



NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity	Open Interest MAY 2016	Open Interest MAY 2015	% CHG	Open Interest APR 2016	% CHG
Commodities and Alternative Investments Futures					
COCOA TAS	34	39	-12.8%	33	3.0%
COFFEE	2	6	-66.7%	2	0.0%
COTTON	12	19	-36.8%	13	-7.7%
SUGAR 11	11	42	-73.8%	12	-8.3%
Energy Futures					
CRUDE OIL PHY	1,723,760	1,654,078	4.2%	1,762,348	-2.2%
CRUDE OIL	4,939	10,441	-52.7%	5,338	-7.5%
MINY WTI CRUDE OIL	3,664	5,217	-29.8%	4,715	-22.3%
BRENT OIL LAST DAY	157,073	136,476	15.1%	159,379	-1.4%
HEATING OIL PHY	409,532	340,651	20.2%	388,421	5.4%
HTG OIL	3,380	108	3,029.6%	3,362	0.5%
MINY HTG OIL	2	1	100.0%	2	0.0%
RBOB PHY	390,860	361,961	8.0%	387,773	0.8%
MINY RBOB GAS	0	1	-100.0%	0	-
NATURAL GAS	109,206	96,232	13.5%	104,005	5.0%
LTD NAT GAS	263,843	389,489	-32.3%	270,780	-2.6%
MINY NATURAL GAS	2,982	2,374	25.6%	2,765	7.8%
PJM MONTHLY	9,514	14,323	-33.6%	10,748	-11.5%
NATURAL GAS PHY	1,076,185	993,072	8.4%	1,100,826	-2.2%
RBOB GAS	2,554	614	316.0%	2,561	-0.3%
3.5% FUEL OIL CID MED SWA	1,052	64	1,543.8%	1,117	-5.8%
3.5% FUEL OIL CIF BALMO S	30	0	-	20	50.0%
AEP-DAYTON HUB DAILY	268	0	-	282	-5.0%
AEP-DAYTON HUB MTHLY	1,460	2,504	-41.7%	1,541	-5.3%
AEP-DAYTON HUB OFF-PEAK M	1,172	3,038	-61.4%	1,275	-8.1%
ALGON CITY GATES NAT GAS	2,448	0	-	1,712	43.0%
ALGONQUIN CITYGATES BASIS	2,286	162	1,311.1%	2,259	1.2%
ANR LOUISIANA BASIS SWAP	612	1,530	-60.0%	736	-16.8%
ANR OKLAHOMA	6,130	9,243	-33.7%	6,293	-2.6%
APPALACHIAN COAL (PHY)	30	627	-95.2%	60	-50.0%
ARGUS LLS VS. WTI (ARG) T	17,536	10,741	63.3%	12,675	38.4%
ARGUS PROPAN FAR EST INDE	2,109	507	316.0%	1,842	14.5%
ARGUS PROPAN(SAUDI ARAMCO	1,200	476	152.1%	903	32.9%
AUSTRIALIAN COKE COAL	1,063	921	15.4%	820	29.6%
BRENT BALMO SWAP	0	358	-100.0%	0	-
BRENT CALENDAR SWAP	16,925	30,140	-43.8%	16,964	-0.2%
BRENT CFD(PLATTS) VS FRNT	0	0	-	0	-
BRENT CFD SWAP	0	0	-	0	-
BRENT FINANCIAL FUTURES	6,923	8,469	-18.3%	7,023	-1.4%
BRENT FINANCIAL FUTURES	0	0	-	0	-
BRENT FINANCIAL FUTURES	288	0	-	146	97.3%
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	9,841	1,113	784.2%	3,835	156.6%
CARBON EUA EMISSIONS EURO	0	0	-	0	-
CENTERPOINT BASIS SWAP	22,980	18,768	22.4%	21,836	5.2%
CENTERPOINT EAST INDEX	0	0	-	0	-
CENTER POINT NAT GAS FIXED PRICE	0	0	-	0	-
CHICAGO ETHANOL SWAP	53,393	57,693	-7.5%	46,546	14.7%
