



NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity	Open Interest MAR 2016	Open Interest MAR 2015	% CHG	Open Interest FEB 2016	% CHG
Commodities and Alternative Investments Futures					
COCOA TAS	9	12	-25.0%	6	50.0%
COFFEE	13	10	30.0%	17	-23.5%
COTTON	8	42	-81.0%	6	33.3%
SUGAR 11	19	56	-66.1%	22	-13.6%
Energy Futures					
CRUDE OIL PHY	1,774,422	1,744,837	1.7%	1,780,593	-0.3%
CRUDE OIL	5,375	13,997	-61.6%	5,562	-3.4%
MINY WTI CRUDE OIL	3,836	6,794	-43.5%	7,735	-50.4%
BRENT OIL LAST DAY	159,648	155,479	2.7%	174,427	-8.5%
HEATING OIL PHY	370,670	364,522	1.7%	361,825	2.4%
HTG OIL	1,125	48	2,243.8%	2,092	-46.2%
MINY HTG OIL	2	2	0.0%	2	0.0%
RBOB PHY	399,679	389,492	2.6%	406,067	-1.6%
MINY RBOB GAS	0	4	-100.0%	0	-
NATURAL GAS	103,048	83,871	22.9%	103,723	-0.7%
LTD NAT GAS	269,780	381,170	-29.2%	289,138	-6.7%
MINY NATURAL GAS	3,228	4,773	-32.4%	3,117	3.6%
PJM MONTHLY	11,600	16,523	-29.8%	12,000	-3.3%
NATURAL GAS PHY	1,092,396	998,363	9.4%	1,035,699	5.5%
RBOB GAS	3,377	478	606.5%	4,289	-21.3%
3.5% FUEL OIL CID MED SWA	891	98	809.2%	781	14.1%
3.5% FUEL OIL CIF BALMO S	50	5	900.0%	60	-16.7%
AEP-DAYTON HUB DAILY	268	0	-	268	0.0%
AEP-DAYTON HUB MTHLY	1,622	2,846	-43.0%	1,699	-4.5%
AEP-DAYTON HUB OFF-PEAK M	1,378	3,264	-57.8%	1,481	-7.0%
ALGON CITY GATES NAT GAS	0	0	-	0	-
ALGONQUIN CITYGATES BASIS	1,800	166	984.3%	1,357	32.6%
ANR LOUISIANA BASIS SWAP	856	2,140	-60.0%	856	0.0%
ANR OKLAHOMA	6,683	10,552	-36.7%	7,334	-8.9%
APPALACHIAN COAL (PHY)	100	712	-86.0%	105	-4.8%
ARGUS LLS VS. WTI (ARG) T	15,738	10,864	44.9%	19,445	-19.1%
ARGUS PROPAN FAR EST INDE	1,484	302	391.4%	1,450	2.3%
ARGUS PROPAN(SAUDI ARAMCO	770	533	44.5%	970	-20.6%
AUSTRIALIAN COKE COAL	897	1,059	-15.3%	796	12.7%
BRENT BALMO SWAP	210	190	10.5%	323	-35.0%
BRENT CALENDAR SWAP	16,915	33,342	-49.3%	16,333	3.6%
BRENT CFD(PLATTS) VS FRNT	0	0	-	0	-
BRENT CFD SWAP	0	0	-	0	-
BRENT FINANCIAL FUTURES	7,063	9,412	-25.0%	7,093	-0.4%
BRENT FINANCIAL FUTURES	0	0	-	1,394	-100.0%
BRENT FINANCIAL FUTURES	80	0	-	40	100.0%
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	4,714	643	633.1%	5,532	-14.8%
CARBON EUA EMISSIONS EURO	0	0	-	0	-
CENTERPOINT BASIS SWAP	15,740	10,275	53.2%	16,329	-3.6%
CENTERPOINT EAST INDEX	0	0	-	0	-
CENTER POINT NAT GAS FIXED PRICE	0	0	-	0	-
CHICAGO ETHANOL SWAP	43,252	49,641	-12.9%	44,425	-2.6%
CHICAGO ULSD (PLATTS) SWA	30	73	-58.9%	33	-9.1%

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Energy Futures						
CHICAGO ULSD PL VS HO SPR	5C	2,252	2,446	-7.9%	2,143	5.1%
CHICAGO UNL GAS PL VS RBO	3C	1,416	326	334.4%	1,119	26.5%
CIG BASIS	CI	41,527	12,633	228.7%	43,616	-4.8%
CIG ROCKIES NG INDEX SWA	Z8	930	0	-	930	0.0%
CINERGY HUB OFF-PEAK MONT	EJ	658	1,050	-37.3%	708	-7.1%
CINERGY HUB PEAK MONTH	EM	428	1,208	-64.6%	462	-7.4%
CIN HUB 5MW D AH O PK	K2	345,040	324,328	6.4%	356,560	-3.2%
CIN HUB 5MW D AH PK	H5	22,752	20,965	8.5%	23,172	-1.8%
CIN HUB 5MW REAL TIME O P	H4	968,712	539,064	79.7%	980,240	-1.2%
CIN HUB 5MW REAL TIME PK	H3	50,958	17,235	195.7%	47,038	8.3%
COAL SWAP	ACM	290	625	-53.6%	945	-69.3%
COAL SWAP	SSI	99	939	-89.5%	158	-37.3%
COLUMB GULF MAINLINE NG B	5Z	38,544	38,935	-1.0%	34,588	11.4%
COLUMBIA GULF MAIN NAT G	L2	0	620	-100.0%	0	-
COLUMBIA GULF NAT GAS FIXED PRICE	DCE	0	0	-	0	-
COLUMBIA GULF ONSHORE	GL	25,527	27,403	-6.8%	26,395	-3.3%
CONWAY NATURAL GASOLINE (OPIS) SWAP	8L	689	354	94.6%	733	-6.0%
CONWAY NORMAL BUTANE (OPIS) SWAP	8M	301	315	-4.4%	415	-27.5%
CONWAY PROPANE 5 DECIMALS SWAP	8K	14,725	9,940	48.1%	14,122	4.3%
CRUDE OIL	LPS	18,876	875	2,057.3%	15,028	25.6%
CRUDE OIL LAST DAY	26	0	0	-	0	-
CRUDE OIL OUTRIGHTS	37	0	0	-	0	-
CRUDE OIL OUTRIGHTS	42	136	736	-81.5%	23	491.3%
CRUDE OIL OUTRIGHTS	DBL	500	6,073	-91.8%	1,120	-55.4%
CRUDE OIL OUTRIGHTS	FE	0	205	-100.0%	0	-
CRUDE OIL OUTRIGHTS	HTT	1,140	0	-	0	-
CRUDE OIL OUTRIGHTS	WCC	14,652	11,007	33.1%	17,189	-14.8%
CRUDE OIL PHY	CLL	0	0	0.0%	0	0.0%
CRUDE OIL SPRDS	38	0	120	-100.0%	325	-100.0%
CRUDE OIL SPRDS	KE	0	0	-	0	-
CRUDE OIL SPRDS	WTT	5,060	345	1,366.7%	5,719	-11.5%
CRUDE OIL TRADE AT MARKER SINGAPORE	CLS	0	0	0.0%	0	0.0%
DAILY PJM	AOR	16,848	0	-	19,776	-14.8%
DAILY PJM	IDO	16,800	0	-	22,641	-25.8%
DAILY PJM	NOC	14,976	0	-	9,696	54.5%
DAILY PJM	PAP	870	0	-	1,070	-18.7%
DAILY PJM	PEO	15,360	0	-	17,640	-12.9%
DAILY PJM	PNO	29,856	0	-	28,289	5.5%
DAILY PJM	PNP	852	0	-	1,172	-27.3%
DAILY PJM	PWO	48,000	0	-	47,245	1.6%
DAILY PJM	PWP	2,715	0	-	3,235	-16.1%
DAILY PJM	WOR	37,856	0	-	39,648	-4.5%
DAILY PJM	ZAO	47,904	0	-	26,345	81.8%
DAILY PJM	ZGO	16,416	0	-	14,969	9.7%
DAILY PJM	ZJO	5,280	0	-	5,973	-11.6%
DATED BRENT (PLATTS) DAILY SWAP	7G	0	5,355	-100.0%	0	-
DATED TO FRONTLINE BRENT	FY	7,363	5,646	30.4%	8,258	-10.8%
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	-
DIESEL10PPM BARG VS ICE LS	LSE	0	0	-	0	-
DOMINION TRAN INC - APP I	IH	7,609	0	-	1,278	495.4%
DOMINION TRANSMISSION INC	PG	42,914	15,441	177.9%	40,838	5.1%

