-25.6%
GULF COAST GASOLINE CLNDR	GS	902	1,293	-30.2%	1,303	-30.8%
GULF COAST JET FUEL CLNDR	GE	1,391	2,040	-31.8%	1,542	-9.8%
GULF COAST JET VS NYM 2 H	ME	33,401	42,735	-21.8%	38,977	-14.3%
GULF COAST NO.6 FUEL OIL	MF	64,129	38,292	67.5%	63,469	1.0%
GULF COAST NO.6 FUEL OIL	MG	8,701	10,885	-20.1%	8,890	-2.1%
GULF COAST ULSD CALENDAR	LY	4,705	7,284	-35.4%	5,331	-11.7%
GULF COAST ULSD CRACK SPR	GY	9,117	16,797	-45.7%	9,674	-5.8%
HEATING OIL BALMO CLNDR S	1G	100	0	-	811	-87.7%
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	3,475	-100.0%	0	-
HENRY HUB BASIS SWAP	HB	59,782	36,960	61.7%	61,702	-3.1%

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HENRY HUB INDEX SWAP FUTU	IN	28,549	27,954	2.1%	34,126	-16.3%
HENRY HUB SWAP	NN	1,480,978	1,778,789	-16.7%	1,543,177	-4.0%
HENRY HUB SWING FUTURE	SN	0	132	-100.0%	0	-
HOUSTON SHIP CHANNEL BASI	NH	22,815	17,632	29.4%	22,601	0.9%
HOUSTON SHIP CHANNEL INDE	IP	0	0	-	0	-
HUSTN SHIP CHNL PIPE SWP	XJ	3,587	0	-	3,749	-4.3%
ICE BRENT DUBAI SWAP	DB	1,055	1,260	-16.3%	1,155	-8.7%
ICE GASOIL BALMO SWAP	U9	0	3	-100.0%	0	-
IN DELIVERY MONTH EUA	6T	84,537	118,463	-28.6%	84,537	0.0%
INDIANA MISO	FAD	12,320	0	-	10,240	20.3%
INDIANA MISO	FDM	0	4,045	-100.0%	0	-
INDIANA MISO	FTD	8,904	0	-	4,800	85.5%
INDIANA MISO	FTM	62,900	167,017	-62.3%	70,740	-11.1%
INDIANA MISO	PDD	396	0	-	572	-30.8%
INDIANA MISO	PDM	1,946	1,921	1.3%	2,606	-25.3%
INDIANA MISO	PTD	336	0	-	203	65.5%
INDIANA MISO	PTM	1,050	3,148	-66.6%	1,600	-34.4%
INDONESIAN COAL	MCC	255	1,440	-82.3%	330	-22.7%
ISO NEW ENGLAND OFF-PEAK	KI	744	1,772	-58.0%	804	-7.5%
ISO NEW ENGLAND PK LMP	NI	856	2,650	-67.7%	963	-11.1%
JAPAN C&F NAPHTHA CRACK S	JB	682	244	179.5%	401	70.1%
JAPAN C&F NAPHTHA SWAP	JA	1,626	1,474	10.3%	1,480	9.9%
JAPAN NAPHTHA BALMO SWAP	E6	0	9	-100.0%	44	-100.0%
JET AV FUEL (P) CAR FM ICE GAS SWAP	1V	66	166	-60.2%	59	11.9%
JET BARGES VS ICE GASOIL	JR	15	5	200.0%	15	0.0%
JET CIF NWE VS ICE	JC	338	391	-13.6%	371	-8.9%
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	0	-	0	-
JET FUEL UP-DOWN BALMO CL	1M	6,300	225	2,700.0%	4,275	47.4%
JET UP-DOWN(ARGUS) SWAP	JU	0	0	-	0	-
LA CARB DIESEL (OPIS)	LX	208	81	156.8%	221	-5.9%
LA CARB DIESEL (OPIS) SWA	KL	499	702	-28.9%	1,015	-50.8%
LA CARBOB GASOLINE(OPIS)S	JL	225	500	-55.0%	425	-47.1%
LA JET FUEL VS NYM NO 2 H	MQ	220	25	780.0%	320	-31.3%
LA JET (OPIS) SWAP	JS	1,090	125	772.0%	1,215	-10.3%
LLS (ARGUS) CALENDAR SWAP	XA	0	200	-100.0%	0	-
LLS (ARGUS) VS WTI SWAP	WJ	54,217	40,939	32.4%	56,477	-4.0%
LOS ANGELES CARB GASOLINE	MH	0	0	-	0	-
MARS (ARGUS) VS WTI SWAP	YX	18,246	18,194	0.3%	21,022	-13.2%
MARS (ARGUS) VS WTI TRD M	YV	2,443	125	1,854.4%	1,705	43.3%
MCCLOSKEY ARA ARGS COAL	MTF	152,500	92,177	65.4%	152,198	0.2%
MCCLOSKEY RCH BAY COAL	MFF	43,159	37,515	15.0%	41,839	3.2%
MGF FUT	MGF	55	0	-	70	-21.4%
MGN1 SWAP FUT	MGN	486	315	54.3%	508	-4.3%
MICHCON NG INDEX SWAP	Y8	0	0	-	0	-
MICHIGAN BASIS	NF	6,998	2,628	166.3%	6,267	11.7%
MICHIGAN HUB OFF-PEAK MON	HJ	0	0	-	0	-
MICHIGAN HUB PEAK MONTH S	HM	0	0	-	0	-
MICHIGAN MISO	HMO	146,504	135,104	8.4%	153,560	-4.6%
MICHIGAN MISO	HMW	10,461	9,888	5.8%	10,857	-3.6%
MINI GAS EUROBOB OXY NWE ARGS BALMO	MEB	128	366	-65.0%	20	540.0%
MINI RBOB V. EBOBARG NWE BRGS BALMO	MXR	280	170	64.7%	350	-20.0%

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<b>Energy Futures</b>						
MINI RBOB V. EBOB(ARGUS) NWE BRGS	MXB	1,062	787	34.9%	770	37.9%
MISO 5MW OFF PEAK	4R	0	0	-	0	-
MISO 5MW PEAK	4Q	0	0	-	0	-
MJB FUT	MJB	0	0	-	0	-
MJC FUT	MJC	220	294	-25.2%	220	0.0%
MNC FUT	MNC	5,567	7,138	-22.0%	5,796	-4.0%
MONT BELVIEU ETHANE 5 DECIMAL	C0	23,099	12,638	82.8%	23,853	-3.2%
MONT BELVIEU ETHANE OPIS BALMO	8C	0	330	-100.0%	250	-100.0%