CHICAGO ULSD (PLATTS) SWA	24	69	-65.2%	27	-11.1%

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Energy Futures						
CHICAGO ULSD PL VS HO SPR	5C	1,847	3,062	-39.7%	2,227	-17.1%
CHICAGO UNL GAS PL VS RBO	3C	1,060	264	301.5%	1,413	-25.0%
CIG BASIS	CI	53,336	16,692	219.5%	42,010	27.0%
CIG ROCKIES NG INDEX SWA	Z8	0	0	-	0	-
CINERGY HUB OFF-PEAK MONT	EJ	558	908	-38.5%	608	-8.2%
CINERGY HUB PEAK MONTH	EM	400	1,052	-62.0%	414	-3.4%
CIN HUB 5MW D AH O PK	K2	327,080	291,272	12.3%	350,680	-6.7%
CIN HUB 5MW D AH PK	H5	21,544	19,314	11.5%	22,080	-2.4%
CIN HUB 5MW REAL TIME O P	H4	820,008	507,144	61.7%	950,600	-13.7%
CIN HUB 5MW REAL TIME PK	H3	49,251	16,409	200.1%	51,571	-4.5%
COAL SWAP	ACM	270	635	-57.5%	390	-30.8%
COAL SWAP	SSI	56	889	-93.7%	84	-33.3%
COLUMB GULF MAINLINE NG B	5Z	35,075	40,945	-14.3%	37,926	-7.5%
COLUMBIA GULF MAIN NAT G	L2	2,208	0	-	2,208	0.0%
COLUMBIA GULF NAT GAS FIXED PRICE	DCE	0	0	-	0	-
COLUMBIA GULF ONSHORE	GL	23,697	27,831	-14.9%	24,627	-3.8%
CONWAY NATURAL GASOLINE (OPIS) SWAP	8L	734	334	119.8%	695	5.6%
CONWAY NORMAL BUTANE (OPIS) SWAP	8M	405	210	92.9%	405	0.0%
CONWAY PROPANE 5 DECIMALS SWAP	8K	17,020	10,451	62.9%	17,524	-2.9%
CRUDE OIL	LPS	19,924	6,200	221.4%	20,329	-2.0%
CRUDE OIL LAST DAY	26	0	0	-	0	-
CRUDE OIL OUTRIGHTS	37	0	0	-	0	-
CRUDE OIL OUTRIGHTS	42	134	350	-61.7%	44	204.5%
CRUDE OIL OUTRIGHTS	DBL	0	19,577	-100.0%	50	-100.0%
CRUDE OIL OUTRIGHTS	FE	0	0	-	0	-
CRUDE OIL OUTRIGHTS	HTT	2,542	0	-	2,192	16.0%
CRUDE OIL OUTRIGHTS	WCC	14,731	9,594	53.5%	14,495	1.6%
CRUDE OIL PHY	CLL	0	0	0.0%	0	0.0%
CRUDE OIL SPRDS	38	0	60	-100.0%	0	-
CRUDE OIL SPRDS	KE	0	0	-	0	-
CRUDE OIL SPRDS	WTT	4,795	1,005	377.1%	5,768	-16.9%
CRUDE OIL TRADE AT MARKER SINGAPORE	CLS	0	0	0.0%	0	0.0%
DAILY PJM	AOR	17,040	0	-	17,640	-3.4%
DAILY PJM	IDO	19,040	0	-	16,640	14.4%
DAILY PJM	NOC	15,240	0	-	17,280	-11.8%
DAILY PJM	PAP	920	1,166	-21.1%	780	17.9%
DAILY PJM	PEO	16,240	19,872	-18.3%	15,600	4.1%
DAILY PJM	PNO	45,872	0	-	30,200	51.9%
DAILY PJM	PNP	2,350	0	-	770	205.2%
DAILY PJM	PWO	54,992	0	-	52,000	5.8%
DAILY PJM	PWP	3,093	0	-	2,470	25.2%
DAILY PJM	WOR	38,520	0	-	43,080	-10.6%
DAILY PJM	ZAO	56,160	0	-	41,400	35.7%
DAILY PJM	ZGO	16,432	0	-	18,200	-9.7%
DAILY PJM	ZJO	5,280	0	-	5,720	-7.7%
DATED BRENT (PLATTS) DAILY SWAP	7G	0	6,138	-100.0%	0	-
DATED TO FRONTLINE BRENT	FY	9,538	13,471	-29.2%	9,463	0.8%