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Energy Futures						
DUBAI CRUDE OIL BALMO	BI	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	DC	1,536	7,421	-79.3%	2,653	-42.1%
DY EURO 3.5% FUEL OI RDA	FOR	0	0	-	0	-
EASTERN RAIL DELIVERY CSX	QX	2,732	5,138	-46.8%	2,865	-4.6%
EAST/WEST FUEL OIL SPREAD	EW	416	2,148	-80.6%	461	-9.8%
EIA FLAT TAX ONHWAY DIESE	A5	5,744	5,430	5.8%	5,682	1.1%
ELEC ERCOT DLY OFF PK	R4	0	0	-	0	-
ELEC ERCOT DLY PEAK	I7	49	0	-	72	-31.9%
ELEC ERCOT DLY PEAK	I9	0	0	-	0	-
ELEC ERCOT DLY PEAK	N1	0	4,730	-100.0%	0	-
ELEC ERCOT DLY PEAK	R1	0	0	-	30	-100.0%
ELEC ERCOT OFF PEAK	ERU	0	0	-	0	-
ELEC ERCOT OFF PEAK	O1	0	85,888	-100.0%	0	-
ELEC FINSETTLED	47	2,804	855	228.0%	2,804	0.0%
ELEC FINSETTLED	49	1,070	0	-	1,175	-8.9%
ELEC MISO PEAK	4L	1,162	1,275	-8.9%	1,351	-14.0%
ELEC MISO PEAK	55	1,872	430	335.3%	1,956	-4.3%
ELEC NYISO OFF-PEAK	4M	21,100	23,520	-10.3%	24,340	-13.3%
ELEC NYISO OFF-PEAK	58	34,464	7,808	341.4%	35,904	-4.0%
ELECTRICITY ERCOT PEAK	ERE	0	0	-	0	-
ELECTRICITY OFF PEAK	46	51,544	15,734	227.6%	51,544	0.0%
ELECTRICITY OFF PEAK	4P	0	7,808	-100.0%	0	-
ELECTRICITY OFF PEAK	50	19,600	0	-	21,400	-8.4%
EL PASO PERMIAN INDEX SWA	IL	372	0	-	372	0.0%
EMMISSIONS	CPL	0	0	-	0	-
ERCOT NORTH ZMCPE 5MW OFFPEAK	I8	520	0	-	480	8.3%
ERCOT NORTH ZMCPE 5MW OFFPEAK SWAP	I6	17,725	82,080	-78.4%	19,600	-9.6%
ERCOT NORTH ZMCPE 5MW PEAK	I5	1,337	8,235	-83.8%	1,498	-10.7%
ETHANOL T2 FOB ROTT INCL DUTY SWAP	Z1	3,595	3,839	-6.4%	3,303	8.8%
EU LOW SULPHUR GASOIL CRACK	LSC	0	0	-	0	-
EURO 1% FUEL OIL NEW BALM	KX	0	5	-100.0%	37	-100.0%
EURO 3.5% FUEL OIL M CRK	FL	0	0	-	0	-
EURO 3.5% FUEL OIL RDAM B	KR	239	579	-58.7%	330	-27.6%
EURO 3.5% FUEL OIL SPREAD	FK	974	2,560	-62.0%	924	5.4%
EURO-DENOMINATED PETRO PROD	IBE	0	0	-	0	-
EURO-DENOMINATED PETRO PROD	MFE	0	0	-	0	-
EURO-DENOMINATED PETRO PROD	NCP	0	963	-100.0%	0	-
EURO GASOIL 10 CAL SWAP	GT	0	6	-100.0%	3	-100.0%
EURO GASOIL 10PPM VS ICE	ET	912	246	270.7%	865	5.4%
EUROPE 1% FUEL OIL NWE CA	UF	382	598	-36.1%	404	-5.4%
EUROPE 1% FUEL OIL RDAM C	UH	135	100	35.0%	146	-7.5%
EUROPE 3.5% FUEL OIL MED	UI	1,029	352	192.3%	894	15.1%
EUROPE 3.5% FUEL OIL RDAM	UV	8,471	13,637	-37.9%	9,547	-11.3%
EUROPEAN GASOIL (ICE)	7F	3,079	3,177	-3.1%	6,859	-55.1%
EUROPEAN NAPHTHA BALMO	KZ	187	75	149.3%	157	19.1%
EUROPEAN NAPHTHA CRACK SPR	EN	10,170	14,326	-29.0%	10,410	-2.3%
EUROPE DATED BRENT SWAP	UB	8,159	9,203	-11.3%	8,527	-4.3%
EUROPE JET KERO NWE CALSW	UJ	38	81	-53.1%	19	100.0%
EUROPE NAPHTHA CALSWAP	UN	1,364	1,920	-29.0%	1,190	14.6%
EURO PROPANE CIF ARA SWA	PS	1,139	646	76.3%	967	17.8%
FLORIDA GAS ZONE3 BASIS S	FP	1,041	10,698	-90.3%	1,326	-21.5%
FREIGHT MARKETS	FLP	684	24	2,750.0%	705	-3.0%
FREIGHT MARKETS	FRC	0	0	-	0	-

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Energy Futures						
FUEL OIL CRACK VS ICE	FO	17,750	17,227	3.0%	16,773	5.8%
FUEL OIL NWE CRACK VS ICE	FI	190	508	-62.6%	209	-9.1%
FUEL OIL (PLATS) CAR CM	1W	154	158	-2.5%	139	10.8%
FUEL OIL (PLATS) CAR CN	1X	84	146	-42.5%	51	64.7%
FUELOIL SWAP:CARGOES VS.B	FS	1,474	2,976	-50.5%	1,458	1.1%
GAS EURO-BOB OXY NWE BARGES	7H	8,156	7,442	9.6%	7,849	3.9%
GAS EURO-BOB OXY NWE BARGES CRK	7K	34,979	40,729	-14.1%	35,799	-2.3%
GASOIL 0.1 BRGS FOB VS IC	6V	1	0	-	0	-
GASOIL 0.1 CARGOES CIF NE	TW	0	0	-	0	-
GASOIL 0.1 CIF MED BALMO	X6	0	0	-	0	-
GASOIL 0.1 CIF MED SWAP	Z4	30	0	-	40	-25.0%
GASOIL 0.1CIF MED VS ICE	Z5	40	55	-27.3%	100	-60.0%
GASOIL 0.1 CIF NWE VS ISE	TU	0	55	-100.0%	0	-
GASOIL 0.1 CIF VS ICE GAS	8W	0	0	-	0	-
GASOIL 0.1 CRG CIF NW VS	4V	0	10	-100.0%	0	-
GASOIL 0.1 RDAM BRGS VS I	WQ	78	135	-42.2%	75	4.0%
GASOIL 0.1 ROTTERDAM BARG	VL	0	0	-	0	-
GASOIL 10P CRG CIF NW VS	3V	0	5	-100.0%	0	-
GASOIL 10PPM CARGOES CIF	TY	0	0	-	3	-100.0%
GASOIL 10PPM VS ICE SWAP	TP	192	405	-52.6%	180	6.7%
GASOIL BULLET SWAP	BG	0	0	-	0	-
GASOIL CALENDAR SWAP	GX	82	159	-48.4%	47	74.5%
GASOIL CRACK SPREAD CALEN	GZ	6,402	12,865	-50.2%	7,261	-11.8%
GASOIL MINI CALENDAR SWAP	QA	815	1,266	-35.6%	1,071	-23.9%
GASOLINE UP-DOWN (ARGUS)	UZ	0	0	-	0	-
GASOLINE UP-DOWN BALMO SW	1K	250	1,400	-82.1%	160	56.3%
GC ULSD VS GC JET SPREAD	VV	0	0	-	0	-
GROUP THREE ULSD (PLATTS)	A7	0	10	-100.0%	0	-
GRP THREE ULSD(PLT)VS HEA	A6	6,515	12,039	-45.9%	6,367	2.3%
GRP THREE UNL GS (PLT) VS	A8	4,835	3,281	47.4%	5,100	-5.2%
GULF COAST 3% FUEL OIL BA	VZ	1,003	850	18.0%	320	213.4%
GULF COAST GASOLINE CLNDR	GS	0	2,749	-100.0%	1,300	-100.0%
GULF COAST JET FUEL CLNDR	GE	725	2,528	-71.3%	898	-19.3%
GULF COAST JET VS NYM 2 H	ME	33,191	38,442	-13.7%	33,548	-1.1%
GULF COAST NO.6 FUEL OIL	MF	61,544	60,506	1.7%	58,118	5.9%
GULF COAST NO.6 FUEL OIL	MG	8,914	7,808	14.2%	9,124	-2.3%
GULF COAST ULSD CALENDAR	LY	5,012	6,918	-27.6%	5,309	-5.6%
GULF COAST ULSD CRACK SPR	GY	7,220	13,279	-45.6%	7,717	-6.4%
HEATING OIL BALMO CLNDR S	1G	0	0	-	100	-100.0%
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	66,494	37,958	75.2%	68,822	-3.4%
HENRY HUB INDEX SWAP FUTU	IN	36,684	19,262	90.4%	35,545	3.2%
HENRY HUB SWAP	NN	1,408,818	1,618,707	-13.0%	1,451,477	-2.9%
HENRY HUB SWING FUTURE	SN	0	0	-	40	-100.0%
HOUSTON SHIP CHANNEL BASI	NH	25,554	17,140	49.1%	26,858	-4.9%
HOUSTON SHIP CHANNEL INDE	IP	0	0	-	0	-
HUSTN SHIP CHNL PIPE SWP	XJ	3,425	0	-	3,425	0.0%
ICE BRENT DUBAI SWAP	DB	2,640	4,370	-39.6%	3,045	-13.3%
ICE GASOIL BALMO SWAP	U9	0	0	-	0	-
IN DELIVERY MONTH EUA	6T	47,500	76,491	-37.9%	46,500	2.2%
INDIANA MISO	FAD	17,240	0	-	24,040	-28.3%
INDIANA MISO	FDM	0	0	-	0	-

