

NYMEX/COMEX Exchange Open Interest Report - Monthly

	Commodity	Open Interest JAN 2016	Open Interest JAN 2015	% CHG	Open Interest DEC 2016	% CHG
Commodities and Alternative Investments Futures						
COCOA TAS	CJ	45	27	66.7%	29	55.2%
COFFEE	KT	3	10	-70.0%	3	0.0%
COTTON	TT	6	26	-76.9%	5	20.0%
SUGAR 11	YO	24	64	-62.5%	40	-40.0%
Energy Futures						
CRUDE OIL PHY	CL	1,841,290	1,719,646	7.1%	1,674,783	9.9%
CRUDE OIL	WS	19,485	28,111	-30.7%	7,005	178.2%
MINY WTI CRUDE OIL	QM	8,872	6,943	27.8%	6,097	45.5%
BRENT OIL LAST DAY	BZ	179,797	149,430	20.3%	170,458	5.5%
HEATING OIL PHY	HO	355,447	390,088	-8.9%	342,234	3.9%
HTG OIL	BH	2,110	60	3,416.7%	2,128	-0.8%
MINY HTG OIL	QH	2	3	-33.3%	1	100.0%
RBOB PHY	RB	386,463	375,814	2.8%	355,344	8.8%
MINY RBOB GAS	QU	0	1	-100.0%	0	-
NATURAL GAS	HP	97,407	100,002	-2.6%	97,496	-0.1%
LTD NAT GAS	HH	284,731	414,428	-31.3%	292,483	-2.7%
MINY NATURAL GAS	QG	2,671	2,076	28.7%	2,467	8.3%
PJM MONTHLY	JM	12,252	19,153	-36.0%	13,176	-7.0%
NATURAL GAS PHY	NG	925,938	1,024,162	-9.6%	958,390	-3.4%
RBOB GAS	RT	4,586	610	651.8%	4,653	-1.4%
3.5% FUEL OIL CID MED SWA	7D	583	207	181.6%	365	59.7%
3.5% FUEL OIL CIF BALMO S	8D	5	90	-94.4%	0	-
AEP-DAYTON HUB DAILY	VD	278	0	-	252	10.3%
AEP-DAYTON HUB MTHLY	VM	1,776	3,238	-45.2%	1,922	-7.6%
AEP-DAYTON HUB OFF-PEAK M	VP	1,584	3,782	-58.1%	1,854	-14.6%
ALGON CITY GATES NAT GAS	N7	0	0	-	0	-
ALGONQUIN CITYGATES BASIS	B4	950	124	666.1%	359	164.6%
ANR LOUISIANA BASIS SWAP	ND	856	428	100.0%	856	0.0%
ANR OKLAHOMA	NE	7,385	12,352	-40.2%	6,421	15.0%
APPALACHIAN COAL (PHY)	QL	110	862	-87.2%	115	-4.3%
ARGUS LLS VS. WTI (ARG) T	E5	15,942	4,530	251.9%	14,017	13.7%
ARGUS PROPAN FAR EST INDE	7E	1,324	490	170.2%	1,174	12.8%
ARGUS PROPAN(SAUDI ARAMCO	9N	908	530	71.3%	681	33.3%
AUSTRIALIAN COKE COAL	ALW	687	969	-29.1%	499	37.7%
BRENT BALMO SWAP	J9	20	303	-93.4%	100	-80.0%
BRENT CALENDAR SWAP	CY	16,653	30,214	-44.9%	20,620	-19.2%
BRENT CFD(PLATTS) VS FRNT	1C	0	0	-	0	-
BRENT CFD SWAP	6W	0	0	-	0	-
BRENT FINANCIAL FUTURES	BB	7,786	17,164	-54.6%	7,756	0.4%
BRENT FINANCIAL FUTURES	MBC	2,475	0	-	1,114	122.2%
BRENT FINANCIAL FUTURES	MDB	60	0	-	120	-50.0%
BRENT OIL LAST DAY	BZL	0	0	0.0%	0	0.0%
BRENT OIL LAST DAY	BZS	0	0	0.0%	0	0.0%
CANADIAN LIGHT SWEET OIL	CIL	5,950	270	2,103.7%	6,422	-7.3%
CARBON EUA EMISSIONS EURO	RC	0	0	-	0	-
CENTERPOINT BASIS SWAP	PW	16,880	10,457	61.4%	17,021	-0.8%
CENTERPOINT EAST INDEX	II	0	336	-100.0%	0	-
CENTER POINT NAT GAS FIXED PRICE	DAC	0	0	-	0	-
CHICAGO ETHANOL SWAP	CU	42,552	40,441	5.2%	42,429	0.3%
CHICAGO ULSD (PLATTS) SWA	4C	36	77	-53.2%	41	-12.2%

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CHICAGO ULSD PL VS HO SPR	5C	1,841	2,487	-26.0%	1,698	8.4%
CHICAGO UNL GAS PL VS RBO	3C	1,122	71	1,480.3%	75	1,396.0%
CIG BASIS	CI	36,631	13,701	167.4%	32,131	14.0%
CINERGY HUB OFF-PEAK MONT	EJ	698	1,178	-40.7%	762	-8.4%
CINERGY HUB PEAK MONTH	EM	496	1,364	-63.6%	570	-13.0%
CIN HUB 5MW D AH O PK	K2	350,280	337,248	3.9%	288,400	21.5%
CIN HUB 5MW D AH PK	H5	22,043	21,662	1.8%	18,322	20.3%
CIN HUB 5MW REAL TIME O P	H4	975,696	570,168	71.1%	767,880	27.1%
CIN HUB 5MW REAL TIME PK	H3	34,762	18,547	87.4%	26,491	31.2%
COAL SWAP	ACM	930	735	26.5%	810	14.8%
COAL SWAP	SSI	191	1,099	-82.6%	314	-39.2%
COLUMB GULF MAINLINE NG B	5Z	36,010	39,280	-8.3%	38,467	-6.4%
COLUMBIA GULF MAIN NAT G	L2	930	0	-	2,759	-66.3%
COLUMBIA GULF NAT GAS FIXED PRICE	DCE	0	0	-	0	-
COLUMBIA GULF ONSHORE	GL	27,207	27,403	-0.7%	29,233	-6.9%
CONWAY NATURAL GASOLINE (OPIS) SWAP	8L	507	288	76.0%	503	0.8%
CONWAY NORMAL BUTANE (OPIS) SWAP	8M	529	474	11.6%	642	-17.6%
CONWAY PROPANE 5 DECIMALS SWAP	8K	13,255	11,204	18.3%	13,619	-2.7%
CRUDE OIL	LPS	12,965	0	-	11,300	14.7%
CRUDE OIL LAST DAY	26	0	0	-	0	-
CRUDE OIL OUTRIGHTS	42	14	2,588	-99.5%	226	-93.8%
CRUDE OIL OUTRIGHTS	DBL	2,820	0	-	4,740	-40.5%
CRUDE OIL OUTRIGHTS	FE	0	0	-	0	-
CRUDE OIL OUTRIGHTS	WCC	17,540	12,029	45.8%	13,671	28.3%
CRUDE OIL PHY	CLL	0	0	0.0%	0	0.0%
CRUDE OIL SPRDS	38	225	150	50.0%	100	125.0%
CRUDE OIL SPRDS	KE	0	0	-	0	-
CRUDE OIL SPRDS	WTT	5,491	300	1,730.3%	5,155	6.5%
CRUDE OIL TRADE AT MARKER SINGAPORE	CLS	0	0	0.0%	0	0.0%
DAILY PJM	AOR	29,664	0	-	20,640	43.7%
DAILY PJM	IDO	27,592	0	-	27,760	-0.6%
DAILY PJM	NOC	11,664	0	-	9,120	27.9%
DAILY PJM	PAP	780	0	-	915	-14.8%
DAILY PJM	PEO	14,880	0	-	19,888	-25.2%
DAILY PJM	PNO	25,336	0	-	24,768	2.3%
DAILY PJM	PNP	812	0	-	750	8.3%
DAILY PJM	PWO	57,040	0	-	54,024	5.6%
DAILY PJM	PWP	2,470	0	-	2,135	15.7%
DAILY PJM	WOR	56,016	0	-	17,640	217.6%
DAILY PJM	ZAO	32,240	0	-	34,840	-7.5%
DAILY PJM	ZGO	17,488	0	-	18,368	-4.8%
DAILY PJM	ZJO	10,416	0	-	11,368	-8.4%
DATED BRENT (PLATTS) DAILY SWAP	7G	0	0	-	0	-
DATED TO FRONTLINE BRENT	FY	6,368	4,714	35.1%	9,162	-30.5%
DEMARC INDEX FUTURE	DI	0	0	-	0	-
DIESEL 10P BRG FOB RDM VS	7X	0	0	-	0	-
DIESEL 10PPM BARGES FOB B	U7	0	0	-	0	-
DIESEL 10PPM BARG VS ICE LS	LSE	0	0	-	0	-
DOMINION TRAN INC - APP I	IH	751	0	-	401	87.3%
DOMINION TRANSMISSION INC	PG	38,921	15,824	146.0%	31,725	22.7%
DUBAI CRUDE OIL BALMO	BI	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	DC	4,371	3,382	29.2%	6,734	-35.1%
DY EURO 3.5% FUEL OI RDA	FOR	0	0	-	0	-