DEMARC INDEX FUTURE	DI	180	0	-	0	-
DIESEL 10P BRG FOB RDM VS	7X	10	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	9,556	0	-	8,136	17.5%
DOMINION TRANSMISSION INC	PG	42,243	18,476	128.6%	42,256	0.0%

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Energy Futures						
DUBAI CRUDE OIL BALMO	BI	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	DC	1,653	10,090	-83.6%	2,336	-29.2%
DY EURO 3.5% FUEL OI RDA	FOR	0	0	-	0	-
EASTERN RAIL DELIVERY CSX	QX	2,322	6,837	-66.0%	2,742	-15.3%
EAST/WEST FUEL OIL SPREAD	EW	345	1,643	-79.0%	360	-4.2%
EIA FLAT TAX ONHWAY DIESE	A5	5,140	6,498	-20.9%	5,524	-7.0%
ELEC ERCOT DLY OFF PK	R4	0	0	-	0	-
ELEC ERCOT DLY PEAK	I7	42	0	-	42	0.0%
ELEC ERCOT DLY PEAK	I9	0	0	-	0	-
ELEC ERCOT DLY PEAK	N1	0	3,762	-100.0%	0	-
ELEC ERCOT DLY PEAK	R1	0	0	-	0	-
ELEC ERCOT OFF PEAK	ERU	0	0	-	0	-
ELEC ERCOT OFF PEAK	O1	0	69,190	-100.0%	0	-
ELEC FINSETTLED	47	2,804	371	655.8%	2,804	0.0%
ELEC FINSETTLED	49	850	0	-	955	-11.0%
ELEC MISO PEAK	4L	850	1,275	-33.3%	955	-11.0%
ELEC MISO PEAK	55	1,696	510	232.5%	1,780	-4.7%
ELEC NYISO OFF-PEAK	4M	15,805	23,520	-32.8%	17,725	-10.8%
ELEC NYISO OFF-PEAK	58	31,428	9,408	234.1%	32,964	-4.7%
ELECTRICITY ERCOT PEAK	ERE	0	0	-	0	-
ELECTRICITY OFF PEAK	46	51,544	7,385	598.0%	51,544	0.0%
ELECTRICITY OFF PEAK	4P	0	6,290	-100.0%	0	-
ELECTRICITY OFF PEAK	50	15,805	0	-	17,725	-10.8%
EL PASO PERMIAN INDEX SWA	IL	0	0	-	0	-
EMMISSIONS	CPL	0	0	-	0	-
ERCOT NORTH ZMCPE 5MW OFFPEAK	I8	600	0	-	600	0.0%
ERCOT NORTH ZMCPE 5MW OFFPEAK SWAP	I6	13,765	70,695	-80.5%	15,805	-12.9%
ERCOT NORTH ZMCPE 5MW PEAK	I5	1,043	7,066	-85.2%	1,190	-12.4%
ETHANOL T2 FOB ROTT INCL DUTY SWAP	Z1	3,416	4,408	-22.5%	3,600	-5.1%
EU LOW SULPHUR GASOIL CRACK	LSC	0	0	-	0	-
EURO 1% FUEL OIL NEW BALM	KX	0	10	-100.0%	0	-
EURO 3.5% FUEL OIL M CRK	FL	0	0	-	0	-
EURO 3.5% FUEL OIL RDAM B	KR	234	305	-23.3%	562	-58.4%
EURO 3.5% FUEL OIL SPREAD	FK	842	3,123	-73.0%	846	-0.5%
EURO-DENOMINATED PETRO PROD	IBE	0	0	-	0	-
EURO-DENOMINATED PETRO PROD	MFE	0	0	-	0	-
EURO-DENOMINATED PETRO PROD	NCP	0	220	-100.0%	0	-
EURO GASOIL 10 CAL SWAP	GT	0	4	-100.0%	0	-
EURO GASOIL 10PPM VS ICE	ET	706	218	223.9%	823	-14.2%
EUROPE 1% FUEL OIL NWE CA	UF	421	423	-0.5%	430	-2.1%
EUROPE 1% FUEL OIL RDAM C	UH	91	90	1.1%	137	-33.6%
EUROPE 3.5% FUEL OIL MED	UI	1,183	199	494.5%	1,309	-9.6%
EUROPE 3.5% FUEL OIL RDAM	UV	8,671	12,543	-30.9%	8,444	2.7%