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INDIANA MISO	FTD	10,088	0	-	6,528	54.5%
INDIANA MISO	FTM	39,200	125,120	-68.7%	42,800	-8.4%
INDIANA MISO	PDD	889	0	-	1,805	-50.7%
INDIANA MISO	PDM	578	6,500	-91.1%	746	-22.5%
INDIANA MISO	PTD	248	0	-	222	11.7%
INDIANA MISO	PTM	0	5,439	-100.0%	0	-
INDONESIAN COAL	MCC	45	795	-94.3%	105	-57.1%
ISO NEW ENGLAND OFF-PEAK	KI	548	1,224	-55.2%	586	-6.5%
ISO NEW ENGLAND PK LMP	NI	574	1,774	-67.6%	589	-2.5%
JAPAN C&F NAPHTHA CRACK S	JB	1,385	400	246.3%	1,408	-1.6%
JAPAN C&F NAPHTHA SWAP	JA	1,628	1,563	4.2%	1,520	7.1%
JAPAN NAPHTHA BALMO SWAP	E6	170	25	580.0%	0	-
JET AV FUEL (P) CAR FM ICE GAS SWAP	1V	32	145	-77.9%	49	-34.7%
JET BARGES VS ICE GASOIL	JR	21	0	-	28	-25.0%
JET CIF NWE VS ICE	JC	393	415	-5.3%	370	6.2%
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	-	30	-100.0%
JET FUEL UP-DOWN BALMO CL	1M	3,025	1,510	100.3%	3,555	-14.9%
LA CARB DIESEL (OPIS)	LX	156	60	160.0%	169	-7.7%
LA CARB DIESEL (OPIS) SWA	KL	1,522	805	89.1%	586	159.7%
LA CARBOB GASOLINE(OPIS)S	JL	1,725	400	331.3%	2,450	-29.6%
LA JET FUEL VS NYM NO 2 H	MQ	727	15	4,746.7%	718	1.3%
LA JET (OPIS) SWAP	JS	2,502	850	194.4%	1,875	33.4%
LLS (ARGUS) CALENDAR SWAP	XA	0	0	-	0	-
LLS (ARGUS) VS WTI SWAP	WJ	41,264	48,395	-14.7%	43,589	-5.3%
MARS (ARGUS) VS WTI SWAP	YX	15,921	13,128	21.3%	16,536	-3.7%
MARS (ARGUS) VS WTI TRD M	YV	7,536	3,301	128.3%	9,655	-21.9%
MARS BLEND CRUDE OIL	MB	1,046	0	-	1,140	-8.2%
MCCLOSKEY ARA ARGS COAL	MTF	112,857	114,843	-1.7%	130,869	-13.8%
MCCLOSKEY RCH BAY COAL	MFF	25,440	31,949	-20.4%	30,142	-15.6%
MGF FUT	MGF	60	0	-	60	0.0%
MGN1 SWAP FUT	MGN	640	425	50.6%	695	-7.9%
MICHIGAN BASIS	NF	9,056	2,286	296.2%	9,315	-2.8%
MICHIGAN HUB OFF-PEAK MON	HJ	0	0	-	0	-
MICHIGAN HUB PEAK MONTH S	HM	0	0	-	0	-
MICHIGAN MISO	HMO	222,920	186,960	19.2%	225,440	-1.1%
MICHIGAN MISO	HMW	14,958	12,710	17.7%	15,105	-1.0%
MINI GAS EUROBOB OXY NWE ARGS BALMO	MEB	244	374	-34.8%	758	-67.8%
MINI RBOB V. EBOBARG NWE BRGS BALMO	MXR	0	500	-100.0%	196	-100.0%
MINI RBOB V. EBOB(ARGUS) NWE BRGS	MXB	1,656	1,492	11.0%	1,166	42.0%
MISO 5MW OFF PEAK	4R	0	0	-	0	-
MISO 5MW PEAK	4Q	0	0	-	0	-
MJB FUT	MJB	0	0	-	0	-
MJC FUT	MJC	358	180	98.9%	303	18.2%
MNC FUT	MNC	5,506	5,278	4.3%	5,150	6.9%
MONT BELVIEU ETHANE 5 DECIMAL	C0	51,806	19,039	172.1%	43,273	19.7%
MONT BELVIEU ETHANE OPIS BALMO	8C	150	100	50.0%	150	0.0%
MONT BELVIEU LDH PROPANE 5 DECIMAL	B0	121,706	65,078	87.0%	126,279	-3.6%
MONT BELVIEU LDH PROPANE OPIS BALMO	8O	833	1,020	-18.3%	581	43.4%
MONT BELVIEU NATURAL GASOLINE 5 DEC	7Q	16,468	14,311	15.1%	14,904	10.5%
MONT BELVIEU NATURAL GASOLINE BALMO	R0	252	105	140.0%	185	36.2%
MONT BELVIEU NORMAL BUTANE 5 DECIMAL	D0	33,176	21,012	57.9%	31,645	4.8%