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Energy Futures						
EASTERN RAIL DELIVERY CSX	QX	2,910	4,221	-31.1%	2,695	8.0%
EAST/WEST FUEL OIL SPREAD	EW	685	2,096	-67.3%	814	-15.8%
EIA FLAT TAX ONHWAY DIESE	A5	6,071	5,125	18.5%	4,710	28.9%
ELEC ERCOT DLY OFF PK	R4	0	0	-	2,640	-100.0%
ELEC ERCOT DLY PEAK	I7	78	0	-	186	-58.1%
ELEC ERCOT DLY PEAK	I9	0	0	-	0	-
ELEC ERCOT DLY PEAK	N1	105	5,632	-98.1%	205	-48.8%
ELEC ERCOT DLY PEAK	R1	30	0	-	132	-77.3%
ELEC ERCOT OFF PEAK	ERU	0	0	-	0	-
ELEC ERCOT OFF PEAK	O1	0	102,608	-100.0%	0	-
ELEC FINSETTLED	47	1,534	1,306	17.5%	1,556	-1.4%
ELEC FINSETTLED	49	1,275	0	-	1,275	0.0%
ELEC MISO PEAK	4L	1,531	1,275	20.1%	1,531	0.0%
ELEC MISO PEAK	55	2,036	512	297.7%	2,036	0.0%
ELEC NYISO OFF-PEAK	4M	28,156	23,520	19.7%	28,156	0.0%
ELEC NYISO OFF-PEAK	58	37,600	9,328	303.1%	37,600	0.0%
ELECTRICITY ERCOT PEAK	ERE	0	0	-	0	-
ELECTRICITY OFF PEAK	46	28,064	24,094	16.5%	28,456	-1.4%
ELECTRICITY OFF PEAK	4P	0	9,328	-100.0%	784	-100.0%
ELECTRICITY OFF PEAK	50	23,520	0	-	23,520	0.0%
EMMISSIONS	CPL	0	0	-	0	-
ERCOT NORTH ZMCPE 5MW OFFPEAK	I8	864	0	-	1,800	-52.0%
ERCOT NORTH ZMCPE 5MW OFFPEAK SWAP	I6	21,400	93,480	-77.1%	28,224	-24.2%
ERCOT NORTH ZMCPE 5MW PEAK	I5	1,750	9,570	-81.7%	2,245	-22.0%
ETHANOL T2 FOB ROTT INCL DUTY SWAP	Z1	2,990	3,117	-4.1%	2,524	18.5%
EU LOW SULPHUR GASOIL CRACK	LSC	0	0	-	0	-
EURO 1% FUEL OIL NEW BALM	KX	173	16	981.3%	0	-
EURO 3.5% FUEL OIL M CRK	FL	0	0	-	0	-
EURO 3.5% FUEL OIL RDAM B	KR	277	944	-70.7%	222	24.8%
EURO 3.5% FUEL OIL SPREAD	FK	1,156	2,485	-53.5%	1,301	-11.1%
EURO-DENOMINATED PETRO PROD	IBE	0	0	-	0	-
EURO-DENOMINATED PETRO PROD	MFE	0	0	-	0	-
EURO-DENOMINATED PETRO PROD	NCP	70	0	-	10	600.0%
EURO GASOIL 10 CAL SWAP	GT	3	0	-	8	-62.5%
EURO GASOIL 10PPM VS ICE	ET	912	251	263.3%	856	6.5%
EUROPE 1% FUEL OIL NWE CA	UF	414	478	-13.4%	378	9.5%
EUROPE 1% FUEL OIL RDAM C	UH	96	20	380.0%	86	11.6%
EUROPE 3.5% FUEL OIL MED	UI	664	247	168.8%	452	46.9%
EUROPE 3.5% FUEL OIL RDAM	UV	9,417	13,571	-30.6%	9,190	2.5%
EUROPEAN GASOIL (ICE)	7F	3,577	2,212	61.7%	4,119	-13.2%
EUROPEAN NAPHTHA BALMO	KZ	114	114	0.0%	53	115.1%
EUROPEAN NAPHTHA CRACK SPR	EN	10,845	13,534	-19.9%	10,874	-0.3%
EUROPE DATED BRENT SWAP	UB	3,667	4,222	-13.1%	7,733	-52.6%
EUROPE JET KERO NWE CALSW	UJ	10	80	-87.5%	16	-37.5%
EUROPE NAPHTHA CALSWAP	UN	1,075	1,943	-44.7%	1,061	1.3%
EURO PROPANE CIF ARA SWA	PS	898	693	29.6%	933	-3.8%
FLORIDA GAS ZONE3 BASIS S	FP	2,109	10,261	-79.4%	2,946	-28.4%
FREIGHT MARKETS	FLP	538	0	-	362	48.6%
FREIGHT MARKETS	FRC	0	0	-	0	-
FUEL OIL CRACK VS ICE	FO	15,912	17,261	-7.8%	15,713	1.3%
FUEL OIL NWE CRACK VS ICE	FI	228	711	-67.9%	243	-6.2%
FUEL OIL (PLATS) CAR CM	1W	140	181	-22.7%	77	81.8%
FUEL OIL (PLATS) CAR CN	1X	36	93	-61.3%	69	-47.8%

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Energy Futures						
FUELOIL SWAP:CARGOES VS.B	FS	1,088	2,822	-61.4%	1,179	-7.7%
GAS EURO-BOB OXY NWE BARGES	7H	6,986	6,257	11.7%	6,025	16.0%
GAS EURO-BOB OXY NWE BARGES CRK	7K	33,731	36,420	-7.4%	33,476	0.8%
GASOIL 0.1 BRGS FOB VS IC	6V	0	0	-	0	-
GASOIL 0.1 CARGOES CIF NE	TW	0	10	-100.0%	0	-
GASOIL 0.1 CIF MED BALMO	X6	0	0	-	0	-
GASOIL 0.1 CIF MED SWAP	Z4	65	0	-	40	62.5%
GASOIL 0.1CIF MED VS ICE	Z5	125	30	316.7%	127	-1.6%
GASOIL 0.1 CIF NWE VS ISE	TU	0	145	-100.0%	0	-
GASOIL 0.1 CIF VS ICE GAS	8W	0	0	-	0	-
GASOIL 0.1 CRG CIF NW VS	4V	5	0	-	0	-
GASOIL 0.1 RDAM BRGS VS I	WQ	51	155	-67.1%	97	-47.4%
GASOIL 0.1 ROTTERDAM BARG	VL	0	10	-100.0%	0	-
GASOIL 10P CRG CIF NW VS	3V	10	25	-60.0%	0	-
GASOIL 10PPM CARGOES CIF	TY	3	0	-	15	-80.0%
GASOIL 10PPM VS ICE SWAP	TP	178	419	-57.5%	190	-6.3%
GASOIL BULLET SWAP	BG	0	0	-	0	-
GASOIL CALENDAR SWAP	GX	41	57	-28.1%	50	-18.0%
GASOIL CRACK SPREAD CALEN	GZ	7,551	9,441	-20.0%	8,713	-13.3%
GASOIL MINI CALENDAR SWAP	QA	1,059	1,368	-22.6%	978	8.3%
GASOLINE UP-DOWN (ARGUS)	UZ	0	0	-	0	-
GASOLINE UP-DOWN BALMO SW	1K	350	430	-18.6%	250	40.0%
GC ULSD VS GC JET SPREAD	VV	0	0	-	0	-
GROUP THREE ULSD (PLATTS)	A7	0	110	-100.0%	0	-
GRP THREE ULSD(PLT)VS HEA	A6	5,827	11,106	-47.5%	5,948	-2.0%
GRP THREE UNL GS (PLT) VS	A8	5,265	3,353	57.0%	5,145	2.3%
GULF COAST 3% FUEL OIL BA	VZ	1,455	2,676	-45.6%	493	195.1%
GULF COAST GASOLINE CLNDR	GS	2,800	1,321	112.0%	1,601	74.9%
GULF COAST JET FUEL CLNDR	GE	1,044	2,520	-58.6%	1,181	-11.6%
GULF COAST JET VS NYM 2 H	ME	36,853	36,403	1.2%	32,152	14.6%
GULF COAST NO.6 FUEL OIL	MF	57,106	53,502	6.7%	60,223	-5.2%
GULF COAST NO.6 FUEL OIL	MG	8,594	9,088	-5.4%	7,995	7.5%
GULF COAST ULSD CALENDAR	LY	5,743	7,158	-19.8%	4,968	15.6%
GULF COAST ULSD CRACK SPR	GY	8,139	14,913	-45.4%	8,788	-7.4%
HEATING OIL BALMO CLNDR S	1G	75	0	-	60	25.0%
HEATING OIL PHY	HOL	0	0	0.0%	0	0.0%
HEATING OIL VS ICE GASOIL	HA	0	0	-	0	-
HENRY HUB BASIS SWAP	HB	64,203	32,860	95.4%	57,234	12.2%
HENRY HUB INDEX SWAP FUTU	IN	27,165	17,368	56.4%	26,689	1.8%
HENRY HUB SWAP	NN	1,420,838	1,742,381	-18.5%	1,421,914	-0.1%
HENRY HUB SWING FUTURE	SN	290	0	-	0	-
HOUSTON SHIP CHANNEL BASI	NH	28,449	16,174	75.9%	22,757	25.0%
HOUSTON SHIP CHANNEL INDE	IP	0	372	-100.0%	0	-
HUSTN SHIP CHNL PIPE SWP	XJ	3,425	0	-	3,425	0.0%
ICE BRENT DUBAI SWAP	DB	3,450	5,745	-39.9%	3,625	-4.8%
ICE GASOIL BALMO SWAP	U9	0	0	-	0	-
IN DELIVERY MONTH EUA	6T	46,000	68,131	-32.5%	47,410	-3.0%
INDIANA MISO	FAD	17,640	0	-	17,480	0.9%
INDIANA MISO	FDM	0	0	-	0	-
INDIANA MISO	FTD	9,792	0	-	4,680	109.2%
INDIANA MISO	FTM	47,040	140,320	-66.5%	54,880	-14.3%
INDIANA MISO	PDD	1,092	0	-	632	72.8%
INDIANA MISO	PDM	786	7,523	-89.6%	1,226	-35.9%