MONT BELVIEU LDH PROPANE 5 DECIMAL	B0	89,813	75,840	18.4%	93,499	-3.9%
MONT BELVIEU LDH PROPANE OPIS BALMO	8O	675	361	87.0%	480	40.6%
MONT BELVIEU NATURAL GASOLINE 5 DEC	7Q	9,032	14,249	-36.6%	9,014	0.2%
MONT BELVIEU NATURAL GASOLINE BALMO	R0	90	295	-69.5%	127	-29.1%
MONT BELVIEU NORMAL BUTANE 5 DECIMAL	D0	33,618	24,510	37.2%	36,862	-8.8%
MONT BELVIEU NORMAL BUTANE BALMO	8J	202	657	-69.3%	550	-63.3%
NAT GAS BASIS SWAP	SGW	0	0	-	0	-
NAT GAS BASIS SWAP	TZ6	3,118	2,643	18.0%	4,078	-23.5%
NATURAL GAS	XAC	0	22	-100.0%	0	-
NATURAL GAS	XSC	0	0	-	0	-
NATURAL GAS FIXED PRICE SWAP FUTURES	CFS	1,960	0	-	2,440	-19.7%
NATURAL GAS FIXED PRICE SWAP FUTURES	DSF	5,548	0	-	5,848	-5.1%
NATURAL GAS FIXED PRICE SWAP FUTURES	MFS	1,464	0	-	1,464	0.0%
NATURAL GAS FIXED PRICE SWAP FUTURES	PFS	323	0	-	380	-15.0%
NATURAL GAS FIXED PRICE SWAP FUTURES	WFS	391	0	-	451	-13.3%
NATURAL GAS FIXED PRICE SWAP FUTURES	Z5P	114	0	-	224	-49.1%
NATURAL GAS FIXED PRICE SWAP FUTURES	ZTS	48	0	-	60	-20.0%
NATURAL GAS INDEX	TZI	0	0	-	0	-
NATURAL GAS PEN SWP	NP	343,780	567,221	-39.4%	385,163	-10.7%
NEPOOL CNCTCT 5MW D AH O	P3	6,282	4,696	33.8%	7,066	-11.1%
NEPOOL CONECTIC 5MW D AH	P2	338	336	0.6%	382	-11.5%
NEPOOL INTR HUB 5MW D AH	H2	382,296	382,218	0.0%	338,102	13.1%
NEPOOL INTR HUB 5MW D AH	U6	18,692	21,985	-15.0%	18,068	3.5%
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	3,172	26,746	-88.1%	4,740	-33.1%
NEPOOL NE MASS 5MW D AH P	P7	168	1,434	-88.3%	256	-34.4%
NEPOOL NEW HAMP 5MW D AH	U2	84	512	-83.6%	128	-34.4%
NEPOOL NEW HAMP 5MW D AH	U3	1,586	9,328	-83.0%	2,370	-33.1%
NEPOOL RHD ISLD 5MW D AH	U4	13,713	12,787	7.2%	13,625	0.6%
NEPOOL RHODE IL 5MW D AH	U5	193,461	224,788	-13.9%	180,283	7.3%
NEPOOL SE MASS 5MW D AH O	P5	793	4,664	-83.0%	1,185	-33.1%
NEPOOL SE MASS 5MW D AH P	P4	42	256	-83.6%	64	-34.4%
NEPOOL W CNT MASS 5MW D A	L9	43,728	33,871	29.1%	28,208	55.0%
NEPOOL W CNTR M 5MW D AH	R6	2,643	2,070	27.7%	1,783	48.2%
NEW ENGLAND HUB PEAK DAIL	CE	2,673	0	-	3,099	-13.7%
NEW YORK 0.3% FUEL OIL HI	8N	0	0	-	0	-
NEW YORK ETHANOL SWAP	EZ	2,290	2,827	-19.0%	2,105	8.8%
NEW YORK HUB ZONE G PEAK	GN	1,617	0	-	2,719	-40.5%
NEW YORK HUB ZONE J PEAK	JN	759	0	-	558	36.0%
NGPL MID-CONTINENT	NL	38,863	18,761	107.1%	39,845	-2.5%
NGPL MIDCONTINENT INDEX	IW	0	0	-	0	-
NGPL STX NAT GAS INDEX SW	N6	0	0	-	0	-
NGPL TEX/OK	PD	68,075	41,907	62.4%	69,983	-2.7%
NGPL TEXOK INDEX	OI	480	0	-	480	0.0%

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NGPL TEXOK SWING SWAP	OX	0	132	-100.0%	0	-
N ILLINOIS HUB DAILY	UD	123	0	-	72	70.8%
N ILLINOIS HUB MTHLY	UM	712	2,330	-69.4%	828	-14.0%
NO 2 UP-DOWN SPREAD CALEN	UT	1,104	750	47.2%	578	91.0%
NORTHEN NATURAL GAS DEMAR	PE	2,702	4,745	-43.1%	3,006	-10.1%
NORTHEN NATURAL GAS VENTU	PF	2,689	7,411	-63.7%	3,538	-24.0%
NORTHERN ILLINOIS OFF-PEA	UO	1,238	2,808	-55.9%	1,352	-8.4%
NORTHWEST ROCKIES BASIS S	NR	56,077	9,603	484.0%	47,298	18.6%
N ROCKIES PIPE SWAP	XR	790	2,747	-71.2%	820	-3.7%
NY1% VS GC SPREAD SWAP	VR	6,235	4,032	54.6%	6,963	-10.5%
NY 2.2% FUEL OIL (PLATTS	Y3	640	445	43.8%	640	0.0%
NY 3.0% FUEL OIL (PLATTS	H1	1,525	330	362.1%	1,550	-1.6%
NY HARBOR 1% FUEL OIL BAL	VK	34	0	-	175	-80.6%
NY HARBOR HEAT OIL SWP	MP	18,111	21,376	-15.3%	18,987	-4.6%
NY HARBOR LOW SULPUR GAS 1000MBBL	NLS	1,075	4,410	-75.6%	1,350	-20.4%
NY HARBOR LOW SULPUR GASOIL 1000MT	SLS	0	0	-	0	-
NY HARBOR RESIDUAL FUEL 1	MM	7,433	6,825	8.9%	6,058	22.7%
NY HARBOR RESIDUAL FUEL C	ML	0	200	-100.0%	0	-
NYH NO 2 CRACK SPREAD CAL	HK	15,123	23,794	-36.4%	16,409	-7.8%
NY H OIL PLATTS VS NYMEX	YH	38	1,416	-97.3%	41	-7.3%
NYISO A	KA	6,130	10,972	-44.1%	6,482	-5.4%
NYISO A OFF-PEAK	KB	1,942	3,866	-49.8%	2,098	-7.4%
NYISO CAPACITY	NNC	2,224	633	251.3%	1,588	40.1%
NYISO CAPACITY	NRS	3,358	1,296	159.1%	3,123	7.5%