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Energy Futures						
MONT BELVIEU NORMAL BUTANE BALMO	8J	459	217	111.5%	979	-53.1%
NAT GAS BASIS SWAP	SGW	0	0	-	0	-
NAT GAS BASIS SWAP	TZ6	6,000	1,160	417.2%	4,639	29.3%
NATURAL GAS	XAC	0	0	-	0	-
NATURAL GAS	XSC	0	0	-	0	-
NATURAL GAS FIXED PRICE SWAP FUTURES	CFS	1,100	0	-	1,224	-10.1%
NATURAL GAS FIXED PRICE SWAP FUTURES	DSF	4,340	0	-	4,644	-6.5%
NATURAL GAS FIXED PRICE SWAP FUTURES	MFS	1,100	0	-	1,224	-10.1%
NATURAL GAS FIXED PRICE SWAP FUTURES	PFS	198	0	-	220	-10.0%
NATURAL GAS FIXED PRICE SWAP FUTURES	WFS	248	0	-	276	-10.1%
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	610	0	-	0	-
NATURAL GAS PEN SWP	NP	310,978	520,699	-40.3%	309,895	0.3%
NEPOOL CNCTCT 5MW D AH O	P3	4,696	12,504	-62.4%	4,696	0.0%
NEPOOL CONECTIC 5MW D AH	P2	254	684	-62.9%	254	0.0%
NEPOOL INTR HUB 5MW D AH	H2	335,751	293,645	14.3%	335,783	0.0%
NEPOOL INTR HUB 5MW D AH	U6	16,936	17,153	-1.3%	15,682	8.0%
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	15,616	-100.0%	0	-
NEPOOL NE MASS 5MW D AH P	P7	640	860	-25.6%	0	-
NEPOOL NEW HAMP 5MW D AH	U2	0	430	-100.0%	0	-
NEPOOL NEW HAMP 5MW D AH	U3	0	7,808	-100.0%	0	-
NEPOOL RHD ISLD 5MW D AH	U4	8,909	10,707	-16.8%	9,833	-9.4%
NEPOOL RHODE IL 5MW D AH	U5	135,130	194,013	-30.4%	148,450	-9.0%
NEPOOL SE MASS 5MW D AH O	P5	0	3,904	-100.0%	0	-
NEPOOL SE MASS 5MW D AH P	P4	0	215	-100.0%	0	-
NEPOOL W CNT MASS 5MW D A	L9	44,592	28,208	58.1%	42,032	6.1%
NEPOOL W CNTR M 5MW D AH	R6	4,123	1,783	131.2%	2,543	62.1%
NEW ENGLAND HUB PEAK DAIL	CE	1,550	0	-	1,870	-17.1%
NEW YORK ETHANOL SWAP	EZ	3,985	1,920	107.6%	4,465	-10.8%
NEW YORK HUB ZONE G PEAK	GN	2,092	0	-	2,422	-13.6%
NEW YORK HUB ZONE J PEAK	JN	992	0	-	1,164	-14.8%
NGPL MID-CONTINENT	NL	39,657	20,363	94.8%	41,972	-5.5%
NGPL MIDCONTINENT INDEX	IW	4,280	180	2,277.8%	4,280	0.0%
NGPL TEX/OK	PD	59,664	42,335	40.9%	62,634	-4.7%
NGPL TEXOK INDEX	OI	0	0	-	0	-
NGPL TEXOK SWING SWAP	OX	0	0	-	0	-
N ILLINOIS HUB DAILY	UD	188	0	-	208	-9.6%
N ILLINOIS HUB MTHLY	UM	440	1,768	-75.1%	460	-4.3%
NO 2 UP-DOWN SPREAD CALEN	UT	914	1,075	-15.0%	2,266	-59.7%
NORTHEN NATURAL GAS DEMAR	PE	1,528	120	1,173.3%	1,628	-6.1%
NORTHEN NATURAL GAS VENTU	PF	1,817	6,691	-72.8%	1,629	11.5%
NORTHERN ILLINOIS OFF-PEA	UO	830	2,260	-63.3%	920	-9.8%
NORTHWEST ROCKIES BASIS S	NR	74,298	17,981	313.2%	69,293	7.2%
N ROCKIES PIPE SWAP	XR	759	0	-	759	0.0%
NY1% VS GC SPREAD SWAP	VR	5,393	5,277	2.2%	5,534	-2.5%
NY 2.2% FUEL OIL (PLATTS	Y3	214	458	-53.3%	530	-59.6%
NY 3.0% FUEL OIL (PLATTS	H1	950	520	82.7%	1,375	-30.9%
NY HARBOR 1% FUEL OIL BAL	VK	30	50	-40.0%	0	-
NY HARBOR HEAT OIL SWP	MP	15,315	23,371	-34.5%	15,429	-0.7%
NY HARBOR LOW SULPUR GAS 1000MBBL	NLS	700	3,340	-79.0%	950	-26.3%

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Energy Futures						
NY HARBOR LOW SULPUR GASOIL 1000MT	SLS	0	0	-	0	-
NY HARBOR RESIDUAL FUEL 1	MM	7,687	5,796	32.6%	7,982	-3.7%
NY HARBOR RESIDUAL FUEL C	ML	0	0	-	0	-
NYH NO 2 CRACK SPREAD CAL	HK	13,904	17,275	-19.5%	14,037	-0.9%
NY H OIL PLATTS VS NYMEX	YH	11	384	-97.1%	18	-38.9%
NYISO A	KA	4,388	9,700	-54.8%	4,850	-9.5%
NYISO A OFF-PEAK	KB	1,330	3,400	-60.9%	1,480	-10.1%
NYISO CAPACITY	NNC	2,207	884	149.7%	2,228	-0.9%
NYISO CAPACITY	NRS	2,780	1,556	78.7%	3,054	-9.0%
NYISO G	KG	451	3,689	-87.8%	535	-15.7%
NYISO G OFF-PEAK	KH	240	1,215	-80.2%	260	-7.7%
NYISO J	KJ	5,232	7,274	-28.1%	5,482	-4.6%
NYISO J OFF-PEAK	KK	860	1,414	-39.2%	862	-0.2%
NYISO ZONE A 5MW D AH O P	K4	336,647	489,321	-31.2%	314,375	7.1%
NYISO ZONE A 5MW D AH PK	K3	13,029	27,459	-52.6%	13,507	-3.5%
NYISO ZONE C 5MW D AH O P	A3	19,600	31,328	-37.4%	21,400	-8.4%
NYISO ZONE C 5MW D AH PK	Q5	1,070	1,705	-37.2%	1,175	-8.9%
NYISO ZONE G 5MW D AH O P	D2	308,269	275,072	12.1%	283,773	8.6%
NYISO ZONE G 5MW D AH PK	T3	24,521	20,525	19.5%	25,772	-4.9%
NYISO ZONE J 5MW D AH O P	D4	135,621	107,488	26.2%	139,845	-3.0%
NYISO ZONE J 5MW D AH PK	D3	14,006	7,589	84.6%	13,582	3.1%
NY JET FUEL (ARGUS) VS HEATING OIL	5U	0	0	-	0	-
NY JET FUEL (PLATTS) HEAT OIL SWAP	1U	0	1,660	-100.0%	0	-
NYMEX ALUMINUM FUTURES	AN	1,188	0	-	1,640	-27.6%
NYMEX ULSD VS NYMEX HO	UY	576	844	-31.8%	777	-25.9%
NY ULSD (ARGUS) VS HEATING OIL	7Y	2,662	7,348	-63.8%	3,236	-17.7%
ONEOK OKLAHOMA NG BASIS	8X	3,941	2,875	37.1%	3,772	4.5%
ONTARIO POWER SWAPS	OFD	3,952	0	-	2,688	47.0%
ONTARIO POWER SWAPS	OFM	128,495	211,643	-39.3%	142,745	-10.0%
ONTARIO POWER SWAPS	OPD	265	0	-	150	76.7%
ONTARIO POWER SWAPS	OPM	5,090	15,895	-68.0%	5,895	-13.7%
PANHANDLE BASIS SWAP FUTU	PH	45,941	24,347	88.7%	45,525	0.9%
PANHANDLE INDEX SWAP FUTU	IV	558	0	-	558	0.0%
PANHANDLE PIPE SWAP	XH	0	0	-	0	-
PERMIAN BASIS SWAP	PM	16,485	4,335	280.3%	17,431	-5.4%
PETROCHEMICALS	22	22	31	-29.0%	53	-58.5%
PETROCHEMICALS	32	29	61	-52.5%	53	-45.3%
PETROCHEMICALS	51	0	0	-	0	-
PETROCHEMICALS	81	0	0	-	0	-
PETROCHEMICALS	8I	2,196	1,738	26.4%	2,434	-9.8%
PETROCHEMICALS	91	155	61	154.1%	146	6.2%
PETROCHEMICALS	HPE	0	246	-100.0%	0	-
PETROCHEMICALS	LPE	0	30	-100.0%	0	-
PETROCHEMICALS	MAC	80	0	-	30	166.7%
PETROCHEMICALS	MAE	60	70	-14.3%	20	200.0%
PETROCHEMICALS	MAS	50	80	-37.5%	105	-52.4%
PETROCHEMICALS	MBE	3,285	2,671	23.0%	2,800	17.3%
PETROCHEMICALS	MNB	2,179	2,152	1.3%	1,656	31.6%
PETRO CRCKS & SPRDS ASIA	STI	279	0	-	333	-16.2%
PETRO CRCKS & SPRDS ASIA	STR	250	250	0.0%	250	0.0%
PETRO CRCKS & SPRDS ASIA	STS	0	45	-100.0%	0	-
PETRO CRCKS & SPRDS NA	CBA	0	0	-	0	-
PETRO CRCKS & SPRDS NA	CRB	1,306	476	174.4%	1,302	0.3%