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INDIANA MISO	PTD	217	0	-	343	-36.7%
INDIANA MISO	PTM	0	6,505	-100.0%	550	-100.0%
INDONESIAN COAL	MCC	125	1,095	-88.6%	180	-30.6%
ISO NEW ENGLAND OFF-PEAK	KI	624	1,344	-53.6%	684	-8.8%
ISO NEW ENGLAND PK LMP	NI	624	2,028	-69.2%	749	-16.7%
JAPAN C&F NAPHTHA CRACK S	JB	1,593	591	169.5%	698	128.2%
JAPAN C&F NAPHTHA SWAP	JA	1,448	1,169	23.9%	1,520	-4.7%
JAPAN NAPHTHA BALMO SWAP	E6	82	60	36.7%	24	241.7%
JET AV FUEL (P) CAR FM ICE GAS SWAP	1V	46	90	-48.9%	89	-48.3%
JET BARGES VS ICE GASOIL	JR	33	0	-	15	120.0%
JET CIF NWE VS ICE	JC	403	314	28.3%	446	-9.6%
JET FUEL BRG FOB RDM VS I	9Q	2	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	3,010	3,465	-13.1%	2,723	10.5%
LA CARB DIESEL (OPIS)	LX	182	89	104.5%	195	-6.7%
LA CARB DIESEL (OPIS) SWA	KL	579	784	-26.1%	780	-25.8%
LA CARBOB GASOLINE(OPIS)S	JL	2,025	925	118.9%	300	575.0%
LA JET FUEL VS NYM NO 2 H	MQ	405	90	350.0%	170	138.2%
LA JET (OPIS) SWAP	JS	1,140	400	185.0%	790	44.3%
LLS (ARGUS) CALENDAR SWAP	XA	0	0	-	0	-
LLS (ARGUS) VS WTI SWAP	WJ	44,896	46,083	-2.6%	50,255	-10.7%
MARS (ARGUS) VS WTI SWAP	YX	16,589	11,910	39.3%	17,005	-2.4%
MARS (ARGUS) VS WTI TRD M	YV	4,740	0	-	755	527.8%
MARS BLEND CRUDE OIL	MB	115	0	-	0	-
MCCLOSKEY ARA ARGS COAL	MTF	135,186	106,240	27.2%	126,735	6.7%
MCCLOSKEY RCH BAY COAL	MFF	34,201	33,753	1.3%	34,407	-0.6%
MGF FUT	MGF	15	0	-	30	-50.0%
MGN1 SWAP FUT	MGN	607	222	173.4%	495	22.6%
MICHIGAN BASIS	NF	7,918	2,172	264.5%	6,932	14.2%
MICHIGAN HUB OFF-PEAK MON	HJ	0	0	-	0	-
MICHIGAN HUB PEAK MONTH S	HM	0	0	-	0	-
MICHIGAN MISO	HMO	210,688	196,840	7.0%	141,304	49.1%
MICHIGAN MISO	HMW	13,945	13,243	5.3%	10,201	36.7%
MINI GAS EUROBOB OXY NWE ARGS BALMO	MEB	95	381	-75.1%	239	-60.3%
MINI RBOB V. EBOBARG NWE BRGS BALMO	MXR	500	730	-31.5%	50	900.0%
MINI RBOB V. EBOB(ARGUS) NWE BRGS	MXB	1,260	865	45.7%	1,457	-13.5%
MISO 5MW OFF PEAK	4R	0	0	-	0	-
MISO 5MW PEAK	4Q	0	0	-	0	-
MJB FUT	MJB	0	0	-	0	-
MJC FUT	MJC	258	210	22.9%	200	29.0%
MNC FUT	MNC	5,112	5,263	-2.9%	5,137	-0.5%
MONT BELVIEU ETHANE 5 DECIMAL	C0	35,127	17,453	101.3%	29,828	17.8%
MONT BELVIEU ETHANE OPIS BALMO	8C	115	890	-87.1%	90	27.8%
MONT BELVIEU LDH PROPANE 5 DECIMAL	B0	109,556	71,987	52.2%	101,751	7.7%
MONT BELVIEU LDH PROPANE OPIS BALMO	8O	170	945	-82.0%	466	-63.5%
MONT BELVIEU NATURAL GASOLINE 5 DEC	7Q	9,811	14,408	-31.9%	9,395	4.4%
MONT BELVIEU NATURAL GASOLINE BALMO	R0	85	140	-39.3%	110	-22.7%
MONT BELVIEU NORMAL BUTANE 5 DECIMAL	D0	32,472	20,902	55.4%	33,605	-3.4%
MONT BELVIEU NORMAL BUTANE BALMO	8J	494	423	16.8%	293	68.6%
NAT GAS BASIS SWAP	SGW	0	0	-	0	-
NAT GAS BASIS SWAP	TZ6	2,192	1,899	15.4%	2,529	-13.3%
NATURAL GAS	XAC	0	0	-	0	-