NYISO G	KG	1,265	4,362	-71.0%	1,551	-18.4%
NYISO G OFF-PEAK	KH	482	1,594	-69.8%	558	-13.6%
NYISO J	KJ	6,410	7,599	-15.6%	6,253	2.5%
NYISO J OFF-PEAK	KK	1,014	1,216	-16.6%	1,074	-5.6%
NYISO ZONE A 5MW D AH O P	K4	362,480	577,266	-37.2%	333,944	8.5%
NYISO ZONE A 5MW D AH PK	K3	17,017	39,469	-56.9%	18,623	-8.6%
NYISO ZONE C 5MW D AH O P	A3	25,106	37,702	-33.4%	25,890	-3.0%
NYISO ZONE C 5MW D AH PK	Q5	1,359	2,033	-33.2%	1,403	-3.1%
NYISO ZONE G 5MW D AH O P	D2	220,750	365,982	-39.7%	239,566	-7.9%
NYISO ZONE G 5MW D AH PK	T3	21,829	24,117	-9.5%	21,500	1.5%
NYISO ZONE J 5MW D AH O P	D4	58,994	154,141	-61.7%	67,618	-12.8%
NYISO ZONE J 5MW D AH PK	D3	9,429	10,951	-13.9%	9,935	-5.1%
NY JET FUEL (ARGUS) VS HEATING OIL	5U	0	0	-	0	-
NY JET FUEL (PLATTS) HEAT OIL SWAP	1U	50	3,790	-98.7%	70	-28.6%
NYMEX ALUMINUM FUTURES	AN	2,409	0	-	2,373	1.5%
NYMEX ULSD VS NYMEX HO	UY	1,051	829	26.8%	1,089	-3.5%
NY ULSD (ARGUS) VS HEATING OIL	7Y	5,093	16,253	-68.7%	4,864	4.7%
ONEOK OKLAHOMA NG BASIS	8X	2,932	2,380	23.2%	3,006	-2.5%
ONTARIO POWER SWAPS	OFD	2,352	168	1,300.0%	1,680	40.0%
ONTARIO POWER SWAPS	OFM	181,331	250,598	-27.6%	172,049	5.4%
ONTARIO POWER SWAPS	OPD	216	36	500.0%	216	0.0%
ONTARIO POWER SWAPS	OPM	8,120	20,449	-60.3%	8,202	-1.0%
OPIS PHYSICAL NATURAL GASOLINE	3R	0	0	-	0	-
OPIS PHYSICAL NORMAL BUTANE	3M	0	0	-	0	-
PANHANDLE BASIS SWAP FUTU	PH	49,783	23,064	115.8%	52,794	-5.7%
PANHANDLE INDEX SWAP FUTU	IV	496	0	-	248	100.0%
PANHANDLE PIPE SWAP	XH	0	0	-	0	-
PERMIAN BASIS SWAP	PM	10,961	5,318	106.1%	9,035	21.3%
PETROCHEMICALS	22	39	68	-42.6%	50	-22.0%

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<b>Energy Futures</b>					
PETROCHEMICALS	32	37	-43.9%	21	76.2%
PETROCHEMICALS	51	0	-	0	-
PETROCHEMICALS	81	0	-	0	-
PETROCHEMICALS	8I	2,972	116.6%	2,655	11.9%
PETROCHEMICALS	91	59	-20.3%	29	103.4%
PETROCHEMICALS	HPE	50	-71.1%	69	-27.5%
PETROCHEMICALS	JKM	0	-	0	-
PETROCHEMICALS	LPE	40	-23.1%	60	-33.3%
PETROCHEMICALS	MAE	30	200.0%	20	50.0%
PETROCHEMICALS	MAS	71	-37.7%	33	115.2%
PETROCHEMICALS	MBE	3,573	6.3%	3,451	3.5%
PETROCHEMICALS	MNB	1,766	-30.7%	1,951	-9.5%
PETRO CRCKS & SPRDS ASIA	STI	462	-	612	-24.5%
PETRO CRCKS & SPRDS ASIA	STR	380	115.9%	75	406.7%
PETRO CRCKS & SPRDS ASIA	STS	52	30.0%	178	-70.8%
PETRO CRCKS & SPRDS NA	CBA	0	-	0	-
PETRO CRCKS & SPRDS NA	CRB	1,162	289.9%	1,436	-19.1%
PETRO CRCKS & SPRDS NA	EXR	921	-37.2%	1,138	-19.1%
PETRO CRCKS & SPRDS NA	FOC	2,025	110.9%	1,050	92.9%
PETRO CRCKS & SPRDS NA	GBB	0	-	0	-
PETRO CRCKS & SPRDS NA	GCI	3,587	11.0%	4,028	-10.9%
PETRO CRCKS & SPRDS NA	GCU	29,282	13.0%	31,649	-7.5%
PETRO CRCKS & SPRDS NA	GFC	0	-100.0%	0	-
PETRO CRCKS & SPRDS NA	HOB	13,434	110.8%	14,472	-7.2%
PETRO CRCKS & SPRDS NA	KSD	390	290.0%	390	0.0%
PETRO CRCKS & SPRDS NA	NFC	0	-	0	-
PETRO CRCKS & SPRDS NA	NFG	0	-	0	-
PETRO CRCKS & SPRDS NA	NYF	1,025	-60.6%	975	5.1%
PETRO CRCKS & SPRDS NA	NYH	0	-	0	-
PETRO CRCKS & SPRDS NA	RBB	21,167	9.0%	18,468	14.6%
PETRO CRCKS & SPRDS NA	RVG	750	-	250	200.0%
PETRO CRK&SPRD EURO	1NB	3,391	-70.3%	3,889	-12.8%
PETRO CRK&SPRD EURO	1ND	0	-	0	-
PETRO CRK&SPRD EURO	43	49	-52.9%	56	-12.5%
PETRO CRK&SPRD EURO	BFR	120	-55.6%	120	0.0%
PETRO CRK&SPRD EURO	BOB	4,527	123.3%	4,580	-1.2%
PETRO CRK&SPRD EURO	EBF	0	-	0	-
PETRO CRK&SPRD EURO	EOB	90	309.1%	86	4.7%
PETRO CRK&SPRD EURO	EPN	164	-57.3%	174	-5.7%
PETRO CRK&SPRD EURO	EVC	3,426	34.0%	3,420	0.2%
PETRO CRK&SPRD EURO	FBT	230	666.7%	100	130.0%
PETRO CRK&SPRD EURO	FVB	27	-35.7%	24	12.5%
PETRO CRK&SPRD EURO	GCB	0	-	0	-
PETRO CRK&SPRD EURO	GOC	190	97.9%	174	9.2%
PETRO CRK&SPRD EURO	GRB	0	-	0	-
PETRO CRK&SPRD EURO	GRS	0	-	0	-
PETRO CRK&SPRD EURO	LSU	0	-100.0%	0	-
PETRO CRK&SPRD EURO	MGB	183	603.8%	209	-12.4%
PETRO CRK&SPRD EURO	MUD	250	-49.3%	336	-25.6%