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Energy Futures						
PETRO CRCKS & SPRDS NA	EXR	1,884	1,514	24.4%	1,462	28.9%
PETRO CRCKS & SPRDS NA	FOC	3,450	1,200	187.5%	3,775	-8.6%
PETRO CRCKS & SPRDS NA	GBB	0	0	-	0	-
PETRO CRCKS & SPRDS NA	GCC	700	0	-	550	27.3%
PETRO CRCKS & SPRDS NA	GCI	3,466	3,732	-7.1%	2,679	29.4%
PETRO CRCKS & SPRDS NA	GCM	18	0	-	18	0.0%
PETRO CRCKS & SPRDS NA	GCU	28,771	37,483	-23.2%	29,871	-3.7%
PETRO CRCKS & SPRDS NA	GFC	0	0	-	0	-
PETRO CRCKS & SPRDS NA	HOB	18,598	12,711	46.3%	13,649	36.3%
PETRO CRCKS & SPRDS NA	KSD	130	0	-	260	-50.0%
PETRO CRCKS & SPRDS NA	NFC	0	0	-	0	-
PETRO CRCKS & SPRDS NA	NFG	0	0	-	0	-
PETRO CRCKS & SPRDS NA	NYF	525	1,975	-73.4%	575	-8.7%
PETRO CRCKS & SPRDS NA	NYH	0	0	-	0	-
PETRO CRCKS & SPRDS NA	RBB	18,831	26,910	-30.0%	22,901	-17.8%
PETRO CRCKS & SPRDS NA	RVG	12,606	1,565	705.5%	11,186	12.7%
PETRO CRCKS & SPRDS NA	SF3	19	0	-	19	0.0%
PETRO CRK&SPRD EURO	1NB	5,567	11,275	-50.6%	5,424	2.6%
PETRO CRK&SPRD EURO	1ND	0	0	-	0	-
PETRO CRK&SPRD EURO	43	373	307	21.5%	88	323.9%
PETRO CRK&SPRD EURO	BFR	90	90	0.0%	105	-14.3%
PETRO CRK&SPRD EURO	BOB	6,661	3,249	105.0%	6,296	5.8%
PETRO CRK&SPRD EURO	EBF	0	0	-	0	-
PETRO CRK&SPRD EURO	EOB	100	91	9.9%	107	-6.5%
PETRO CRK&SPRD EURO	EPN	190	212	-10.4%	213	-10.8%
PETRO CRK&SPRD EURO	EVC	3,346	5,268	-36.5%	2,827	18.4%
PETRO CRK&SPRD EURO	FBT	190	200	-5.0%	210	-9.5%
PETRO CRK&SPRD EURO	FVB	0	35	-100.0%	0	-
PETRO CRK&SPRD EURO	GCB	25	43	-41.9%	75	-66.7%
PETRO CRK&SPRD EURO	GOC	138	316	-56.3%	156	-11.5%
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	110	193	-43.0%	121	-9.1%
PETRO CRK&SPRD EURO	MUD	195	544	-64.2%	264	-26.1%
PETRO CRK&SPRD EURO	NBB	27	0	-	48	-43.8%
PETRO CRK&SPRD EURO	NOB	864	422	104.7%	788	9.6%
PETRO CRK&SPRD EURO	NYG	0	0	-	0	-
PETRO CRK&SPRD EURO	SFB	0	0	-	0	-
PETRO CRK&SPRD EURO	SFC	0	0	-	0	-
PETROLEUM PRODUCTS	D43	0	0	-	0	-
PETROLEUM PRODUCTS	D44	0	5	-100.0%	0	-
PETROLEUM PRODUCTS	D45	0	0	-	0	-
PETROLEUM PRODUCTS	D63	0	0	-	0	-
PETROLEUM PRODUCTS	D64	0	77	-100.0%	0	-
PETROLEUM PRODUCTS	D65	0	0	-	0	-
PETROLEUM PRODUCTS	EWB	0	0	-	0	-
PETROLEUM PRODUCTS	EWG	50	0	-	0	-
PETROLEUM PRODUCTS	MBS	0	0	-	21	-100.0%
PETROLEUM PRODUCTS	MPE	835	0	-	968	-13.7%
PETROLEUM PRODUCTS	RMG	0	0	-	0	-
PETROLEUM PRODUCTS	RMK	0	0	-	0	-
PETROLEUM PRODUCTS ASIA	E6M	30	180	-83.3%	105	-71.4%

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Energy Futures						
PETROLEUM PRODUCTS ASIA	MJN	1,460	2,364	-38.2%	1,117	30.7%
PETRO OUTRIGHT EURO	0A	0	0	-	0	-
PETRO OUTRIGHT EURO	0B	240	520	-53.8%	254	-5.5%
PETRO OUTRIGHT EURO	0C	56	0	-	0	-
PETRO OUTRIGHT EURO	0D	8,787	7,969	10.3%	7,883	11.5%
PETRO OUTRIGHT EURO	0E	800	678	18.0%	469	70.6%
PETRO OUTRIGHT EURO	0F	1,606	1,607	-0.1%	1,447	11.0%
PETRO OUTRIGHT EURO	1T	20	5	300.0%	0	-
PETRO OUTRIGHT EURO	33	167	749	-77.7%	204	-18.1%
PETRO OUTRIGHT EURO	59	0	0	-	0	-
PETRO OUTRIGHT EURO	5L	30	195	-84.6%	135	-77.8%
PETRO OUTRIGHT EURO	63	155	30	416.7%	75	106.7%
PETRO OUTRIGHT EURO	6L	0	0	-	0	-
PETRO OUTRIGHT EURO	7I	25	25	0.0%	88	-71.6%
PETRO OUTRIGHT EURO	7P	0	10	-100.0%	0	-
PETRO OUTRIGHT EURO	7R	130	300	-56.7%	231	-43.7%
PETRO OUTRIGHT EURO	88	5	133	-96.2%	0	-
PETRO OUTRIGHT EURO	CBB	0	0	-	0	-
PETRO OUTRIGHT EURO	CGB	0	0	-	0	-
PETRO OUTRIGHT EURO	CPB	10	0	-	0	-
PETRO OUTRIGHT EURO	EFF	88	5	1,660.0%	60	46.7%
PETRO OUTRIGHT EURO	EFM	70	196	-64.3%	70	0.0%
PETRO OUTRIGHT EURO	ENS	382	302	26.5%	306	24.8%
PETRO OUTRIGHT EURO	EWN	369	321	15.0%	240	53.8%
PETRO OUTRIGHT EURO	FBD	0	24	-100.0%	0	-
PETRO OUTRIGHT EURO	MBB	0	50	-100.0%	0	-
PETRO OUTRIGHT EURO	MBN	3,998	3,308	20.9%	4,288	-6.8%
PETRO OUTRIGHT EURO	RBF	0	0	-	0	-
PETRO OUTRIGHT EURO	SMU	0	0	-	0	-
PETRO OUTRIGHT EURO	T0	175	836	-79.1%	184	-4.9%
PETRO OUTRIGHT EURO	ULB	90	915	-90.2%	0	-
PETRO OUTRIGHT EURO	V0	250	1,354	-81.5%	295	-15.3%
PETRO OUTRIGHT EURO	W0	50	0	-	0	-
PETRO OUTRIGHT EURO	X0	0	372	-100.0%	0	-
PETRO OUTRIGHT EURO	Y0	0	50	-100.0%	0	-
PETRO OUTRIGHT NA	5Y	0	0	-	0	-
PETRO OUTRIGHT NA	DBB	0	0	-	0	-
PETRO OUTRIGHT NA	FCB	41	512	-92.0%	0	-
PETRO OUTRIGHT NA	FOB	0	10	-100.0%	0	-
PETRO OUTRIGHT NA	FOM	0	15	-100.0%	0	-
PETRO OUTRIGHT NA	JE	385	20	1,825.0%	415	-7.2%
PETRO OUTRIGHT NA	JET	2,435	100	2,335.0%	1,840	32.3%
PETRO OUTRIGHT NA	MBL	112	551	-79.7%	155	-27.7%
PETRO OUTRIGHT NA	MEN	765	255	200.0%	764	0.1%
PETRO OUTRIGHT NA	MEO	9,692	8,549	13.4%	9,587	1.1%
PETRO OUTRIGHT NA	MFD	100	20	400.0%	176	-43.2%
PETRO OUTRIGHT NA	MMF	288	293	-1.7%	308	-6.5%
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	0	-	0	-
PJM AD HUB 5MW REAL TIME	V3	1,329,041	1,388,995	-4.3%	1,468,178	-9.5%
PJM AD HUB 5MW REAL TIME	Z9	74,242	51,604	43.9%	76,636	-3.1%