EUROPEAN GASOIL (ICE)	7F	4,682	2,678	74.8%	2,905	61.2%
EUROPEAN NAPHTHA BALMO	KZ	107	91	17.6%	152	-29.6%
EUROPEAN NAPHTHA CRACK SPR	EN	10,016	14,902	-32.8%	9,977	0.4%
EUROPE DATED BRENT SWAP	UB	6,060	10,261	-40.9%	6,355	-4.6%
EUROPE JET KERO NWE CALSW	UJ	33	69	-52.2%	38	-13.2%
EUROPE NAPHTHA CALSWAP	UN	1,431	1,915	-25.3%	1,468	-2.5%
EURO PROPANE CIF ARA SWA	PS	1,664	858	93.9%	1,546	7.6%
FLORIDA GAS ZONE3 BASIS S	FP	1,040	9,716	-89.3%	1,105	-5.9%
FREIGHT MARKETS	FLP	1,012	69	1,366.7%	822	23.1%
FREIGHT MARKETS	FRC	0	0	-	0	-

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Energy Futures						
FUEL OIL CRACK VS ICE	FO	19,829	16,511	20.1%	19,710	0.6%
FUEL OIL NWE CRACK VS ICE	FI	184	412	-55.3%	171	7.6%
FUEL OIL (PLATS) CAR CM	1W	135	115	17.4%	146	-7.5%
FUEL OIL (PLATS) CAR CN	1X	78	110	-29.1%	81	-3.7%
FUELOIL SWAP:CARGOES VS.B	FS	1,428	2,464	-42.0%	1,483	-3.7%
GAS EURO-BOB OXY NWE BARGES	7H	7,505	6,963	7.8%	8,067	-7.0%
GAS EURO-BOB OXY NWE BARGES CRK	7K	31,201	36,076	-13.5%	34,432	-9.4%
GASOIL 0.1 BRGS FOB VS IC	6V	0	0	-	5	-100.0%
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	20	0	-	20	0.0%
GASOIL 0.1CIF MED VS ICE	Z5	5	46	-89.1%	5	0.0%
GASOIL 0.1 CIF NWE VS ISE	TU	0	15	-100.0%	0	-
GASOIL 0.1 CIF VS ICE GAS	8W	0	0	-	5	-100.0%
GASOIL 0.1 CRG CIF NW VS	4V	0	0	-	0	-
GASOIL 0.1 RDAM BRGS VS I	WQ	70	88	-20.5%	78	-10.3%
GASOIL 0.1 ROTTERDAM BARG	VL	0	10	-100.0%	0	-
GASOIL 10P CRG CIF NW VS	3V	0	0	-	0	-
GASOIL 10PPM CARGOES CIF	TY	0	0	-	0	-
GASOIL 10PPM VS ICE SWAP	TP	241	328	-26.5%	176	36.9%
GASOIL BULLET SWAP	BG	0	0	-	0	-
GASOIL CALENDAR SWAP	GX	164	165	-0.6%	187	-12.3%
GASOIL CRACK SPREAD CALEN	GZ	15,275	12,898	18.4%	7,190	112.4%
GASOIL MINI CALENDAR SWAP	QA	841	1,186	-29.1%	787	6.9%
GASOLINE UP-DOWN (ARGUS)	UZ	0	0	-	0	-
GASOLINE UP-DOWN BALMO SW	1K	0	320	-100.0%	0	-
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	5,847	9,299	-37.1%	6,090	-4.0%
GRP THREE UNL GS (PLT) VS	A8	3,624	3,665	-1.1%	4,656	-22.2%
GULF COAST 3% FUEL OIL BA	VZ	864	737	17.2%	980	-11.8%
GULF COAST GASOLINE CLNDR	GS	0	1,858	-100.0%	0	-
GULF COAST JET FUEL CLNDR	GE	881	1,899	-53.6%	894	-1.5%
GULF COAST JET VS NYM 2 H	ME	38,610	36,001	7.2%	34,763	11.1%
GULF COAST NO.6 FUEL OIL	MF	59,872	64,664	-7.4%	62,714	-4.5%
GULF COAST NO.6 FUEL OIL	MG	8,053	7,542	6.8%	8,595	-6.3%