PETRO CRK&SPRD EURO	NBB	0	-	0	-
PETRO CRK&SPRD EURO	NOB	725	74.3%	662	9.5%
PETRO CRK&SPRD EURO	NYG	0	-	0	-
PETRO CRK&SPRD EURO	SFB	0	-	0	-



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<b>Energy Futures</b>						
PETRO CRK&SPRD EURO	SFC	0	14	-100.0%	0	-
PETROLEUM PRODUCTS	D43	0	0	-	0	-
PETROLEUM PRODUCTS	D44	0	70	-100.0%	0	-
PETROLEUM PRODUCTS	D45	10	0	-	20	-50.0%
PETROLEUM PRODUCTS	D53	0	0	-	0	-
PETROLEUM PRODUCTS	D62	0	0	-	0	-
PETROLEUM PRODUCTS	D63	0	0	-	0	-
PETROLEUM PRODUCTS	D64	0	406	-100.0%	0	-
PETROLEUM PRODUCTS	D65	0	0	-	0	-
PETROLEUM PRODUCTS	EWB	0	0	-	0	-
PETROLEUM PRODUCTS	EWG	0	0	-	0	-
PETROLEUM PRODUCTS	RMG	0	0	-	0	-
PETROLEUM PRODUCTS	RMK	0	0	-	0	-
PETROLEUM PRODUCTS ASIA	E6M	0	29	-100.0%	0	-
PETROLEUM PRODUCTS ASIA	MJN	1,995	2,645	-24.6%	1,844	8.2%
PETRO OUTFRIGHT EURO	0A	0	0	-	20	-100.0%
PETRO OUTFRIGHT EURO	0B	100	692	-85.5%	187	-46.5%
PETRO OUTFRIGHT EURO	0C	90	0	-	8	1,025.0%
PETRO OUTFRIGHT EURO	0D	8,607	7,781	10.6%	8,912	-3.4%
PETRO OUTFRIGHT EURO	0E	575	618	-7.0%	256	124.6%
PETRO OUTFRIGHT EURO	0F	1,344	1,353	-0.7%	1,457	-7.8%
PETRO OUTFRIGHT EURO	1T	4	23	-82.6%	6	-33.3%
PETRO OUTFRIGHT EURO	33	278	373	-25.5%	322	-13.7%
PETRO OUTFRIGHT EURO	59	0	0	-	0	-
PETRO OUTFRIGHT EURO	5L	45	35	28.6%	75	-40.0%
PETRO OUTFRIGHT EURO	63	128	177	-27.7%	55	132.7%
PETRO OUTFRIGHT EURO	6L	0	0	-	0	-
PETRO OUTFRIGHT EURO	7I	279	405	-31.1%	230	21.3%
PETRO OUTFRIGHT EURO	7P	0	0	-	0	-
PETRO OUTFRIGHT EURO	7R	160	269	-40.5%	42	281.0%
PETRO OUTFRIGHT EURO	88	52	0	-	0	-
PETRO OUTFRIGHT EURO	CBB	0	50	-100.0%	0	-
PETRO OUTFRIGHT EURO	CGB	0	0	-	0	-
PETRO OUTFRIGHT EURO	CPB	52	150	-65.3%	48	8.3%
PETRO OUTFRIGHT EURO	EFF	10	5	100.0%	0	-
PETRO OUTFRIGHT EURO	EFM	13	143	-90.9%	32	-59.4%
PETRO OUTFRIGHT EURO	ENS	139	235	-40.9%	141	-1.4%
PETRO OUTFRIGHT EURO	EWN	348	243	43.2%	406	-14.3%
PETRO OUTFRIGHT EURO	FBD	0	0	-	10	-100.0%
PETRO OUTFRIGHT EURO	MBB	0	0	-	50	-100.0%
PETRO OUTFRIGHT EURO	MBN	3,485	2,795	24.7%	3,416	2.0%
PETRO OUTFRIGHT EURO	RBF	0	0	-	0	-
PETRO OUTFRIGHT EURO	SMU	0	50	-100.0%	0	-
PETRO OUTFRIGHT EURO	T0	256	569	-55.0%	288	-11.1%
PETRO OUTFRIGHT EURO	ULB	0	0	-	0	-
PETRO OUTFRIGHT EURO	V0	300	100	200.0%	490	-38.8%
PETRO OUTFRIGHT EURO	W0	0	0	-	0	-
PETRO OUTFRIGHT EURO	X0	30	0	-	60	-50.0%
PETRO OUTFRIGHT EURO	Y0	0	0	-	0	-
PETRO OUTFRIGHT NA	5Y	0	0	-	0	-
PETRO OUTFRIGHT NA	DBB	0	0	-	0	-
PETRO OUTFRIGHT NA	FCB	431	109	295.4%	64	573.4%
PETRO OUTFRIGHT NA	FOB	0	0	-	0	-



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<b>Energy Futures</b>						
PETRO OUTRIGHT NA	FOM	0	10	-100.0%	15	-100.0%
PETRO OUTRIGHT NA	GKS	0	0	-	0	-
PETRO OUTRIGHT NA	JE	310	20	1,450.0%	140	121.4%
PETRO OUTRIGHT NA	JET	2,400	0	-	3,025	-20.7%
PETRO OUTRIGHT NA	MBL	288	738	-61.0%	342	-15.8%
PETRO OUTRIGHT NA	MEN	324	648	-50.0%	363	-10.7%
PETRO OUTRIGHT NA	MEO	7,336	6,733	9.0%	7,001	4.8%
PETRO OUTRIGHT NA	MFD	240	105	128.6%	335	-28.4%
PETRO OUTRIGHT NA	MMF	266	102	160.8%	212	25.5%
PETRO OUTRIGHT NA	NYB	0	0	-	0	-
PETRO OUTRIGHT NA	NYT	0	0	-	0	-
PETRO OUTRIGHT NA	XER	60	0	-	90	-33.3%
PGE&E CITYGATE	PC	0	124	-100.0%	0	-
PJM AD HUB 5MW REAL TIME	V3	1,690,924	1,616,121	4.6%	1,673,625	1.0%
PJM AD HUB 5MW REAL TIME	Z9	76,657	64,737	18.4%	70,113	9.3%
PJM AECO DA OFF-PEAK	X1	80,536	192,840	-58.2%	86,024	-6.4%
PJM AECO DA PEAK	Y1	4,367	10,419	-58.1%	4,675	-6.6%
PJM APS ZONE DA OFF-PEAK	W4	16,491	30,531	-46.0%	17,667	-6.7%
PJM APS ZONE DA PEAK	S4	891	1,656	-46.2%	957	-6.9%
PJM ATSI ELEC	MOD	23,400	0	-	23,400	0.0%
PJM ATSI ELEC	MPD	1,275	0	-	1,275	0.0%
PJM BGE DA OFF-PEAK	R3	16,784	37,976	-55.8%	17,176	-2.3%
PJM BGE DA PEAK	E3	955	3,030	-68.5%	999	-4.4%
PJM COMED 5MW D AH O PK	D9	97,013	87,734	10.6%	103,285	-6.1%