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Energy Futures						
PJM AECO DA OFF-PEAK	X1	58,458	144,201	-59.5%	63,498	-7.9%
PJM AECO DA PEAK	Y1	3,205	7,877	-59.3%	3,499	-8.4%
PJM APS ZONE DA OFF-PEAK	W4	11,760	25,824	-54.5%	12,840	-8.4%
PJM APS ZONE DA PEAK	S4	642	1,410	-54.5%	705	-8.9%
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	15,207	26,993	-43.7%	15,567	-2.3%
PJM BGE DA PEAK	E3	830	2,005	-58.6%	851	-2.5%
PJM COMED 5MW D AH O PK	D9	166,165	66,013	151.7%	77,965	113.1%
PJM COMED 5MW D AH PK	D8	10,775	3,632	196.7%	6,850	57.3%
PJM DAILY	JD	670	0	-	682	-1.8%
PJM DAYTON DA OFF-PEAK	R7	197,905	268,858	-26.4%	199,870	-1.0%
PJM DAYTON DA PEAK	D7	16,275	14,457	12.6%	16,370	-0.6%
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	58,470	109,030	-46.4%	62,070	-5.8%
PJM JCPL DA PEAK	J2	3,200	6,080	-47.4%	3,410	-6.2%
PJM NI HUB 5MW REAL TIME	B3	43,575	26,486	64.5%	46,066	-5.4%
PJM NI HUB 5MW REAL TIME	B6	1,280,742	560,070	128.7%	1,242,501	3.1%
PJM NILL DA OFF-PEAK	L3	460,614	148,029	211.2%	455,380	1.1%
PJM NILL DA PEAK	N3	25,364	8,435	200.7%	21,838	16.1%
PJM OFF-PEAK LMP SWAP FUT	JP	3,536	7,392	-52.2%	3,818	-7.4%
PJM PECO ZONE5MW PEAK CAL MO DAY AH	4N	0	430	-100.0%	0	-
PJM PEPCO DA OFF-PEAK	Q8	0	0	-	0	-
PJM PEPCO DA PEAK	R8	0	0	-	0	-
PJM PPL DA OFF-PEAK	F5	50,960	35,136	45.0%	55,640	-8.4%
PJM PPL DA PEAK	L5	2,782	2,795	-0.5%	3,055	-8.9%
PJM PSEG DA OFF-PEAK	W6	93,600	13,013	619.3%	93,600	0.0%
PJM PSEG DA PEAK	L6	2,550	704	262.2%	2,550	0.0%
PJM WES HUB PEAK LMP 50 M	4S	0	215	-100.0%	0	-
PJM WESTH DA OFF-PEAK	E4	1,260,076	1,326,001	-5.0%	1,298,476	-3.0%
PJM WESTHDA PEAK	J4	68,998	74,207	-7.0%	70,993	-2.8%
PJM WESTH RT OFF-PEAK	N9	3,858,338	2,881,996	33.9%	3,755,509	2.7%
PJM WESTH RT PEAK	L1	226,696	134,984	67.9%	215,487	5.2%
PLASTICS	PGP	1,764	2,772	-36.4%	1,984	-11.1%
PLASTICS	PPP	0	0	-	0	-
PREMIUM UNLD 10P FOB MED	3G	516	895	-42.3%	554	-6.9%
PREMIUM UNLD 10PPM CARGOE	4G	0	0	-	0	-
PREMIUM UNLEAD 10PPM FOB	8G	15	85	-82.4%	59	-74.6%
PREM UNL GAS 10PPM RDAM FOB BALMO	7N	0	0	-	2	-100.0%
PREM UNL GAS 10PPM RDAM FOB SWAP	7L	121	142	-14.8%	53	128.3%
PROPANE NON-LDH MB (OPIS) BALMO SWP	1S	0	65	-100.0%	175	-100.0%
PROPANE NON-LDH MT. BEL (OPIS) SWP	1R	23,749	10,646	123.1%	22,308	6.5%
RBOB CALENDAR SWAP	RL	12,610	16,986	-25.8%	13,817	-8.7%
RBOB CRACK SPREAD	RM	5,042	3,177	58.7%	5,016	0.5%
RBOB CRACK SPREAD BALMO S	1E	0	0	-	0	-
RBOB GASOLINE BALMO CLNDR	1D	160	1,090	-85.3%	1,640	-90.2%
RBOB PHY	RBL	0	0	0.0%	0	0.0%
RBOB SPREAD (PLATTS) SWAP	RI	85	111	-23.4%	90	-5.6%
RBOB UP-DOWN CALENDAR SWA	RV	1,360	14,903	-90.9%	6,775	-79.9%



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Energy Futures						
RBOB VS HEATING OIL SWAP	RH	2,096	1,275	64.4%	2,540	-17.5%
ROCKIES KERN OPAL - NW IN	IR	1,046	0	-	1,336	-21.7%
SAN JUAN BASIS SWAP	NJ	19,333	3,377	472.5%	19,293	0.2%
SAN JUAN PIPE SWAP	XX	0	0	-	0	-
SINGAPORE 180CST BALMO	BS	0	23	-100.0%	10	-100.0%
SINGAPORE 380CST BALMO	BT	375	25	1,400.0%	36	941.7%
SINGAPORE 380CST FUEL OIL	SE	8,386	8,597	-2.5%	7,151	17.3%
SINGAPORE FUEL 180CST CAL	UA	1,849	3,572	-48.2%	1,533	20.6%
SINGAPORE FUEL OIL SPREAD	SD	982	1,262	-22.2%	670	46.6%
SINGAPORE GASOIL	MTB	228	105	117.1%	546	-58.2%
SINGAPORE GASOIL	MTS	5,048	5,022	0.5%	4,836	4.4%
SINGAPORE GASOIL	STF	0	0	-	0	-
SINGAPORE GASOIL	STL	0	150	-100.0%	0	-
SINGAPORE GASOIL	STZ	0	500	-100.0%	0	-
SINGAPORE GASOIL BALMO	VU	298	194	53.6%	210	41.9%
SINGAPORE GASOIL CALENDAR	MSG	50	738	-93.2%	47	6.4%
SINGAPORE GASOIL SWAP	SG	3,308	6,201	-46.7%	3,894	-15.0%
SINGAPORE GASOIL VS ICE	GA	4,650	4,770	-2.5%	3,915	18.8%
SINGAPORE JET KERO BALMO	BX	0	50	-100.0%	56	-100.0%
SINGAPORE JET KERO GASOIL	RK	2,690	2,370	13.5%	1,775	51.5%
SINGAPORE JET KEROSENE SW	KS	1,829	5,745	-68.2%	1,636	11.8%
SINGAPORE JET KERO VS. GASOIL BALMO	Z0	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEADED BALMO	1P	860	365	135.6%	25	3,340.0%
SINGAPORE MOGAS 92 UNLEADED SWP	1N	12,680	21,656	-41.4%	12,829	-1.2%
SINGAPORE NAPHTHA BALMO	KU	20	0	-	0	-
SINGAPORE NAPHTHA SWAP	SP	0	275	-100.0%	0	-
SING FUEL	MSD	0	0	-	0	-
SOCAL BASIS SWAP	NS	0	2,632	-100.0%	0	-
SOCAL PIPE SWAP	XN	3,360	1,100	205.5%	3,360	0.0%
SONAT BASIS SWAP FUTURE	SZ	4,490	4,918	-8.7%	5,172	-13.2%
SOUTHERN NAT LA NAT GAS	M8	0	4,280	-100.0%	522	-100.0%
SOUTH STAR TEX OKLHM KNS	8Z	856	2,077	-58.8%	1,042	-17.9%
Sumas Basis Swap	NK	10,589	7,226	46.5%	11,232	-5.7%
SUMAS NAT GAS PLATTS FIXED PRICE	DVS	1,617	0	-	1,648	-1.9%
TC2 ROTTERDAM TO USAC 37K	TM	0	8	-100.0%	0	-
TC5 RAS TANURA TO YOKOHAM	TH	15	15	0.0%	15	0.0%
TCO BASIS SWAP	TC	45,612	74,217	-38.5%	46,010	-0.9%
TCO NG INDEX SWAP	Q1	2,448	2,448	0.0%	2,680	-8.7%
TD3 MEG TO JAPAN 250K MT	TL	0	0	-	0	-
TENN 800 LEG NAT GAS INDE	L4	1,688	0	-	1,260	34.0%
TENNESSEE 500 LEG BASIS S	NM	2,014	3,414	-41.0%	2,076	-3.0%
TENNESSEE 500 LEG NG INDE	Y7	0	0	-	0	-
TENNESSEE 500 LEG NG SWIN	T7	0	0	-	0	-
TENNESSEE 800 LEG NG BASI	6Z	1,956	3,056	-36.0%	2,142	-8.7%
TENNESSEE ZONE 0 BASIS SW	NQ	1,760	0	-	1,392	26.4%
Tetco ELA Basis	TE	0	0	-	0	-
TETCO M-3 INDEX	IX	10,598	5,374	97.2%	9,216	15.0%
Tetco STX Basis	TX	3,688	642	474.5%	3,812	-3.3%
TEXAS EASTERN ZONE M-3 BA	NX	26,295	18,829	39.7%	24,133	9.0%
TEXAS GAS ZONE1 NG BASIS	9F	15,323	18,956	-19.2%	15,478	-1.0%
TRANSCO ZONE 1 NG BASIS	8E	0	0	-	0	-
Transco Zone 3 Basis	CZ	8,584	11,332	-24.2%	9,266	-7.4%
TRANSCO ZONE4 BASIS SWAP	TR	38,694	27,254	42.0%	39,552	-2.2%