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Energy Futures						
NATURAL GAS	XSC	0	0	-	0	-
NATURAL GAS FIXED PRICE SWAP FUTURES	CFS	1,340	0	-	1,464	-8.5%
NATURAL GAS FIXED PRICE SWAP FUTURES	DSF	4,940	0	-	5,244	-5.8%
NATURAL GAS FIXED PRICE SWAP FUTURES	MFS	1,340	0	-	1,464	-8.5%
NATURAL GAS FIXED PRICE SWAP FUTURES	PFS	242	0	-	264	-8.3%
NATURAL GAS FIXED PRICE SWAP FUTURES	WFS	302	0	-	330	-8.5%
NATURAL GAS FIXED PRICE SWAP FUTURES	Z5P	0	0	-	0	-
NATURAL GAS FIXED PRICE SWAP FUTURES	ZTS	36	0	-	36	0.0%
NATURAL GAS INDEX	TZI	0	0	-	0	-
NATURAL GAS PEN SWP	NP	307,834	570,426	-46.0%	315,947	-2.6%
NEPOOL CNCTCT 5MW D AH O	P3	4,696	14,024	-66.5%	5,480	-14.3%
NEPOOL CONECTIC 5MW D AH	P2	254	766	-66.8%	298	-14.8%
NEPOOL INTR HUB 5MW D AH	H2	339,728	321,765	5.6%	360,248	-5.7%
NEPOOL INTR HUB 5MW D AH	U6	16,947	18,486	-8.3%	18,102	-6.4%
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	0	18,656	-100.0%	1,568	-100.0%
NEPOOL NE MASS 5MW D AH P	P7	0	2,054	-100.0%	88	-100.0%
NEPOOL NEW HAMP 5MW D AH	U2	0	512	-100.0%	44	-100.0%
NEPOOL NEW HAMP 5MW D AH	U3	0	9,328	-100.0%	784	-100.0%
NEPOOL RHD ISLD 5MW D AH	U4	10,833	11,947	-9.3%	12,153	-10.9%
NEPOOL RHODE IL 5MW D AH	U5	164,138	213,013	-22.9%	179,426	-8.5%
NEPOOL SE MASS 5MW D AH O	P5	0	4,664	-100.0%	392	-100.0%
NEPOOL SE MASS 5MW D AH P	P4	0	256	-100.0%	22	-100.0%
NEPOOL W CNT MASS 5MW D A	L9	43,728	28,208	55.0%	43,728	0.0%
NEPOOL W CNTR M 5MW D AH	R6	2,643	1,783	48.2%	2,643	0.0%
NEW ENGLAND HUB PEAK DAIL	CE	1,903	0	-	2,053	-7.3%
NEW YORK ETHANOL SWAP	EZ	4,465	2,950	51.4%	2,290	95.0%
NEW YORK HUB ZONE G PEAK	GN	2,386	0	-	1,932	23.5%
NEW YORK HUB ZONE J PEAK	JN	1,312	0	-	1,073	22.3%
NGPL MID-CONTINENT	NL	40,400	19,637	105.7%	38,422	5.1%
NGPL MIDCONTINENT INDEX	IW	0	0	-	0	-
NGPL TEX/OK	PD	65,908	42,359	55.6%	65,959	-0.1%
NGPL TEXOK INDEX	OI	0	0	-	0	-
NGPL TEXOK SWING SWAP	OX	0	0	-	0	-
N ILLINOIS HUB DAILY	UD	188	0	-	92	104.3%
N ILLINOIS HUB MTHLY	UM	480	2,036	-76.4%	596	-19.5%
NO 2 UP-DOWN SPREAD CALEN	UT	1,525	850	79.4%	1,025	48.8%
NORTHERN NATURAL GAS DEMAR	PE	2,008	1,112	80.6%	2,348	-14.5%
NORTHERN NATURAL GAS VENTU	PF	1,901	7,638	-75.1%	2,567	-25.9%
NORTHERN ILLINOIS OFF-PEA	UO	1,010	2,508	-59.7%	1,124	-10.1%
NORTHWEST ROCKIES BASIS S	NR	73,041	21,420	241.0%	66,563	9.7%
N ROCKIES PIPE SWAP	XR	759	1,397	-45.7%	759	0.0%
NY1% VS GC SPREAD SWAP	VR	6,322	4,725	33.8%	6,925	-8.7%
NY 2.2% FUEL OIL (PLATTS	Y3	805	903	-10.9%	685	17.5%
NY 3.0% FUEL OIL (PLATTS	H1	1,600	445	259.6%	1,775	-9.9%
NY HARBOR 1% FUEL OIL BAL	VK	0	0	-	0	-
NY HARBOR HEAT OIL SWP	MP	16,662	32,668	-49.0%	17,627	-5.5%
NY HARBOR LOW SULPUR GAS 1000MBBL	NLS	525	4,350	-87.9%	800	-34.4%
NY HARBOR LOW SULPUR GASOIL 1000MT	SLS	0	0	-	0	-
NY HARBOR RESIDUAL FUEL 1	MM	6,743	6,044	11.6%	7,559	-10.8%
NY HARBOR RESIDUAL FUEL C	ML	0	0	-	0	-
NYH NO 2 CRACK SPREAD CAL	HK	14,704	19,229	-23.5%	15,167	-3.1%

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Energy Futures						
NY H OIL PLATTS VS NYMEX	YH	26	1,218	-97.9%	33	-21.2%
NYISO A	KA	5,310	9,805	-45.8%	5,750	-7.7%
NYISO A OFF-PEAK	KB	1,630	3,412	-52.2%	1,796	-9.2%
NYISO CAPACITY	NNC	2,231	716	211.6%	2,398	-7.0%
NYISO CAPACITY	NRS	3,277	1,544	112.2%	3,378	-3.0%
NYISO G	KG	635	4,068	-84.4%	965	-34.2%
NYISO G OFF-PEAK	KH	280	1,308	-78.6%	386	-27.5%
NYISO J	KJ	5,802	7,242	-19.9%	6,132	-5.4%
NYISO J OFF-PEAK	KK	904	1,134	-20.3%	964	-6.2%
NYISO ZONE A 5MW D AH O P	K4	311,520	536,313	-41.9%	334,920	-7.0%
NYISO ZONE A 5MW D AH PK	K3	14,312	32,256	-55.6%	15,047	-4.9%
NYISO ZONE C 5MW D AH O P	A3	23,520	32,848	-28.4%	24,304	-3.2%
NYISO ZONE C 5MW D AH PK	Q5	1,275	1,787	-28.7%	1,319	-3.3%
NYISO ZONE G 5MW D AH O P	D2	198,798	317,632	-37.4%	212,478	-6.4%
NYISO ZONE G 5MW D AH PK	T3	21,728	19,976	8.8%	21,954	-1.0%
NYISO ZONE J 5MW D AH O P	D4	50,370	124,208	-59.4%	57,930	-13.1%
NYISO ZONE J 5MW D AH PK	D3	8,808	8,614	2.3%	9,019	-2.3%
NY JET FUEL (ARGUS) VS HEATING OIL	5U	0	0	-	0	-
NY JET FUEL (PLATTS) HEAT OIL SWAP	1U	0	2,295	-100.0%	20	-100.0%
NYMEX ALUMINUM FUTURES	AN	1,760	0	-	1,903	-7.5%
NYMEX ULSD VS NYMEX HO	UY	978	954	2.5%	1,013	-3.5%
NY ULSD (ARGUS) VS HEATING OIL	7Y	4,250	11,984	-64.5%	4,323	-1.7%
ONEOK OKLAHOMA NG BASIS	8X	3,903	2,262	72.5%	3,587	8.8%
ONTARIO POWER SWAPS	OFD	4,032	0	-	6,240	-35.4%
ONTARIO POWER SWAPS	OFM	149,075	222,283	-32.9%	160,947	-7.4%
ONTARIO POWER SWAPS	OPD	160	10	1,500.0%	400	-60.0%
ONTARIO POWER SWAPS	OPM	6,190	18,204	-66.0%	6,690	-7.5%
PANHANDLE BASIS SWAP FUTU	PH	46,989	23,660	98.6%	47,095	-0.2%
PANHANDLE INDEX SWAP FUTU	IV	124	0	-	620	-80.0%
PANHANDLE PIPE SWAP	XH	0	0	-	0	-
PERMIAN BASIS SWAP	PM	18,230	5,315	243.0%	16,778	8.7%
PETROCHEMICALS	22	17	9	88.9%	66	-74.2%
PETROCHEMICALS	32	63	56	12.5%	112	-43.8%
PETROCHEMICALS	51	0	0	-	0	-
PETROCHEMICALS	81	0	0	-	0	-
PETROCHEMICALS	8I	2,388	1,608	48.5%	2,689	-11.2%
PETROCHEMICALS	91	136	112	21.4%	105	29.5%
PETROCHEMICALS	HPE	2	245	-99.2%	31	-93.5%
PETROCHEMICALS	LPE	0	4	-100.0%	20	-100.0%
PETROCHEMICALS	MAE	60	10	500.0%	70	-14.3%
PETROCHEMICALS	MAS	110	40	175.0%	40	175.0%
PETROCHEMICALS	MBE	3,095	2,602	18.9%	3,210	-3.6%
PETROCHEMICALS	MNB	1,558	1,802	-13.5%	1,619	-3.8%
PETRO CRCKS & SPRDS ASIA	STI	387	0	-	762	-49.2%
PETRO CRCKS & SPRDS ASIA	STR	250	492	-49.2%	355	-29.6%
PETRO CRCKS & SPRDS ASIA	STS	0	90	-100.0%	26	-100.0%
PETRO CRCKS & SPRDS NA	CBA	0	0	-	0	-
PETRO CRCKS & SPRDS NA	CRB	1,454	88	1,552.3%	1,933	-24.8%
PETRO CRCKS & SPRDS NA	EXR	1,559	1,174	32.8%	1,009	54.5%
PETRO CRCKS & SPRDS NA	FOC	4,735	835	467.1%	4,260	11.2%
PETRO CRCKS & SPRDS NA	GBB	0	0	-	0	-
PETRO CRCKS & SPRDS NA	GCC	850	0	-	700	21.4%
PETRO CRCKS & SPRDS NA	GCI	2,579	2,806	-8.1%	3,501	-26.3%