GULF COAST ULSD CALENDAR	LY	4,558	7,210	-36.8%	4,804	-5.1%
GULF COAST ULSD CRACK SPR	GY	7,897	12,090	-34.7%	7,926	-0.4%
HEATING OIL BALMO CLNDR S	1G	75	30	150.0%	45	66.7%
HEATING OIL CRCK SPRD BAL	1H	20	0	-	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	56,329	32,498	73.3%	71,902	-21.7%
HENRY HUB INDEX SWAP FUTU	IN	33,661	18,390	83.0%	46,620	-27.8%
HENRY HUB SWAP	NN	1,359,790	1,681,696	-19.1%	1,390,417	-2.2%
HENRY HUB SWING FUTURE	SN	0	0	-	0	-
HOUSTON SHIP CHANNEL BASI	NH	30,667	22,082	38.9%	24,808	23.6%
HOUSTON SHIP CHANNEL INDE	IP	0	180	-100.0%	0	-
HUSTN SHIP CHNL PIPE SWP	XJ	3,425	0	-	3,425	0.0%
ICE BRENT DUBAI SWAP	DB	1,850	3,593	-48.5%	2,235	-17.2%
ICE GASOIL BALMO SWAP	U9	0	0	-	0	-
IN DELIVERY MONTH EUA	6T	47,350	82,043	-42.3%	47,750	-0.8%
INDIANA MISO	FAD	14,600	4,416	230.6%	21,960	-33.5%

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INDIANA MISO	FDM	0	0	-	0	-
INDIANA MISO	FTD	8,280	0	-	8,160	1.5%
INDIANA MISO	FTM	31,610	109,940	-71.2%	35,450	-10.8%
INDIANA MISO	PDD	1,002	264	279.5%	792	26.5%
INDIANA MISO	PDM	85	5,111	-98.3%	463	-81.6%
INDIANA MISO	PTD	330	0	-	287	15.0%
INDIANA MISO	PTM	0	4,295	-100.0%	0	-
INDONESIAN COAL	MCC	45	590	-92.4%	45	0.0%
ISO NEW ENGLAND OFF-PEAK	KI	472	1,104	-57.2%	510	-7.5%
ISO NEW ENGLAND PK LMP	NI	504	1,520	-66.8%	539	-6.5%
JAPAN C&F NAPHTHA CRACK S	JB	1,020	360	183.3%	1,279	-20.3%
JAPAN C&F NAPHTHA SWAP	JA	1,602	1,365	17.4%	1,516	5.7%
JAPAN NAPHTHA BALMO SWAP	E6	3	76	-96.1%	20	-85.0%
JET AV FUEL (P) CAR FM ICE GAS SWAP	1V	55	140	-60.7%	19	189.5%
JET BARGES VS ICE GASOIL	JR	4	0	-	14	-71.4%
JET CIF NWE VS ICE	JC	454	381	19.2%	400	13.5%
JET FUEL BRG FOB RDM VS I	9Q	0	10	-100.0%	0	-
JET FUEL CARGOES CIF NEW	F3	0	0	-	0	-
JET FUEL CRG CIF NEW VS I	6X	0	17	-100.0%	0	-
JET FUEL UP-DOWN BALMO CL	1M	2,934	2,640	11.1%	4,073	-28.0%
LA CARB DIESEL (OPIS)	LX	130	31	319.4%	143	-9.1%
LA CARB DIESEL (OPIS) SWA	KL	1,565	1,636	-4.3%	1,645	-4.9%
LA CARBOB GASOLINE(OPIS)S	JL	800	850	-5.9%	1,100	-27.3%
LA JET FUEL VS NYM NO 2 H	MQ	562	75	649.3%	612	-8.2%
LA JET (OPIS) SWAP	JS	2,580	975	164.6%	2,342	10.2%
LLS (ARGUS) CALENDAR SWAP	XA	0	0	-	0	-
LLS (ARGUS) VS WTI SWAP	WJ	42,820	50,752	-15.6%	39,236	9.1%
MARS (ARGUS) VS WTI SWAP	YX	15,472	9,874	56.7%	14,925	3.7%
MARS (ARGUS) VS WTI TRD M	YV	9,387	1,855	406.0%	7,732	21.4%
MARS BLEND CRUDE OIL	MB	1,499	0	-	1,215	23.4%