PJM COMED 5MW D AH PK	D8	7,822	4,780	63.6%	8,174	-4.3%
PJM DAILY	JD	612	0	-	420	45.7%
PJM DAYTON DA OFF-PEAK	R7	164,520	333,151	-50.6%	138,648	18.7%
PJM DAYTON DA PEAK	D7	14,445	19,194	-24.7%	12,741	13.4%
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	41	-100.0%	0	-
PJM DUQUS 5MW D AH O PK	D6	0	809	-100.0%	0	-
PJM EASTERNH DA PEAK	E9	0	0	-	0	-
PJM JCPL DA OFF-PEAK	F2	74,240	125,085	-40.6%	78,160	-5.0%
PJM JCPL DA PEAK	J2	4,030	7,515	-46.4%	4,250	-5.2%
PJM NI HUB 5MW REAL TIME	B3	47,517	36,219	31.2%	36,653	29.6%
PJM NI HUB 5MW REAL TIME	B6	1,281,006	702,995	82.2%	1,372,336	-6.7%
PJM NILL DA OFF-PEAK	L3	437,404	236,803	84.7%	399,141	9.6%
PJM NILL DA PEAK	N3	21,455	12,338	73.9%	19,600	9.5%
PJM OFF-PEAK LMP SWAP FUT	JP	4,760	8,736	-45.5%	5,202	-8.5%
PJM PECO ZONE5MW PEAK CAL MO DAY AH	4N	84	512	-83.6%	128	-34.4%
PJM PEPKO DA OFF-PEAK	Q8	0	0	-	0	-
PJM PEPKO DA PEAK	R8	0	0	-	0	-
PJM PPL DA OFF-PEAK	F5	68,289	49,257	38.6%	71,817	-4.9%
PJM PPL DA PEAK	L5	3,861	3,861	0.0%	4,147	-6.9%
PJM PSEG DA OFF-PEAK	W6	1,960	34,317	-94.3%	1,960	0.0%
PJM PSEG DA PEAK	L6	110	1,811	-93.9%	110	0.0%
PJM WES HUB PEAK LMP 50 M	4S	42	256	-83.6%	64	-34.4%
PJM WESTH DA OFF-PEAK	E4	1,343,096	1,451,324	-7.5%	1,311,776	2.4%
PJM WESTHDA PEAK	J4	72,089	84,283	-14.5%	70,809	1.8%
PJM WESTH RT OFF-PEAK	N9	3,114,021	3,087,512	0.9%	3,150,787	-1.2%
PJM WESTH RT PEAK	L1	173,627	150,604	15.3%	158,986	9.2%
PLASTICS	PGP	2,363	1,523	55.2%	2,643	-10.6%

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<b>Energy Futures</b>						
PLASTICS	PPP	0	0	-	0	-
POLYETHYLENE FUTURES	P6	0	0	-	0	-
PREMIUM UNLD 10P FOB MED	3G	343	821	-58.2%	365	-6.0%
PREMIUM UNLD 10PPM CARGOE	4G	0	0	-	0	-
PREMIUM UNLEAD 10PPM FOB	8G	0	133	-100.0%	40	-100.0%
PREM UNL GAS 10PPM RDAM FOB BALMO	7N	0	9	-100.0%	0	-
PREM UNL GAS 10PPM RDAM FOB SWAP	7L	35	31	12.9%	0	-
PROPANE NON-LDH MB (OPIS) BALMO SWP	1S	748	0	-	139	438.1%
PROPANE NON-LDH MT. BEL (OPIS) SWP	1R	27,166	6,545	315.1%	24,910	9.1%
RBOB CALENDAR SWAP	RL	15,263	18,584	-17.9%	13,800	10.6%
RBOB CRACK SPREAD	RM	3,104	4,408	-29.6%	3,037	2.2%
RBOB CRACK SPREAD BALMO S	1E	0	0	-	30	-100.0%
RBOB GASOLINE BALMO CLNDR	1D	1,697	42	3,940.5%	82	1,969.5%
RBOB PHY	RBL	0	0	0.0%	0	0.0%
RBOB PHY	RBP	0	0	-	0	-
RBOB SPREAD (PLATTS) SWAP	RI	103	75	37.3%	109	-5.5%
RBOB UP-DOWN CALENDAR SWA	RV	20,135	13,637	47.6%	18,235	10.4%
RBOB VS HEATING OIL SWAP	RH	2,700	1,525	77.0%	2,325	16.1%
ROCKIES KERN OPAL - NW IN	IR	1,880	0	-	1,880	0.0%
SAN JUAN BASIS SWAP	NJ	12,535	1,423	780.9%	11,214	11.8%
SAN JUAN PIPE SWAP	XX	0	336	-100.0%	0	-
SINGAPORE 180CST BALMO	BS	51	30	70.0%	22	131.8%
SINGAPORE 380CST BALMO	BT	109	24	354.2%	22	395.5%
SINGAPORE 380CST FUEL OIL	SE	6,783	4,688	44.7%	6,760	0.3%
SINGAPORE FUEL 180CST CAL	UA	1,965	4,968	-60.4%	1,995	-1.5%
SINGAPORE FUEL OIL SPREAD	SD	1,024	781	31.1%	1,085	-5.6%
SINGAPORE GASOIL	MTB	50	92	-45.7%	35	42.9%
SINGAPORE GASOIL	MTS	4,915	5,589	-12.1%	4,276	14.9%
SINGAPORE GASOIL	STF	0	0	-	0	-
SINGAPORE GASOIL	STL	0	225	-100.0%	0	-
SINGAPORE GASOIL	STZ	350	600	-41.7%	150	133.3%
SINGAPORE GASOIL BALMO	VU	0	240	-100.0%	250	-100.0%
SINGAPORE GASOIL CALENDAR	MSG	100	552	-81.9%	440	-77.3%
SINGAPORE GASOIL SWAP	SG	4,285	6,841	-37.4%	4,675	-8.3%
SINGAPORE GASOIL VS ICE	GA	3,995	8,108	-50.7%	4,320	-7.5%
SINGAPORE JET KERO BALMO	BX	0	0	-	225	-100.0%
SINGAPORE JET KERO GASOIL	RK	1,145	4,100	-72.1%	1,345	-14.9%
SINGAPORE JET KEROSENE SW	KS	2,819	6,683	-57.8%	3,420	-17.6%
SINGAPORE JET KERO VS. GASOIL BALMO	ZO	0	50	-100.0%	0	-
SINGAPORE MOGAS 92 UNLEADED BALMO	1P	175	975	-82.1%	425	-58.8%
SINGAPORE MOGAS 92 UNLEADED SWP	1N	10,756	23,916	-55.0%	8,296	29.7%
SINGAPORE NAPHTHA BALMO	KU	0	0	-	0	-
SINGAPORE NAPHTHA SWAP	SP	0	175	-100.0%	50	-100.0%