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Energy Futures						
PETRO CRCKS & SPRDS NA	GCM	18	0	-	0	-
PETRO CRCKS & SPRDS NA	GCU	27,987	34,704	-19.4%	28,539	-1.9%
PETRO CRCKS & SPRDS NA	GFC	0	0	-	0	-
PETRO CRCKS & SPRDS NA	HOB	14,545	9,245	57.3%	13,353	8.9%
PETRO CRCKS & SPRDS NA	KSD	390	0	-	390	0.0%
PETRO CRCKS & SPRDS NA	NFC	0	0	-	0	-
PETRO CRCKS & SPRDS NA	NFG	220	0	-	0	-
PETRO CRCKS & SPRDS NA	NYF	625	2,475	-74.7%	875	-28.6%
PETRO CRCKS & SPRDS NA	NYH	0	0	-	0	-
PETRO CRCKS & SPRDS NA	RBB	22,716	21,233	7.0%	22,841	-0.5%
PETRO CRCKS & SPRDS NA	RVG	7,371	125	5,796.8%	3,341	120.6%
PETRO CRCKS & SPRDS NA	SF3	19	0	-	0	-
PETRO CRK&SPRD EURO	1NB	5,623	10,530	-46.6%	4,405	27.7%
PETRO CRK&SPRD EURO	1ND	0	0	-	0	-
PETRO CRK&SPRD EURO	43	63	351	-82.1%	30	110.0%
PETRO CRK&SPRD EURO	BFR	120	130	-7.7%	120	0.0%
PETRO CRK&SPRD EURO	BOB	5,660	2,742	106.4%	4,661	21.4%
PETRO CRK&SPRD EURO	EBF	0	0	-	0	-
PETRO CRK&SPRD EURO	EOB	113	83	36.1%	106	6.6%
PETRO CRK&SPRD EURO	EPN	217	321	-32.4%	151	43.7%
PETRO CRK&SPRD EURO	EVC	3,263	4,106	-20.5%	3,301	-1.2%
PETRO CRK&SPRD EURO	FBT	170	330	-48.5%	120	41.7%
PETRO CRK&SPRD EURO	FVB	11	36	-69.4%	19	-42.1%
PETRO CRK&SPRD EURO	GCB	460	480	-4.2%	0	-
PETRO CRK&SPRD EURO	GOC	174	217	-19.8%	182	-4.4%
PETRO CRK&SPRD EURO	GRB	0	0	-	0	-
PETRO CRK&SPRD EURO	GRS	0	0	-	0	-
PETRO CRK&SPRD EURO	LSU	0	0	-	0	-
PETRO CRK&SPRD EURO	MGB	132	119	10.9%	157	-15.9%
PETRO CRK&SPRD EURO	MUD	223	619	-64.0%	158	41.1%
PETRO CRK&SPRD EURO	NBB	0	0	-	0	-
PETRO CRK&SPRD EURO	NOB	733	446	64.3%	731	0.3%
PETRO CRK&SPRD EURO	NYG	0	0	-	0	-
PETRO CRK&SPRD EURO	SFB	25	0	-	0	-
PETRO CRK&SPRD EURO	SFC	0	0	-	0	-
PETROLEUM PRODUCTS	D43	0	0	-	0	-
PETROLEUM PRODUCTS	D44	0	48	-100.0%	0	-
PETROLEUM PRODUCTS	D45	0	0	-	0	-
PETROLEUM PRODUCTS	D63	0	0	-	0	-
PETROLEUM PRODUCTS	D64	0	238	-100.0%	0	-
PETROLEUM PRODUCTS	D65	0	0	-	0	-
PETROLEUM PRODUCTS	EWB	0	5	-100.0%	0	-
PETROLEUM PRODUCTS	EWG	0	0	-	0	-
PETROLEUM PRODUCTS	MBS	170	0	-	0	-
PETROLEUM PRODUCTS	MPE	310	0	-	0	-
PETROLEUM PRODUCTS	RMG	0	0	-	0	-
PETROLEUM PRODUCTS	RMK	0	0	-	0	-
PETROLEUM PRODUCTS ASIA	E6M	22	125	-82.4%	50	-56.0%
PETROLEUM PRODUCTS ASIA	MJN	1,553	2,514	-38.2%	1,977	-21.4%
PETRO OUTRIGHT EURO	0A	0	30	-100.0%	0	-
PETRO OUTRIGHT EURO	0B	132	355	-62.8%	115	14.8%
PETRO OUTRIGHT EURO	0C	10	0	-	0	-
PETRO OUTRIGHT EURO	0D	7,235	7,494	-3.5%	7,953	-9.0%

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Energy Futures						
PETRO OUTRIGHT EURO	0E	613	225	172.4%	1,011	-39.4%
PETRO OUTRIGHT EURO	0F	1,742	1,648	5.7%	1,830	-4.8%
PETRO OUTRIGHT EURO	1T	5	23	-78.3%	7	-28.6%
PETRO OUTRIGHT EURO	33	175	915	-80.9%	219	-20.1%
PETRO OUTRIGHT EURO	59	0	0	-	0	-
PETRO OUTRIGHT EURO	5L	130	127	2.4%	170	-23.5%
PETRO OUTRIGHT EURO	63	112	227	-50.7%	188	-40.4%
PETRO OUTRIGHT EURO	6L	0	16	-100.0%	0	-
PETRO OUTRIGHT EURO	7I	292	465	-37.2%	189	54.5%
PETRO OUTRIGHT EURO	7P	0	0	-	0	-
PETRO OUTRIGHT EURO	7R	252	395	-36.2%	249	1.2%
PETRO OUTRIGHT EURO	88	0	25	-100.0%	10	-100.0%
PETRO OUTRIGHT EURO	CBB	0	0	-	0	-
PETRO OUTRIGHT EURO	CGB	6	0	-	0	-
PETRO OUTRIGHT EURO	CPB	70	5	1,300.0%	0	-
PETRO OUTRIGHT EURO	EFF	16	90	-82.2%	0	-
PETRO OUTRIGHT EURO	EFM	65	123	-47.2%	4	1,525.0%
PETRO OUTRIGHT EURO	ENS	97	244	-60.2%	86	12.8%
PETRO OUTRIGHT EURO	EWN	240	226	6.2%	268	-10.4%
PETRO OUTRIGHT EURO	FBD	0	0	-	0	-
PETRO OUTRIGHT EURO	MBB	34	55	-38.2%	0	-
PETRO OUTRIGHT EURO	MBN	4,112	2,893	42.1%	3,981	3.3%
PETRO OUTRIGHT EURO	RBF	0	0	-	0	-
PETRO OUTRIGHT EURO	SMU	0	100	-100.0%	0	-
PETRO OUTRIGHT EURO	T0	204	724	-71.8%	234	-12.8%
PETRO OUTRIGHT EURO	ULB	0	0	-	0	-
PETRO OUTRIGHT EURO	V0	382	200	91.0%	382	0.0%
PETRO OUTRIGHT EURO	W0	0	0	-	0	-
PETRO OUTRIGHT EURO	X0	0	300	-100.0%	0	-
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	96	189	-49.2%	108	-11.1%
PETRO OUTRIGHT NA	FOB	0	0	-	0	-
PETRO OUTRIGHT NA	FOM	3	0	-	0	-
PETRO OUTRIGHT NA	JE	458	20	2,190.0%	320	43.1%
PETRO OUTRIGHT NA	JET	2,335	0	-	2,660	-12.2%
PETRO OUTRIGHT NA	MBL	198	584	-66.1%	243	-18.5%
PETRO OUTRIGHT NA	MEN	847	769	10.1%	685	23.6%
PETRO OUTRIGHT NA	MEO	8,938	7,095	26.0%	8,804	1.5%
PETRO OUTRIGHT NA	MFD	208	50	316.0%	122	70.5%
PETRO OUTRIGHT NA	MMF	242	181	33.7%	281	-13.9%
PETRO OUTRIGHT NA	NYB	0	0	-	0	-
PETRO OUTRIGHT NA	NYT	0	0	-	0	-
PETRO OUTRIGHT NA	XER	0	0	-	30	-100.0%
PGE&E CITYGATE	PC	0	0	-	0	-
PJM AD HUB 5MW REAL TIME	V3	1,548,523	1,525,795	1.5%	1,649,567	-6.1%
PJM AD HUB 5MW REAL TIME	Z9	74,862	56,524	32.4%	76,802	-2.5%
PJM AECO DA OFF-PEAK	X1	69,434	167,761	-58.6%	74,922	-7.3%
PJM AECO DA PEAK	Y1	3,779	9,148	-58.7%	4,087	-7.5%
PJM APS ZONE DA OFF-PEAK	W4	14,112	28,104	-49.8%	15,288	-7.7%
PJM APS ZONE DA PEAK	S4	765	1,533	-50.1%	831	-7.9%
PJM ATSI ELEC	MOD	23,400	0	-	23,400	0.0%