MCCLOSKEY ARA ARGS COAL	MTF	133,933	123,516	8.4%	130,144	2.9%
MCCLOSKEY RCH BAY COAL	MFF	27,044	33,968	-20.4%	29,214	-7.4%
MGF FUT	MGF	88	0	-	100	-12.0%
MGN1 SWAP FUT	MGN	668	402	66.2%	641	4.2%
MICHIGAN BASIS	NF	11,101	3,008	269.0%	11,956	-7.2%
MICHIGAN HUB OFF-PEAK MON	HJ	0	0	-	0	-
MICHIGAN HUB PEAK MONTH S	HM	0	0	-	0	-
MICHIGAN MISO	HMO	215,680	177,080	21.8%	220,288	-2.1%
MICHIGAN MISO	HMW	14,200	12,138	17.0%	14,452	-1.7%
MINI GAS EUROBOB OXY NWE ARGS BALMO	MEB	295	408	-27.7%	375	-21.3%
MINI RBOB V. EBOBARG NWE BRGS BALMO	MXR	0	135	-100.0%	0	-
MINI RBOB V. EBOB(ARGUS) NWE BRGS	MXB	1,964	1,170	67.9%	1,833	7.1%
MISO 5MW OFF PEAK	4R	0	0	-	0	-
MISO 5MW PEAK	4Q	0	0	-	0	-
MJB FUT	MJB	0	0	-	0	-
MJC FUT	MJC	391	340	15.0%	353	10.8%
MNC FUT	MNC	4,155	4,319	-3.8%	5,046	-17.7%
MONT BELVIEU ETHANE 5 DECIMAL	C0	74,368	21,079	252.8%	62,272	19.4%
MONT BELVIEU ETHANE OPIS BALMO	8C	0	125	-100.0%	65	-100.0%
MONT BELVIEU LDH PROPANE 5 DECIMAL	B0	142,070	74,491	90.7%	122,510	16.0%
MONT BELVIEU LDH PROPANE OPIS BALMO	8O	790	975	-19.0%	107	638.3%
MONT BELVIEU NATURAL GASOLINE 5 DEC	7Q	18,141	12,762	42.1%	16,356	10.9%
MONT BELVIEU NATURAL GASOLINE BALMO	R0	100	440	-77.3%	168	-40.5%

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NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity	Open Interest MAY 2016	Open Interest MAY 2015	% CHG	Open Interest APR 2016	% CHG
Energy Futures					
MONT BELVIEU NORMAL BUTANE 5 DECIMAL	34,456	26,599	29.5%	33,085	4.1%
MONT BELVIEU NORMAL BUTANE BALMO	597	304	96.4%	165	261.8%
NAT GAS BASIS SWAP	0	0	-	0	-
NAT GAS BASIS SWAP	8,899	1,220	629.4%	7,933	12.2%
NATURAL GAS	0	0	-	0	-
NATURAL GAS	0	0	-	0	-
NATURAL GAS FIXED PRICE SWAP FUTURES	856	0	-	980	-12.7%
NATURAL GAS FIXED PRICE SWAP FUTURES	3,736	0	-	4,040	-7.5%
NATURAL GAS FIXED PRICE SWAP FUTURES	856	0	-	980	-12.7%
NATURAL GAS FIXED PRICE SWAP FUTURES	154	0	-	176	-12.5%
NATURAL GAS FIXED PRICE SWAP FUTURES	193	0	-	221	-12.7%
NATURAL GAS FIXED PRICE SWAP FUTURES	0	0	-	0	-
NATURAL GAS FIXED PRICE SWAP FUTURES	28	0	-	32	-12.5%
NATURAL GAS INDEX	4,990	0	-	610	718.0%
NATURAL GAS PEN SWP	317,255	510,000	-37.8%	313,044	1.3%
NEPOOL CNCTCT 5MW D AH O	16,621	10,986	51.3%	16,621	0.0%
NEPOOL CONECTIC 5MW D AH	889	596	49.2%	889	0.0%
NEPOOL INTR HUB 5MW D AH	362,361	279,167	29.8%	331,017	9.5%
NEPOOL INTR HUB 5MW D AH	18,892	17,536	7.7%	16,416	15.1%