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Energy Futures						
TRANSCO ZONE 4 NAT GAS IN	B2	0	0	-	0	-
TRANSCO ZONE 6 BASIS SWAP	NZ	5,915	2,430	143.4%	5,059	16.9%
TRANSCO ZONE 6 INDEX	IT	2,834	40	6,985.0%	604	369.2%
TRANSCO ZONE 6 PIPE SWAP	XZ4	0	0	-	0	-
UCM FUT	UCM	85	20	325.0%	75	13.3%
ULSD 10PPM CIF MED SWAP	Z6	7	3	133.3%	0	-
ULSD 10PPM CIF MED VS ICE	Z7	123	410	-70.0%	134	-8.2%
ULSD 10PPM CIF NW BALMO S	B1	0	0	-	0	-
ULSD 10PPM CIF VS ICE GAS	7V	0	0	-	0	-
ULSD UP-DOWN BALMO SWP	1L	3,475	2,046	69.8%	2,000	73.8%
UP DOWN GC ULSD VS NMX HO	LT	62,821	52,990	18.6%	52,932	18.7%
USGC UNL 87 CRACK SPREAD	RU	225	975	-76.9%	600	-62.5%
VENTURA NAT GAS PLATTS FIXED PRICE	DVA	0	0	-	0	-
WAHA BASIS	NW	16,337	11,643	40.3%	16,744	-2.4%
WAHA INDEX SWAP FUTURE	IY	3,172	0	-	2,332	36.0%
WESTERN RAIL DELIVERY PRB	QP	3,375	5,560	-39.3%	4,025	-16.1%
WTI-BRENT BULLET SWAP	BY	0	40	-100.0%	0	-
WTI-BRENT CALENDAR SWAP	BK	71,702	128,624	-44.3%	77,669	-7.7%
WTI CALENDAR	CS	128,827	138,536	-7.0%	123,726	4.1%
WTS (ARGUS) VS WTI SWAP	FF	32,592	41,876	-22.2%	34,998	-6.9%
WTS (ARGUS) VS WTI TRD MT	FH	3,160	9,166	-65.5%	4,055	-22.1%
Energy Options						
1 MO GASOIL CAL SWAP SPR	GXA	100	0	-	100	0.0%
APPALACHIAN COAL	6K	0	0	-	0	-
BRENT 1 MONTH CAL	AA	0	0	-	0	-
BRENT CALENDAR SWAP	BA	72,175	270,250	-73.3%	83,082	-13.1%
BRENT OIL LAST DAY	BE	12,727	27,614	-53.9%	12,227	4.1%
BRENT OIL LAST DAY	BZO	401	0	-	720	-44.3%
BRENT OIL LAST DAY	OS	40,898	51,800	-21.0%	39,682	3.1%
COAL API2 INDEX	CLA	18,875	11,735	60.8%	15,675	20.4%
COAL API2 INDEX	CQA	40,020	17,105	134.0%	56,783	-29.5%
COAL API2 INDEX	MTC	0	0	-	0	-
COAL API4 INDEX	RLA	100	1,040	-90.4%	100	0.0%
COAL API4 INDEX	RQA	575	175	228.6%	600	-4.2%
COAL SWAP	CPF	445	425	4.7%	510	-12.7%
COAL SWAP	RPF	1,734	2,890	-40.0%	2,604	-33.4%
CRUDE OIL 1MO	WA	427,401	344,151	24.2%	326,025	31.1%
CRUDE OIL APO	AO	321,527	533,863	-39.8%	339,575	-5.3%
CRUDE OIL CALNDR STRIP	6F	0	110	-100.0%	0	-
CRUDE OIL OUTRIGHTS	AH	550	600	-8.3%	650	-15.4%
CRUDE OIL OUTRIGHTS	DBP	2,450	7,020	-65.1%	3,010	-18.6%
CRUDE OIL PHY	CD	0	0	-	0	0.0%
CRUDE OIL PHY	LC	101,451	148,084	-31.5%	91,701	10.6%
CRUDE OIL PHY	LO	2,863,664	3,524,053	-18.7%	2,698,861	6.1%
CRUDE OIL PHY	LO1	1,982	1,274	55.6%	3,489	-43.2%
CRUDE OIL PHY	LO2	247	15	1,546.7%	116	112.9%
CRUDE OIL PHY	LO3	0	3	-100.0%	2	-100.0%
CRUDE OIL PHY	LO4	6	0	-	0	0.0%
CRUDE OIL PHY	LO5	0	0	-	0	-
DAILY CRUDE OIL	DNM	0	0	-	0	-
ELEC FINSETTLED	PML	84	372	-77.4%	62	35.5%
ELEC MISO PEAK	9T	420	0	-	420	0.0%

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Energy Options						
ELEC MISO PEAK	OEM	0	0	-	0	-
ELECTRICITY OFF PEAK	N9P	0	0	-	0	-
ETHANOL	CE1	0	0	-	0	-
ETHANOL	CE3	25	0	-	0	-
ETHANOL SWAP	CVR	9,772	16,955	-42.4%	9,976	-2.0%
ETHANOL SWAP	GVR	2,408	11,590	-79.2%	3,015	-20.1%
EURO-DENOMINATED PETRO PROD	EFB	0	0	-	0	-
EURO-DENOMINATED PETRO PROD	NWE	0	0	-	0	-
EUROPEAN JET KEROSENE NWE (PLATTS) AVG PRC	30	60	0	-	60	0.0%
GASOIL CRACK SPREAD AVG PRICE OPTIONS	3U	0	0	-	0	-
GASOLINE	GCE	456	0	-	0	-
HEATING OIL PHY	LB	300	1,824	-83.6%	494	-39.3%
HEATING OIL PHY	OH	67,562	83,466	-19.1%	62,176	8.7%
HENRY HUB FINANCIAL LAST	E7	5,929	16,946	-65.0%	5,963	-0.6%
HO 1 MONTH CLNDR OPTIONS	FA	800	50	1,500.0%	200	300.0%
HUSTN SHIP CHNL PIPE SWP	PK	0	2,160	-100.0%	120	-100.0%
ISO NEW ENGLAND PK LMP	OE	0	0	-	0	-
LLS CRUDE OIL	WJO	5,235	0	-	4,375	19.7%
MCCLOSKEY ARA ARGS COAL	MTO	4,320	10,515	-58.9%	4,600	-6.1%
MCCLOSKEY RCH BAY COAL	MFO	1,350	2,745	-50.8%	600	125.0%
NATURAL GAS	G10	500	0	-	500	0.0%
NATURAL GAS 12 M CSO FIN	G7	0	0	-	0	-
NATURAL GAS 1 M CSO FIN	G4	5,200	2,350	121.3%	3,250	60.0%
NATURAL GAS 2 M CSO FIN	G2	1,000	0	-	1,000	0.0%
NATURAL GAS 3 M CSO FIN	G3	23,910	5,955	301.5%	4,910	387.0%
NATURAL GAS 5 M CSO FIN	G5	550	950	-42.1%	0	-
NATURAL GAS 6 M CSO FIN	G6	0	0	-	4,650	-100.0%
NATURAL GAS OPTION ON CALENDAR STRP	6J	14,146	10,427	35.7%	13,186	7.3%
NATURAL GAS PHY	KD	0	0	0.0%	0	0.0%
NATURAL GAS PHY	LN	2,828,816	3,220,330	-12.2%	2,756,414	2.6%
NATURAL GAS PHY	ON	99,260	97,508	1.8%	94,256	5.3%
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	-	250	0.0%
N ROCKIES PIPE SWAP	ZR	3,960	2,908	36.2%	3,240	22.2%
NY HARBOR HEAT OIL SWP	AT	51,062	99,257	-48.6%	58,362	-12.5%
NYISO ZONE G 5MW PEAK OPTIONS	9U	0	0	-	0	-
NYMEX EUROPEAN GASOIL APO	F7	607	338	79.6%	808	-24.9%
NYMEX EUROPEAN GASOIL OPT	F8	0	220	-100.0%	0	-
PETROCHEMICALS	4H	6,151	13,557	-54.6%	5,076	21.2%
PETROCHEMICALS	4I	0	0	-	0	-
PETROCHEMICALS	4J	1,950	3,985	-51.1%	1,800	8.3%
PETROCHEMICALS	4K	0	0	-	0	-
PETROCHEMICALS	CPR	495	0	-	495	0.0%
PETRO OUTRIGHT EURO	8H	100	525	-81.0%	125	-20.0%
PGE CITYGATE PIPE SWAP	CW	0	5,400	-100.0%	0	-
PJM CALENDAR STRIP	6O	0	640	-100.0%	0	-
PJM ELECTRIC	6OO	0	6	-100.0%	0	-
PJM MONTHLY	JO	2	146	-98.6%	4	-50.0%