SING FUEL	MSD	0	0	-	0	-
SOCAL BASIS SWAP	NS	24	2,884	-99.2%	48	-50.0%
SOCAL PIPE SWAP	XN	124	1,650	-92.5%	244	-49.2%
SONAT BASIS SWAP FUTURE	SZ	7,356	3,238	127.2%	8,076	-8.9%
SOUTHERN NAT LA NAT GAS	M8	0	0	-	620	-100.0%
SOUTH STAR TEX OKLHM KNS	8Z	1,588	1,067	48.8%	2,680	-40.7%
Sumas Basis Swap	NK	11,275	5,588	101.8%	11,805	-4.5%
SUMAS NAT GAS PLATTS FIXED PRICE	DVS	1,830	0	-	1,980	-7.6%
TC2 ROTTERDAM TO USAC 37K	TM	0	20	-100.0%	0	-
TC5 RAS TANURA TO YOKOHAM	TH	0	10	-100.0%	0	-

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<b>Energy Futures</b>						
TCO BASIS SWAP	TC	49,360	81,675	-39.6%	52,951	-6.8%
TCO NG INDEX SWAP	Q1	3,416	3,408	0.2%	3,664	-6.8%
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	2,373	0	-	2,094	13.3%
TENNESSEE 500 LEG BASIS S	NM	2,258	1,836	23.0%	2,438	-7.4%
TENNESSEE 500 LEG NG INDE	Y7	0	0	-	0	-
TENNESSEE 500 LEG NG SWIN	T7	0	0	-	0	-
TENNESSEE 800 LEG NG BASI	6Z	2,136	2,568	-16.8%	2,196	-2.7%
TENNESSEE ZONE 0 BASIS SW	NQ	604	0	-	604	0.0%
Tetco ELA Basis	TE	0	0	-	0	-
TETCO M-3 INDEX	IX	6,288	6,574	-4.4%	6,784	-7.3%
Tetco STX Basis	TX	3,295	4	82,275.0%	3,050	8.0%
TEXAS EASTERN ZONE M-3 BA	NX	14,857	21,234	-30.0%	14,173	4.8%
TEXAS EAST W LOUISIANA NG	8B	0	0	-	0	-
TEXAS GAS ZONE1 NG BASIS	9F	16,088	3,150	410.7%	16,388	-1.8%
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	0	-	0	-
Transco Zone 3 Basis	CZ	10,716	11,028	-2.8%	11,406	-6.0%
TRANSCO ZONE4 BASIS SWAP	TR	42,592	12,000	254.9%	42,705	-0.3%
TRANSCO ZONE 4 NAT GAS IN	B2	0	372	-100.0%	62	-100.0%
TRANSCO ZONE 6 BASIS SWAP	NZ	4,542	2,580	76.0%	4,776	-4.9%
TRANSCO ZONE 6 INDEX	IT	0	40	-100.0%	0	-
TRANSCO ZONE 6 PIPE SWAP	XZ4	0	0	-	0	-
UCM FUT	UCM	130	175	-25.7%	270	-51.9%
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	238	96	147.9%	115	107.0%
ULSD 10PPM CIF NW BALMO S	B1	0	0	-	0	-
ULSD 10PPM CIF VS ICE GAS	7V	0	2	-100.0%	0	-
ULSD UP-DOWN(ARGUS) SWAP	US	0	0	-	0	-
ULSD UP-DOWN BALMO SWP	1L	6,135	843	627.8%	3,625	69.2%
UP DOWN GC ULSD VS NMX HO	LT	48,683	54,617	-10.9%	55,614	-12.5%
USGC UNL 87 CRACK SPREAD	RU	1,125	450	150.0%	650	73.1%
VENTURA NAT GAS PLATTS FIXED PRICE	DVA	11	0	-	22	-50.0%
WAHA BASIS	NW	15,223	12,971	17.4%	17,251	-11.8%
WAHA INDEX SWAP FUTURE	IY	1,712	0	-	0	-
WESTERN RAIL DELIVERY PRB	QP	3,715	6,785	-45.2%	3,580	3.8%
WTI-BRENT BULLET SWAP	BY	0	60	-100.0%	5	-100.0%
WTI-BRENT CALENDAR SWAP	BK	107,383	136,612	-21.4%	111,983	-4.1%
WTI CALENDAR	CS	132,263	148,586	-11.0%	137,160	-3.6%
WTS (ARGUS) VS WTI SWAP	FF	40,266	28,568	40.9%	40,528	-0.6%
WTS (ARGUS) VS WTI TRD MT	FH	5,592	5,222	7.1%	5,522	1.3%
<b>Energy Options</b>						
1 MO GASOIL CAL SWAP SPR	GXA	100	0	-	100	0.0%
APPALACHIAN COAL	6K	0	25	-100.0%	0	-
BRENT 1 MONTH CAL	AA	0	0	-	0	-
BRENT CALENDAR SWAP	BA	135,778	254,433	-46.6%	150,820	-10.0%
BRENT OIL LAST DAY	BE	6,545	17,383	-62.3%	14,984	-56.3%
BRENT OIL LAST DAY	OS	36,871	73,429	-49.8%	45,569	-19.1%
CINERGY HUB PEAK MONTH	OY	0	0	-	0	-



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<b>Energy Options</b>					
COAL API2 INDEX	32,818	3,285	899.0%	30,618	7.2%
COAL API2 INDEX	47,095	2,305	1,943.2%	36,620	28.6%
COAL API2 INDEX	0	0	-	0	-
COAL API4 INDEX	1,490	965	54.4%	1,490	0.0%
COAL API4 INDEX	500	55	809.1%	500	0.0%
COAL SWAP	350	370	-5.4%	350	0.0%
COAL SWAP	3,545	2,125	66.8%	2,265	56.5%
CRUDE OIL 1MO	201,125	262,585	-23.4%	270,414	-25.6%
CRUDE OIL APO	404,068	499,948	-19.2%	432,115	-6.5%
CRUDE OIL CALNDR STRIP	110	110	0.0%	110	0.0%
CRUDE OIL OUTRIGHTS	16,600	600	2,666.7%	600	2,666.7%
CRUDE OIL OUTRIGHTS	4,460	7,360	-39.4%	4,905	-9.1%
CRUDE OIL PHY	0	0	-	0	0.0%
CRUDE OIL PHY	92,917	92,398	0.6%	107,514	-13.6%
CRUDE OIL PHY	2,354,324	2,335,153	0.8%	3,383,462	-30.4%
CRUDE OIL PHY	1,613	413	290.6%	818	97.2%