NEPOOL MAINE 5MW D AH O E	0	0	-	0	-
NEPOOL MAINE 5MW D AH PK	0	0	-	0	-
NEPOOL NE MASS 5MW D AH O	0	12,580	-100.0%	0	-
NEPOOL NE MASS 5MW D AH P	640	1,104	-42.0%	640	0.0%
NEPOOL NEW HAMP 5MW D AH	0	342	-100.0%	0	-
NEPOOL NEW HAMP 5MW D AH	0	6,290	-100.0%	0	-
NEPOOL RHD ISLD 5MW D AH	7,288	11,222	-35.1%	7,897	-7.7%
NEPOOL RHODE IL 5MW D AH	112,807	188,643	-40.2%	121,255	-7.0%
NEPOOL SE MASS 5MW D AH O	0	3,145	-100.0%	0	-
NEPOOL SE MASS 5MW D AH P	0	171	-100.0%	0	-
NEPOOL W CNT MASS 5MW D A	41,556	44,048	-5.7%	43,092	-3.6%
NEPOOL W CNTR M 5MW D AH	3,903	1,783	118.9%	4,008	-2.6%
NEW ENGLAND HUB PEAK DAIL	1,969	0	-	1,545	27.4%
NEW YORK ETHANOL SWAP	2,165	3,195	-32.2%	3,075	-29.6%
NEW YORK HUB ZONE G PEAK	2,464	0	-	2,342	5.2%
NEW YORK HUB ZONE J PEAK	1,243	0	-	971	28.0%
NGPL MID-CONTINENT	40,984	19,301	112.3%	42,149	-2.8%
NGPL MIDCONTINENT INDEX	4,520	0	-	4,280	5.6%
NGPL TEX/OK	55,384	54,889	0.9%	58,142	-4.7%
NGPL TEXOK INDEX	60	186	-67.7%	0	-
NGPL TEXOK SWING SWAP	0	0	-	0	-
N ILLINOIS HUB DAILY	188	0	-	168	11.9%
N ILLINOIS HUB MTHLY	400	1,408	-71.6%	420	-4.8%
NO 2 UP-DOWN SPREAD CALEN	132	700	-81.1%	276	-52.2%
NORTHEN NATURAL GAS DEMAR	2,446	638	283.4%	2,051	19.3%
NORTHEN NATURAL GAS VENTU	4,868	6,089	-20.1%	4,206	15.7%
NORTHERN ILLINOIS OFF-PEA	650	1,924	-66.2%	740	-12.2%
NORTHWEST ROCKIES BASIS S	89,293	18,852	373.7%	81,415	9.7%
N ROCKIES PIPE SWAP	698	0	-	729	-4.3%
NY1% VS GC SPREAD SWAP	6,838	3,887	75.9%	6,061	12.8%
NY 2.2% FUEL OIL (PLATTS	0	75	-100.0%	0	-
NY 3.0% FUEL OIL (PLATTS	650	550	18.2%	800	-18.8%
NY HARBOR 1% FUEL OIL BAL	0	159	-100.0%	0	-
NY HARBOR HEAT OIL SWP	14,075	18,156	-22.5%	14,488	-2.9%

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NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity		Open Interest MAY 2016	Open Interest MAY 2015	% CHG	Open Interest APR 2016	% CHG
Energy Futures						
NY HARBOR LOW SULPUR GAS 1000MBBL	NLS	1,981	2,402	-17.5%	1,275	55.4%
NY HARBOR LOW SULPUR GASOIL 1000MT	SLS	0	0	-	0	-
NY HARBOR RESIDUAL FUEL 1	MM	6,192	5,182	19.5%	7,253	-14.6%
NY HARBOR RESIDUAL FUEL C	ML	0	100	-100.0%	0	-
NYH NO 2 CRACK SPREAD CAL	HK	16,435	15,458	6.3%	13,672	20.2%
NY H OIL PLATTS VS NYMEX	YH	0	125	-100.0%	4	-100.0%
NYISO A	KA	3,441	8,754	-60.7%	3,882	-11.4%
NYISO A OFF-PEAK	KB	1,050	3,028	-65.3%	1,180	-11.0%