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Energy Options						
PJM WES HUB PEAK CAL MTH	6OA	200	0	-	200	0.0%
PJM WES HUB PEAK CAL MTH	JOA	10,300	0	-	8,200	25.6%
PJM WES HUB PEAK LMP 50MW	PMA	1,200	0	-	0	-
RBOB 1MO CAL SPD OPTIONS	ZA	0	0	-	0	-
RBOB CALENDAR SWAP	RA	2,258	4,137	-45.4%	2,384	-5.3%
RBOB PHY	OB	41,441	32,026	29.4%	42,157	-1.7%
RBOB PHY	RF	24	3	700.0%	30	-20.0%
ROTTERDAM 3.5%FUEL OIL CL	Q6	280	1,905	-85.3%	40	600.0%
SAN JUAN PIPE SWAP	PJ	360	0	-	360	0.0%
SHORT TERM	U11	0	0	-	0	-
SHORT TERM	U12	0	0	-	0	-
SHORT TERM	U13	0	0	-	0	-
SHORT TERM	U14	0	0	-	0	-
SHORT TERM	U15	0	0	-	0	-
SHORT TERM	U22	0	0	-	0	-
SHORT TERM	U23	0	0	-	0	-
SHORT TERM	U24	0	0	-	0	-
SHORT TERM	U25	0	0	-	0	-
SHORT TERM	U26	0	0	-	0	-
SHORT TERM CRUDE OIL	C02	0	0	-	0	-
SHORT TERM CRUDE OIL	C05	0	0	-	0	-
SHORT TERM NATURAL GAS	U01	500	50	900.0%	650	-23.1%
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	-
SHORT TERM NATURAL GAS	U29	0	0	-	0	-
SHORT TERM NATURAL GAS	U30	0	0	-	0	-
SHORT TERM NATURAL GAS	U31	0	0	0.0%	0	-
SINGAPORE FUEL OIL 180 CS	C5	0	0	-	0	-
SINGAPORE GASOIL CALENDAR	M2	300	0	-	300	0.0%
SINGAPORE JET FUEL CALEND	N2	1,300	625	108.0%	1,400	-7.1%
SOCAL PIPE SWAP	ZN	6,000	14,752	-59.3%	6,000	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	13,200	48,625	-72.9%	23,250	-43.2%
WTI CRUDE OIL 12 M CSO F	7Z	0	0	-	0	-
WTI CRUDE OIL 1 M CSO FI	7A	375,187	406,529	-7.7%	314,100	19.4%



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Metals Futures					
COMEX GOLD	474,528	385,692	23.0%	457,061	3.8%
NYMEX HOT ROLLED STEEL	24,943	17,183	45.2%	24,590	1.4%
NYMEX PLATINUM	57,851	69,084	-16.3%	65,663	-11.9%
PALLADIUM	22,321	31,627	-29.4%	26,296	-15.1%
URANIUM	7,185	4,606	56.0%	4,785	50.2%
COMEX SILVER	177,267	171,077	3.6%	163,623	8.3%
COMEX MINY GOLD	1,231	1,347	-8.6%	1,217	1.2%
E-MINI SILVER	0	0	-	0	-
COMEX MINY SILVER	68	88	-22.7%	60	13.3%
COMEX COPPER	188,415	170,572	10.5%	161,578	16.6%
COMEX MINY COPPER	113	110	2.7%	67	68.7%
Aluminium MW Trans Prem Platts	27,518	4,464	516.4%	27,237	1.0%
ALUMINUM	6,139	0	-	5,127	19.7%
ALUMINUM	247	207	19.3%	175	41.1%
ALUMINUM	96	0	-	0	-
ALUMINUM	1,422	0	-	1,608	-11.6%
COPPER	5,593	4,886	14.5%	5,128	9.1%
E-MICRO GOLD	1,419	1,275	11.3%	2,496	-43.1%
FERROUS PRODUCTS	0	0	-	0	-
FERROUS PRODUCTS	0	0	-	0	-
GOLD	8	15	-46.7%	19	-57.9%
IRON ORE 58 CHINA TSI FUTURES	0	0	-	0	-
IRON ORE 62 CHINA PLATTS FUTURES	790	534	47.9%	410	92.7%
IRON ORE 62 CHINA TSI FUTURES	26,713	10,398	156.9%	25,574	4.5%
LNDN ZINC	5	0	-	33	-84.8%
SILVER	599	737	-18.7%	371	61.5%
Metals Options					
COMEX COPPER	2,090	2,505	-16.6%	1,942	7.6%
COMEX GOLD	1,119,202	1,430,386	-21.8%	1,144,735	-2.2%
COMEX SILVER	117,244	173,472	-32.4%	106,479	10.1%
COPPER	0	0	-	0	-
GOLD	623	46	1,254.3%	211	195.3%
GOLD	46	87	-47.1%	73	-37.0%
GOLD	50	0	-	42	19.0%
GOLD	0	0	-	0	0.0%
GOLD	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	19,645	6,390	207.4%	12,800	53.5%
IRON ORE 62 CHINA TSI PUT OPTION	19,180	12,550	52.8%	21,233	-9.7%
NYMEX PLATINUM	4,694	6,540	-28.2%	4,119	14.0%
PALLADIUM	4,409	8,018	-45.0%	4,195	5.1%
SHORT TERM	0	0	-	0	-
SHORT TERM GOLD	0	0	-	0	-
SHORT TERM GOLD	0	0	-	0	-
SILVER	0	0	-	12	-100.0%
SILVER	0	0	-	0	-
SILVER	0	0	-	0	-
SILVER	0	0	-	0	0.0%
SILVER	0	0	-	0	-



NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity	Open Interest MAR 2016	Open Interest MAR 2015	% CHG	Open Interest FEB 2016	% CHG
TOTAL FUTURES GROUP					
Commodities and Alternative Investments Futures	49	120	-59.2%	51	-3.9%
Energy Futures	21,266,404	19,065,239	11.5%	21,271,854	0.0%
Metals Futures	1,024,471	873,902	17.2%	973,118	5.3%
TOTAL FUTURES	22,290,924	19,939,261	11.8%	22,245,023	0.2%
TOTAL OPTIONS GROUP					
Energy Options	7,496,558	9,061,984	-17.3%	7,114,970	5.4%
Metals Options	1,287,183	1,639,994	-21.5%	1,295,841	-0.7%
TOTAL OPTIONS	8,783,741	10,701,978	-17.9%	8,410,811	4.4%
TOTAL COMBINED					
Commodities and Alternative Investments	49	120	-59.2%	51	-3.9%
Energy	28,762,962	28,127,223	2.3%	28,386,824	1.3%
Metals	2,311,654	2,513,896	-8.0%	2,268,959	1.9%
GRAND TOTAL	31,074,665	30,641,239	1.4%	30,655,834	1.4%