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Energy Futures						
PJM ATSI ELEC	MPD	1,275	0	-	1,275	0.0%
PJM BGE DA OFF-PEAK	R3	15,991	32,313	-50.5%	16,383	-2.4%
PJM BGE DA PEAK	E3	871	2,538	-65.7%	915	-4.8%
PJM COMED 5MW D AH O PK	D9	84,325	80,453	4.8%	90,597	-6.9%
PJM COMED 5MW D AH PK	D8	7,150	4,411	62.1%	7,502	-4.7%
PJM DAILY	JD	712	0	-	346	105.8%
PJM DAYTON DA OFF-PEAK	R7	211,120	317,498	-33.5%	221,920	-4.9%
PJM DAYTON DA PEAK	D7	17,060	17,163	-0.6%	17,690	-3.6%
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	0	-	0	-
PJM DUQUS 5MW D AH O PK	D6	0	0	-	0	-
PJM EASTERNH DA PEAK	E9	0	0	-	0	-
PJM JCPL DA OFF-PEAK	F2	66,310	112,950	-41.3%	70,230	-5.6%
PJM JCPL DA PEAK	J2	3,610	6,695	-46.1%	3,830	-5.7%
PJM NI HUB 5MW REAL TIME	B3	47,405	29,273	61.9%	47,780	-0.8%
PJM NI HUB 5MW REAL TIME	B6	1,306,261	602,574	116.8%	1,318,029	-0.9%
PJM NILL DA OFF-PEAK	L3	461,476	172,869	167.0%	430,435	7.2%
PJM NILL DA PEAK	N3	22,389	9,687	131.1%	21,341	4.9%
PJM OFF-PEAK LMP SWAP FUT	JP	4,100	7,988	-48.7%	4,430	-7.4%
PJM PECO ZONE5MW PEAK CAL MO DAY AH	4N	0	512	-100.0%	44	-100.0%
PJM PEPCO DA OFF-PEAK	Q8	0	0	-	0	-
PJM PEPCO DA PEAK	R8	0	0	-	0	-
PJM PPL DA OFF-PEAK	F5	61,152	41,976	45.7%	64,680	-5.5%
PJM PPL DA PEAK	L5	3,315	3,328	-0.4%	3,601	-7.9%
PJM PSEG DA OFF-PEAK	W6	0	21,373	-100.0%	1,960	-100.0%
PJM PSEG DA PEAK	L6	0	1,155	-100.0%	110	-100.0%
PJM WES HUB PEAK LMP 50 M	4S	0	256	-100.0%	22	-100.0%
PJM WESTH DA OFF-PEAK	E4	1,262,769	1,376,921	-8.3%	1,304,169	-3.2%
PJM WESTHDA PEAK	J4	68,548	79,004	-13.2%	70,083	-2.2%
PJM WESTH RT OFF-PEAK	N9	3,284,660	3,021,788	8.7%	3,448,667	-4.8%
PJM WESTH RT PEAK	L1	170,189	142,148	19.7%	173,071	-1.7%
PLASTICS	PGP	2,009	2,359	-14.8%	2,099	-4.3%
PLASTICS	PPP	0	0	-	0	-
PREMIUM UNLD 10P FOB MED	3G	495	924	-46.4%	446	11.0%
PREMIUM UNLD 10PPM CARGOE	4G	0	0	-	0	-
PREMIUM UNLEAD 10PPM FOB	8G	34	29	17.2%	0	-
PREM UNL GAS 10PPM RDAM FOB BALMO	7N	0	25	-100.0%	0	-
PREM UNL GAS 10PPM RDAM FOB SWAP	7L	48	112	-57.1%	80	-40.0%
PROPANE NON-LDH MB (OPIS) BALMO SWP	1S	774	250	209.6%	0	-
PROPANE NON-LDH MT. BEL (OPIS) SWP	1R	24,737	8,889	178.3%	25,514	-3.0%
RBOB CALENDAR SWAP	RL	15,581	17,718	-12.1%	18,017	-13.5%
RBOB CRACK SPREAD	RM	3,920	3,696	6.1%	3,377	16.1%
RBOB CRACK SPREAD BALMO S	1E	0	0	-	0	-
RBOB GASOLINE BALMO CLNDR	1D	0	1,068	-100.0%	1,367	-100.0%
RBOB PHY	RBL	0	0	0.0%	0	0.0%
RBOB SPREAD (PLATTS) SWAP	RI	92	63	46.0%	97	-5.2%
RBOB UP-DOWN CALENDAR SWA	RV	10,194	12,366	-17.6%	19,872	-48.7%
RBOB VS HEATING OIL SWAP	RH	3,015	1,500	101.0%	3,415	-11.7%
ROCKIES KERN OPAL - NW IN	IR	910	0	-	1,220	-25.4%
SAN JUAN BASIS SWAP	NJ	17,014	3,204	431.0%	15,316	11.1%
SAN JUAN PIPE SWAP	XX	0	112	-100.0%	0	-
SINGAPORE 180CST BALMO	BS	113	51	121.6%	23	391.3%

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Energy Futures						
SINGAPORE 380CST BALMO	BT	40	115	-65.2%	25	60.0%
SINGAPORE 380CST FUEL OIL	SE	7,860	5,669	38.6%	7,941	-1.0%
SINGAPORE FUEL 180CST CAL	UA	1,595	4,658	-65.8%	1,764	-9.6%
SINGAPORE FUEL OIL SPREAD	SD	727	1,384	-47.5%	881	-17.5%
SINGAPORE GASOIL	MTB	155	84	84.5%	90	72.2%
SINGAPORE GASOIL	MTS	5,169	5,269	-1.9%	5,288	-2.3%
SINGAPORE GASOIL	STF	0	0	-	0	-
SINGAPORE GASOIL	STL	100	0	-	0	-
SINGAPORE GASOIL	STZ	0	600	-100.0%	50	-100.0%
SINGAPORE GASOIL BALMO	VU	420	0	-	172	144.2%
SINGAPORE GASOIL CALENDAR	MSG	0	5,144	-100.0%	100	-100.0%
SINGAPORE GASOIL SWAP	SG	3,868	5,861	-34.0%	3,231	19.7%
SINGAPORE GASOIL VS ICE	GA	2,895	5,150	-43.8%	3,520	-17.8%
SINGAPORE JET KERO BALMO	BX	0	250	-100.0%	0	-
SINGAPORE JET KERO GASOIL	RK	1,440	2,125	-32.2%	940	53.2%
SINGAPORE JET KEROSENE SW	KS	1,901	4,628	-58.9%	2,862	-33.6%
SINGAPORE JET KERO VS. GASOIL BALMO	ZO	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEADED BALMO	1P	0	785	-100.0%	210	-100.0%
SINGAPORE MOGAS 92 UNLEADED SWP	1N	12,150	25,427	-52.2%	12,718	-4.5%
SINGAPORE NAPHTHA BALMO	KU	0	0	-	0	-
SINGAPORE NAPHTHA SWAP	SP	0	125	-100.0%	0	-
SING FUEL	MSD	0	0	-	0	-
SOCAL BASIS SWAP	NS	0	2,632	-100.0%	0	-
SOCAL PIPE SWAP	XN	0	1,336	-100.0%	0	-
SONAT BASIS SWAP FUTURE	SZ	5,868	3,896	50.6%	6,612	-11.3%
SOUTHERN NAT LA NAT GAS	M8	522	0	-	0	-
SOUTH STAR TEX OKLHM KNS	8Z	1,216	891	36.5%	1,402	-13.3%
Sumas Basis Swap	NK	10,251	5,132	99.7%	10,773	-4.8%
SUMAS NAT GAS PLATTS FIXED PRICE	DVS	1,706	0	-	1,737	-1.8%
TC2 ROTTERDAM TO USAC 37K	TM	0	13	-100.0%	0	-
TC5 RAS TANURA TO YOKOHAM	TH	0	15	-100.0%	0	-
TCO BASIS SWAP	TC	48,381	78,829	-38.6%	45,385	6.6%
TCO NG INDEX SWAP	Q1	2,928	2,920	0.3%	3,176	-7.8%
TD3 MEG TO JAPAN 250K MT	TL	0	0	-	0	-
TENN 800 LEG NAT GAS INDE	L4	1,911	0	-	2,562	-25.4%
TENNESSEE 500 LEG BASIS S	NM	2,134	3,956	-46.1%	2,196	-2.8%
TENNESSEE 500 LEG NG INDE	Y7	0	0	-	0	-
TENNESSEE 500 LEG NG SWIN	T7	0	0	-	0	-
TENNESSEE 800 LEG NG BASI	6Z	2,316	2,996	-22.7%	2,074	11.7%
TENNESSEE ZONE 0 BASIS SW	NQ	1,032	0	-	1,032	0.0%
Tetco ELA Basis	TE	0	0	-	0	-
TETCO M-3 INDEX	IX	9,836	5,964	64.9%	10,208	-3.6%
Tetco STX Basis	TX	3,047	428	611.9%	3,171	-3.9%
TEXAS EASTERN ZONE M-3 BA	NX	18,372	20,616	-10.9%	14,848	23.7%
TEXAS GAS ZONE1 NG BASIS	9F	15,623	14,592	7.1%	15,778	-1.0%
TRANSCO ZONE 1 NG BASIS	8E	0	0	-	0	-
Transco Zone 3 Basis	CZ	9,904	11,028	-10.2%	10,158	-2.5%
TRANSCO ZONE4 BASIS SWAP	TR	38,598	22,670	70.3%	38,280	0.8%
TRANSCO ZONE 4 NAT GAS IN	B2	310	0	-	310	0.0%
TRANSCO ZONE 6 BASIS SWAP	NZ	5,131	2,536	102.3%	4,639	10.6%
TRANSCO ZONE 6 INDEX	IT	604	76	694.7%	0	-
TRANSCO ZONE 6 PIPE SWAP	XZ4	0	0	-	0	-
UCM FUT	UCM	15	20	-25.0%	50	-70.0%