CRUDE OIL PHY	16	141	-88.7%	2	700.0%
CRUDE OIL PHY	12	0	-	0	-
CRUDE OIL PHY	0	0	0.0%	0	-
CRUDE OIL PHY	0	0	-	0	0.0%
DAILY CRUDE OIL	0	0	-	0	-
ELEC FINSETTLED	0	0	-	0	-
ELEC FINSETTLED	0	0	-	0	-
ELEC FINSETTLED	52	590	-91.2%	90	-42.2%
ELEC MISO PEAK	2,520	0	-	0	-
ELEC MISO PEAK	0	120	-100.0%	0	-
ELECTRICITY OFF PEAK	0	4,560	-100.0%	0	-
ETHANOL SWAP	12,675	18,973	-33.2%	14,791	-14.3%
ETHANOL SWAP	6,444	13,475	-52.2%	7,914	-18.6%
EURO-DENOMINATED PETRO PROD	0	80	-100.0%	0	-
EURO-DENOMINATED PETRO PROD	10	10	0.0%	15	-33.3%
EUROPEAN JET KEROSENE NWE (PLATTS) AVG PRC	0	10	-100.0%	0	-
GASOIL CRACK SPREAD AVG PRICE OPTIONS	0	1,548	-100.0%	0	-
GASOLINE	125	416	-70.0%	125	0.0%
HEATING OIL CRK SPD AVG PRICE OPTIONS	0	0	-	0	-
HEATING OIL PHY	701	2,154	-67.5%	974	-28.0%
HEATING OIL PHY	37,152	80,781	-54.0%	71,471	-48.0%
HENRY HUB FINANCIAL LAST	6,146	22,778	-73.0%	7,594	-19.1%
HO 1 MONTH CLNDR OPTIONS	550	2,780	-80.2%	600	-8.3%
HUSTN SHIP CHNL PIPE SWP	1,084	0	-	1,080	0.4%
IN DELIVERY MONTH EUA OPTIONS	0	0	-	0	-
ISO NEW ENGLAND PK LMP	0	0	-	0	-
LLS CRUDE OIL	4,080	0	-	0	-
MCCLOSKEY ARA ARGS COAL	6,940	11,155	-37.8%	3,600	92.8%
MCCLOSKEY RCH BAY COAL	1,285	2,660	-51.7%	1,590	-19.2%
NATURAL GAS 12 M CSO FIN	1,700	0	-	1,200	41.7%
NATURAL GAS 1 M CSO FIN	22,600	114,270	-80.2%	15,275	48.0%
NATURAL GAS 1MO	0	0	-	0	-
NATURAL GAS 2 M CSO FIN	3,000	1,400	114.3%	2,000	50.0%
NATURAL GAS 3 M CSO FIN	1,650	1,100	50.0%	2,500	-34.0%
NATURAL GAS 5 M CSO FIN	0	250	-100.0%	0	-
NATURAL GAS 6 M CSO FIN	3,000	4,500	-33.3%	2,000	50.0%
NATURAL GAS OPTION ON CALENDAR STRP	14,027	19,851	-29.3%	13,487	4.0%

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<b>Energy Options</b>					
NATURAL GAS PHY	0	0	0.0%	0	0.0%
NATURAL GAS PHY	2,799,812	3,813,046	-26.6%	2,896,380	-3.3%
NATURAL GAS PHY	153,606	160,464	-4.3%	175,592	-12.5%
NATURAL GAS PHY	0	0	-	0	-
NATURAL GAS PHY	0	0	-	0	-
NATURAL GAS PHY	0	0	-	0	-
NATURAL GAS PHY	0	0	-	0	-
NATURAL GAS PHY	0	0	-	0	-
NATURAL GAS SUMMER STRIP	0	0	-	0	-
NATURAL GAS WINTER STRIP	0	0	-	0	-
N ILLINOIS HUB MTHLY	0	0	-	0	-
N ROCKIES PIPE SWAP	9,337	14,613	-36.1%	9,337	0.0%
NY HARBOR HEAT OIL SWP	73,185	93,261	-21.5%	80,159	-8.7%
NYISO ZONE G 5MW PEAK OPTIONS	0	0	-	440	-100.0%
NYMEX EUROPEAN GASOIL APO	1,283	30	4,176.7%	1,354	-5.2%
NYMEX EUROPEAN GASOIL OPT	80	0	-	120	-33.3%
PANHANDLE PIPE SWAP	0	0	-	0	-
PETROCHEMICALS	6,976	18,146	-61.6%	8,537	-18.3%
PETROCHEMICALS	0	150	-100.0%	0	-
PETROCHEMICALS	930	6,890	-86.5%	1,170	-20.5%
PETROCHEMICALS	0	100	-100.0%	0	-
PETROCHEMICALS	0	65	-100.0%	0	-
PETRO OUTRIGHT EURO	160	942	-83.0%	165	-3.0%
PETRO OUTRIGHT NA	0	0	-	0	-
PGE CITYGATE PIPE SWAP	600	7,600	-92.1%	1,200	-50.0%
PJM CALENDAR STRIP	1,400	6,285	-77.7%	1,400	0.0%
PJM ELECTRIC	6	6	0.0%	6	0.0%
PJM MONTHLY	10	314	-96.8%	22	-54.5%
PJM WES HUB PEAK CAL MTH	200	0	-	200	0.0%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-
RBOB 6 MONTH CALENDAR SPR	0	0	-	0	-
RBOB CALENDAR SWAP	5,106	7,618	-33.0%	8,469	-39.7%
RBOB CRACK SPREAD AVG PRICE OPTIONS	0	0	-	0	-
RBOB PHY	12,065	21,120	-42.9%	23,820	-49.3%
RBOB PHY	0	449	-100.0%	0	-
ROTTERDAM 3.5%FUEL OIL CL	470	2,276	-79.3%	690	-31.9%
SAN JUAN PIPE SWAP	4,732	4,860	-2.6%	4,732	0.0%
SHORT TERM	0	0	-	0	-
SHORT TERM	0	0	-	0	-
SHORT TERM	0	0	-	0	-
SHORT TERM	0	0	-	0	-
SHORT TERM	0	0	-	0	-
SHORT TERM	0	0	-	0	-
SHORT TERM	0	0	-	0	-
SHORT TERM	0	0	-	0	-
SHORT TERM	0	0	-	0	-
SHORT TERM	0	0	-	0	-
SHORT TERM	0	0	-	0	-
SHORT TERM CRUDE OIL	0	0	-	0	-
SHORT TERM CRUDE OIL	0	0	-	0	-
SHORT TERM NATURAL GAS	200	0	-	0	-
SHORT TERM NATURAL GAS	0	0	-	2,225	-100.0%
SHORT TERM NATURAL GAS	0	0	-	0	-
SHORT TERM NATURAL GAS	0	0	-	0	-

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<b>Energy Options</b>						