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Energy Futures							
	ULSD 10PPM CIF MED SWAP	Z6	0	3	-100.0%	0	-
	ULSD 10PPM CIF MED VS ICE	Z7	245	120	104.2%	388	-36.9%
	ULSD 10PPM CIF NW BALMO S	B1	0	0	-	0	-
	ULSD 10PPM CIF VS ICE GAS	7V	35	0	-	0	-
	ULSD UP-DOWN BALMO SWP	1L	1,510	2,010	-24.9%	7,798	-80.6%
	UP DOWN GC ULSD VS NMX HO	LT	47,623	54,792	-13.1%	46,382	2.7%
	USGC UNL 87 CRACK SPREAD	RU	875	175	400.0%	1,150	-23.9%
	VENTURA NAT GAS PLATTS FIXED PRICE	DVA	0	0	-	0	-
	WAHA BASIS	NW	15,408	14,679	5.0%	17,083	-9.8%
	WAHA INDEX SWAP FUTURE	IY	1,712	0	-	1,712	0.0%
	WESTERN RAIL DELIVERY PRB	QP	3,770	6,200	-39.2%	3,455	9.1%
	WTI-BRENT BULLET SWAP	BY	0	50	-100.0%	0	-
	WTI-BRENT CALENDAR SWAP	BK	88,281	127,607	-30.8%	98,300	-10.2%
	WTI CALENDAR	CS	122,636	130,358	-5.9%	125,723	-2.5%
	WTS (ARGUS) VS WTI SWAP	FF	37,409	33,224	12.6%	39,111	-4.4%
	WTS (ARGUS) VS WTI TRD MT	FH	3,830	8,000	-52.1%	3,825	0.1%
Energy Options							
	1 MO GASOIL CAL SWAP SPR	GXA	100	0	-	100	0.0%
	APPALACHIAN COAL	6K	0	65	-100.0%	0	-
	BRENT 1 MONTH CAL	AA	0	0	-	0	-
	BRENT CALENDAR SWAP	BA	95,030	255,036	-62.7%	121,177	-21.6%
	BRENT OIL LAST DAY	BE	5,378	31,727	-83.0%	6,658	-19.2%
	BRENT OIL LAST DAY	BZO	868	0	-	720	20.6%
	BRENT OIL LAST DAY	OS	39,686	73,981	-46.4%	36,544	8.6%
	COAL API2 INDEX	CLA	10,925	6,113	78.7%	6,150	77.6%
	COAL API2 INDEX	CQA	44,900	7,930	466.2%	28,030	60.2%
	COAL API2 INDEX	MTC	0	0	-	0	-
	COAL API4 INDEX	RLA	100	790	-87.3%	50	100.0%
	COAL API4 INDEX	RQA	400	325	23.1%	150	166.7%
	COAL SWAP	CPF	385	255	51.0%	185	108.1%
	COAL SWAP	RPF	2,610	3,685	-29.2%	2,610	0.0%
	CRUDE OIL 1MO	WA	306,777	387,660	-20.9%	210,600	45.7%
	CRUDE OIL APO	AO	347,083	642,855	-46.0%	369,623	-6.1%
	CRUDE OIL CALNDR STRIP	6F	0	110	-100.0%	0	0.0%
	CRUDE OIL OUTRIGHTS	AH	5,750	0	-	21,600	-73.4%
	CRUDE OIL OUTRIGHTS	DBP	3,570	6,960	-48.7%	4,015	-11.1%
	CRUDE OIL PHY	CD	0	0	-	0	-
	CRUDE OIL PHY	LC	119,153	129,754	-8.2%	93,235	27.8%
	CRUDE OIL PHY	LO	2,938,191	3,372,530	-12.9%	2,455,144	19.7%
	CRUDE OIL PHY	LO1	1,564	1,452	7.7%	0	0.0%
	CRUDE OIL PHY	LO2	22	180	-87.8%	236	-90.7%
	CRUDE OIL PHY	LO3	0	0	-	56	-100.0%
	CRUDE OIL PHY	LO4	0	0	-	0	-
	CRUDE OIL PHY	LO5	0	0	0.0%	0	-
	DAILY CRUDE OIL	DNM	0	0	-	0	-
	ELEC FINSETTLED	PML	44	444	-90.1%	48	-8.3%
	ELEC MISO PEAK	9T	880	0	-	1,720	-48.8%
	ELEC MISO PEAK	OEM	0	0	-	0	-
	ELECTRICITY OFF PEAK	N9P	0	0	-	0	-
	ETHANOL SWAP	CVR	10,993	14,945	-26.4%	10,692	2.8%
	ETHANOL SWAP	GVR	3,572	13,170	-72.9%	4,899	-27.1%
	EURO-DENOMINATED PETRO PROD	EFB	0	0	-	0	-

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Energy Options						
EURO-DENOMINATED PETRO PROD	NWE	0	0	-	5	-100.0%
EUROPEAN JET KEROSENE NWE (PLATTS) AVG PRC	30	0	0	-	0	-
GASOIL CRACK SPREAD AVG PRICE OPTIONS	3U	0	0	-	0	-
GASOLINE	GCE	0	0	-	125	-100.0%
HEATING OIL PHY	LB	755	2,307	-67.3%	770	-1.9%
HEATING OIL PHY	OH	66,992	93,515	-28.4%	49,889	34.3%
HENRY HUB FINANCIAL LAST	E7	6,393	20,635	-69.0%	6,475	-1.3%
HO 1 MONTH CLNDR OPTIONS	FA	2,800	1,400	100.0%	500	460.0%
HUSTN SHIP CHNL PIPE SWP	PK	356	0	-	600	-40.7%
ISO NEW ENGLAND PK LMP	OE	0	0	-	0	-
LLS CRUDE OIL	WJO	3,740	0	-	4,080	-8.3%
MCCLOSKEY ARA ARGS COAL	MTO	4,620	13,965	-66.9%	5,780	-20.1%
MCCLOSKEY RCH BAY COAL	MFO	675	3,660	-81.6%	980	-31.1%
NATURAL GAS 12 M CSO FIN	G7	0	0	-	0	-
NATURAL GAS 1 M CSO FIN	G4	21,980	133,726	-83.6%	21,530	2.1%
NATURAL GAS 2 M CSO FIN	G2	0	0	-	0	-
NATURAL GAS 3 M CSO FIN	G3	3,760	450	735.6%	1,650	127.9%
NATURAL GAS 5 M CSO FIN	G5	0	250	-100.0%	0	-
NATURAL GAS 6 M CSO FIN	G6	3,000	5,550	-45.9%	3,000	0.0%
NATURAL GAS OPTION ON CALENDAR STRP	6J	11,388	9,627	18.3%	6,588	72.9%
NATURAL GAS PHY	KD	0	0	0.0%	0	0.0%
NATURAL GAS PHY	LN	2,761,880	3,799,781	-27.3%	2,666,141	3.6%
NATURAL GAS PHY	ON	147,348	148,210	-0.6%	167,379	-12.0%
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	-
NATURAL GAS SUMMER STRIP	4D	0	0	-	0	-
NG HH 3 MONTH CAL	IC	250	0	-	0	-
N ROCKIES PIPE SWAP	ZR	5,183	7,880	-34.2%	7,260	-28.6%
NY HARBOR HEAT OIL SWP	AT	64,593	106,055	-39.1%	65,998	-2.1%
NYISO ZONE G 5MW PEAK OPTIONS	9U	0	0	-	0	-
NYMEX EUROPEAN GASOIL APO	F7	1,009	338	198.5%	1,212	-16.7%
NYMEX EUROPEAN GASOIL OPT	F8	20	0	-	40	-50.0%
PETROCHEMICALS	4H	4,983	16,585	-70.0%	5,222	-4.6%
PETROCHEMICALS	4I	0	0	-	0	-
PETROCHEMICALS	4J	0	4,800	-100.0%	540	-100.0%
PETROCHEMICALS	4K	0	0	-	0	-
PETROCHEMICALS	CPR	495	0	-	0	-
PETRO OUTRIGHT EURO	8H	150	775	-80.6%	155	-3.2%
PGE CITYGATE PIPE SWAP	CW	0	6,600	-100.0%	0	-
PJM CALENDAR STRIP	6O	0	560	-100.0%	0	-
PJM ELECTRIC	6OO	0	6	-100.0%	0	-
PJM MONTHLY	JO	6	250	-97.6%	8	-25.0%
PJM WES HUB PEAK CAL MTH	6OA	200	0	-	200	0.0%
RBOB 1MO CAL SPD OPTIONS	ZA	0	0	-	0	-
RBOB CALENDAR SWAP	RA	2,024	6,063	-66.6%	2,703	-25.1%
RBOB PHY	OB	35,187	39,835	-11.7%	15,647	124.9%
RBOB PHY	RF	30	212	-85.8%	20	50.0%
ROTTERDAM 3.5%FUEL OIL CL	Q6	40	2,320	-98.3%	240	-83.3%
SAN JUAN PIPE SWAP	PJ	1,868	1,512	23.5%	3,480	-46.3%
SHORT TERM	U11	0	0	-	0	-