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	-
SINGAPORE FUEL OIL 180 CS	C5	0	40	-100.0%	0	-
SINGAPORE GASOIL CALENDAR	M2	300	50	500.0%	300	0.0%
SINGAPORE JET FUEL CALEND	N2	1,500	1,785	-16.0%	1,500	0.0%
SOCAL PIPE SWAP	ZN	800	19,740	-95.9%	1,840	-56.5%
WTI 12 MONTH CALENDAR OPT	WZ	0	0	-	2,000	-100.0%
WTI 6 MONTH CALENDAR OPTI	WM	0	0	-	0	-
WTI-BRENT BULLET SWAP	BV	20,750	28,755	-27.8%	32,145	-35.4%
WTI CRUDE OIL 12 M CSO F	7Z	0	0	-	0	-
WTI CRUDE OIL 1 M CSO FI	7A	336,924	332,550	1.3%	401,927	-16.2%
<b>Metals Futures</b>						
COMEX GOLD	GC	395,654	376,407	5.1%	454,571	-13.0%
NYMEX HOT ROLLED STEEL	HR	22,896	23,293	-1.7%	22,864	0.1%
NYMEX PLATINUM	PL	76,588	64,625	18.5%	70,099	9.3%
PALLADIUM	PA	26,654	31,796	-16.2%	26,017	2.4%
URANIUM	UX	4,277	5,402	-20.8%	4,577	-6.6%
COMEX SILVER	SI	162,326	156,064	4.0%	169,495	-4.2%
COMEX MINY GOLD	QO	1,160	738	57.2%	1,142	1.6%
E-MINI SILVER	6Q	0	0	-	0	-
COMEX MINY SILVER	QI	115	119	-3.4%	101	13.9%
COMEX COPPER	HG	179,464	164,092	9.4%	166,310	7.9%
COMEX MINY COPPER	QC	97	146	-33.6%	139	-30.2%
Aluminium MW Trans Prem Platts	AUP	21,003	1,961	971.0%	20,061	4.7%
ALUMINUM	AEP	3,237	0	-	1,244	160.2%
ALUMINUM	ALI	137	202	-32.2%	166	-17.5%
COPPER	HGS	5,893	4,073	44.7%	6,043	-2.5%
E-MICRO GOLD	MGC	1,625	1,447	12.3%	2,237	-27.4%
FERROUS PRODUCTS	BUS	77	0	-	154	-50.0%
FERROUS PRODUCTS	SSF	0	0	-	0	-
GOLD	GCK	5	0	-	81	-93.8%
IRON ORE 58 CHINA TSI FUTURES	TIC	0	0	-	0	-
IRON ORE 62 CHINA PLATTS FUTURES	PIO	240	240	0.0%	330	-27.3%
IRON ORE 62 CHINA TSI FUTURES	TIO	20,572	5,035	308.6%	19,282	6.7%
LNDN ZINC	ZNC	24	0	-	66	-63.6%
SILVER	SIL	805	606	32.8%	1,984	-59.4%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The open interest values are based on preliminary open interest values only.



## NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity	Open Interest NOV 2015	Open Interest NOV 2014	% CHG	Open Interest OCT 2015	% CHG
<b>Metals Options</b>					
COMEX COPPER	3,881	1,523	154.8%	2,800	38.6%
COMEX GOLD	953,913	1,373,769	-30.6%	1,419,391	-32.8%
COMEX SILVER	94,670	197,929	-52.2%	150,301	-37.0%
COPPER	0	0	-	0	-
GOLD	353	353	0.0%	406	-13.1%
GOLD	310	20	1,450.0%	50	520.0%
GOLD	250	0	-	0	-
GOLD	0	0	0.0%	0	-
GOLD	0	0	-	0	0.0%
HOT ROLLED COIL STEEL CALL OPTION	0	0	-	0	-
HOT ROLLED COIL STEEL PUT OPTION	0	0	-	0	-
IRON ORE 62 CHINA TSI CALL OPTION	9,807	3,492	180.8%	9,798	0.1%
IRON ORE 62 CHINA TSI PUT OPTION	23,050	2,680	760.1%	23,910	-3.6%
NYMEX PLATINUM	3,482	21,090	-83.5%	5,302	-34.3%
PALLADIUM	4,474	4,683	-4.5%	5,568	-19.6%
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	-
SHORT TERM GOLD	0	0	-	0	-
SILVER	0	43	-100.0%	0	-
SILVER	0	0	-	0	-
SILVER	0	0	-	0	-
SILVER	0	0	0.0%	0	-
SILVER	0	0	-	0	-
<b>TOTAL FUTURES GROUP</b>					
Commodities and Alternative Investments Futures	103	56	83.9%	80	28.8%
Energy Futures	20,400,702	20,195,103	1.0%	20,477,850	-0.4%
Metals Futures	922,849	836,246	10.4%	966,963	-4.6%
<b>TOTAL FUTURES</b>	<b>21,323,654</b>	<b>21,031,405</b>	<b>1.4%</b>	<b>21,444,893</b>	<b>-0.6%</b>



## NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity	Open Interest NOV 2015	Open Interest NOV 2014	% CHG	Open Interest OCT 2015	% CHG
<b>TOTAL OPTIONS GROUP</b>					
Energy Options	6,896,510	8,397,699	-17.9%	8,285,292	-16.8%
Metals Options	1,094,190	1,605,582	-31.9%	1,617,526	-32.4%
<b>TOTAL OPTIONS</b>	<b>7,990,700</b>	<b>10,003,281</b>	<b>-20.1%</b>	<b>9,902,818</b>	<b>-19.3%</b>
<b>TOTAL COMBINED</b>					
Commodities and Alternative Investments	103	56	83.9%	80	28.8%
Energy	27,297,212	28,592,802	-4.5%	28,763,142	-5.1%
Metals	2,017,039	2,441,828	-17.4%	2,584,489	-22.0%
<b>GRAND TOTAL</b>	<b>29,314,354</b>	<b>31,034,686</b>	<b>-5.5%</b>	<b>31,347,711</b>	<b>-6.5%</b>