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Energy Options						
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	700	0	-	0	-
SHORT TERM NATURAL GAS	U02	0	375	-100.0%	0	-
SHORT TERM NATURAL GAS	U03	0	0	-	0	-
SHORT TERM NATURAL GAS	U04	0	0	-	350	-100.0%
SHORT TERM NATURAL GAS	U05	0	0	-	0	-
SHORT TERM NATURAL GAS	U06	0	0	-	0	-
SHORT TERM NATURAL GAS	U07	0	0	-	0	-
SHORT TERM NATURAL GAS	U08	0	0	-	0	-
SHORT TERM NATURAL GAS	U09	0	0	-	0	-
SHORT TERM NATURAL GAS	U10	0	0	-	0	-
SHORT TERM NATURAL GAS	U16	0	0	-	0	-
SHORT TERM NATURAL GAS	U17	0	0	-	0	-
SHORT TERM NATURAL GAS	U18	0	0	-	0	-
SHORT TERM NATURAL GAS	U19	0	0	-	0	-
SHORT TERM NATURAL GAS	U20	0	0	-	0	-
SHORT TERM NATURAL GAS	U21	0	0	-	0	-
SHORT TERM NATURAL GAS	U27	0	0	-	0	-
SHORT TERM NATURAL GAS	U28	0	0	-	0	-
SHORT TERM NATURAL GAS	U29	0	0	0.0%	0	-
SHORT TERM NATURAL GAS	U30	0	0	0.0%	0	0.0%
SHORT TERM NATURAL GAS	U31	0	0	-	0	0.0%
SINGAPORE FUEL OIL 180 CS	C5	0	0	-	0	-
SINGAPORE GASOIL CALENDAR	M2	300	0	-	300	0.0%
SINGAPORE JET FUEL CALEND	N2	1,500	975	53.8%	1,500	0.0%
SOCAL PIPE SWAP	ZN	0	16,824	-100.0%	0	-
WTI 12 MONTH CALENDAR OPT	WZ	0	0	-	0	-
WTI 6 MONTH CALENDAR OPTI	WM	0	0	-	0	-
WTI-BRENT BULLET SWAP	BV	31,400	46,615	-32.6%	25,810	21.7%
WTI CRUDE OIL 12 M CSO F	7Z	0	0	-	0	-
WTI CRUDE OIL 1 M CSO FI	7A	321,055	377,706	-15.0%	305,194	5.2%
Metals Futures						
COMEX GOLD	GC	374,497	425,314	-11.9%	415,636	-9.9%
NYMEX HOT ROLLED STEEL	HR	21,719	20,793	4.5%	25,266	-14.0%
NYMEX PLATINUM	PL	66,047	64,675	2.1%	65,383	1.0%
PALLADIUM	PA	25,578	33,700	-24.1%	24,483	4.5%
URANIUM	UX	4,385	4,172	5.1%	4,217	4.0%
COMEX SILVER	SI	158,711	163,955	-3.2%	168,442	-5.8%
COMEX MINY GOLD	QO	1,032	1,387	-25.6%	1,269	-18.7%
E-MINI SILVER	6Q	0	0	-	0	-
COMEX MINY SILVER	QI	113	136	-16.9%	121	-6.6%

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Metals Futures					
COMEX COPPER HG	200,688	183,676	9.3%	165,936	20.9%
COMEX MINY COPPER QC	96	191	-49.7%	93	3.2%
Aluminium MW Trans Prem Platts AUP	25,812	4,894	427.4%	22,008	17.3%
ALUMINUM AEP	4,862	0	-	4,214	15.4%
ALUMINUM ALI	92	209	-56.0%	178	-48.3%
ALUMINUM MJP	1,408	0	-	0	-
COPPER HGS	5,524	4,677	18.1%	5,582	-1.0%
E-MICRO GOLD MGC	1,332	1,310	1.7%	1,770	-24.7%
FERROUS PRODUCTS BUS	0	0	-	0	-
FERROUS PRODUCTS SSF	0	30	-100.0%	0	-
GOLD GCK	7	3	133.3%	7	0.0%
IRON ORE 58 CHINA TSI FUTURES TIC	0	20	-100.0%	0	-
IRON ORE 62 CHINA PLATTS FUTURES PIO	0	300	-100.0%	90	-100.0%
IRON ORE 62 CHINA TSI FUTURES TIO	24,349	5,507	342.1%	21,669	12.4%
LNDN ZINC ZNC	48	0	-	10	380.0%
SILVER SIL	814	1,436	-43.3%	738	10.3%
Metals Options					
COMEX COPPER HX	2,593	2,643	-1.9%	2,627	-1.3%
COMEX GOLD OG	990,833	1,397,497	-29.1%	967,601	2.4%
COMEX SILVER SO	100,572	198,539	-49.3%	94,193	6.8%
COPPER H4E	0	0	-	0	-
GOLD OG1	641	89	620.2%	0	0.0%
GOLD OG2	200	115	73.9%	2	9,900.0%
GOLD OG3	0	0	-	0	-
GOLD OG4	0	0	-	0	-
GOLD OG5	0	0	0.0%	0	-
HOT ROLLED COIL STEEL CALL OPTION HRO	0	0	-	0	-
HOT ROLLED COIL STEEL PUT OPTION HRO	0	0	-	0	-
IRON ORE 62 CHINA TSI CALL OPTION ICT	13,835	4,762	190.5%	11,456	20.8%
IRON ORE 62 CHINA TSI PUT OPTION ICT	22,846	3,480	556.5%	24,326	-6.1%
NYMEX PLATINUM PO	3,980	10,041	-60.4%	2,274	75.0%
PALLADIUM PAO	4,502	5,101	-11.7%	3,449	30.5%
SHORT TERM L11	0	0	-	0	-
SHORT TERM GOLD L02	0	0	-	0	-
SHORT TERM GOLD L18	0	0	-	0	-
SILVER SO1	0	170	-100.0%	0	-
SILVER SO2	0	0	-	0	-
SILVER SO3	0	0	-	0	-
SILVER SO4	0	0	-	0	-
SILVER SO5	0	0	0.0%	0	-
TOTAL FUTURES GROUP					
Commodities and Alternative Investments Futures	78	127	-38.6%	77	1.3%
Energy Futures	20,497,820	20,061,674	2.2%	20,337,500	0.8%
Metals Futures	917,114	916,385	0.1%	927,112	-1.1%
TOTAL FUTURES	21,415,012	20,978,186	2.1%	21,264,689	0.7%



NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity	Open Interest JAN 2016	Open Interest JAN 2015	% CHG	Open Interest DEC 2016	% CHG
TOTAL OPTIONS GROUP					
Energy Options	7,444,661	9,819,329	-24.2%	6,745,613	10.4%
Metals Options	1,140,002	1,622,437	-29.7%	1,105,928	3.1%
TOTAL OPTIONS	8,584,663	11,441,766	-25.0%	7,851,541	9.3%
TOTAL COMBINED					
Commodities and Alternative Investments	78	127	-38.6%	77	1.3%
Energy	27,942,481	29,881,003	-6.5%	27,083,113	3.2%
Metals	2,057,116	2,538,822	-19.0%	2,033,040	1.2%
GRAND TOTAL	29,999,675	32,419,952	-7.5%	29,116,230	3.0%