NYISO CAPACITY	NNC	2,086	1,125	85.4%	2,036	2.5%
NYISO CAPACITY	NRS	2,302	1,940	18.7%	2,572	-10.5%
NYISO G	KG	340	3,007	-88.7%	382	-11.0%
NYISO G OFF-PEAK	KH	190	995	-80.9%	210	-9.5%
NYISO J	KJ	4,614	7,319	-37.0%	4,950	-6.8%
NYISO J OFF-PEAK	KK	816	1,514	-46.1%	858	-4.9%
NYISO ZONE A 5MW D AH O P	K4	305,031	446,817	-31.7%	331,159	-7.9%
NYISO ZONE A 5MW D AH PK	K3	11,610	24,496	-52.6%	12,336	-5.9%
NYISO ZONE C 5MW D AH O P	A3	15,805	29,810	-47.0%	17,725	-10.8%
NYISO ZONE C 5MW D AH PK	Q5	850	1,617	-47.4%	955	-11.0%
NYISO ZONE G 5MW D AH O P	D2	338,285	244,168	38.5%	352,349	-4.0%
NYISO ZONE G 5MW D AH PK	T3	21,588	18,699	15.5%	22,883	-5.7%
NYISO ZONE J 5MW D AH O P	D4	136,437	94,294	44.7%	140,485	-2.9%
NYISO ZONE J 5MW D AH PK	D3	12,965	7,207	79.9%	13,867	-6.5%
NY JET FUEL (ARGUS) VS HEATING OIL	5U	0	0	-	0	-
NY JET FUEL (PLATTS) HEAT OIL SWAP	1U	0	210	-100.0%	0	-
NYMEX ALUMINUM FUTURES	AN	1,155	0	-	1,182	-2.3%
NYMEX ULSD VS NYMEX HO	UY	345	1,081	-68.1%	375	-8.0%
NY ULSD (ARGUS) VS HEATING OIL	7Y	1,513	8,199	-81.5%	1,577	-4.1%
ONEOK OKLAHOMA NG BASIS	8X	3,560	2,618	36.0%	4,021	-11.5%
ONTARIO POWER SWAPS	OFD	2,760	0	-	2,760	0.0%
ONTARIO POWER SWAPS	OFM	110,279	202,857	-45.6%	119,663	-7.8%
ONTARIO POWER SWAPS	OPD	190	0	-	120	58.3%
ONTARIO POWER SWAPS	OPM	4,250	13,497	-68.5%	4,880	-12.9%
PANHANDLE BASIS SWAP FUTU	PH	47,372	33,802	40.1%	42,899	10.4%
PANHANDLE INDEX SWAP FUTU	IV	0	0	-	0	-
PANHANDLE PIPE SWAP	XH	0	0	-	0	-
PERMIAN BASIS SWAP	PM	16,394	6,298	160.3%	18,161	-9.7%
PETROCHEMICALS	22	107	30	256.7%	93	15.1%
PETROCHEMICALS	32	112	54	107.4%	19	489.5%
PETROCHEMICALS	51	0	0	-	0	-
PETROCHEMICALS	81	0	0	-	0	-
PETROCHEMICALS	8I	1,809	3,478	-48.0%	1,981	-8.7%
PETROCHEMICALS	91	505	63	701.6%	328	54.0%
PETROCHEMICALS	HPE	28	201	-86.1%	0	-
PETROCHEMICALS	LPE	0	60	-100.0%	0	-
PETROCHEMICALS	MAC	40	0	-	80	-50.0%
PETROCHEMICALS	MAE	130	60	116.7%	90	44.4%
PETROCHEMICALS	MAS	590	10	5,800.0%	40	1,375.0%
PETROCHEMICALS	MBE	3,285	3,331	-1.4%	3,235	1.5%
PETROCHEMICALS	MNB	2,236	2,791	-19.9%	1,760	27.0%
PETRO CRCKS & SPRDS ASIA	STI	150	0	-	225	-33.3%
PETRO CRCKS & SPRDS ASIA	STR	64	350	-81.7%	0	-
PETRO CRCKS & SPRDS ASIA	STS	0	0	-	0	-
PETRO CRCKS & SPRDS NA	CBA	0	0	-	0	-

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NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity	Open Interest MAY 2016	Open Interest MAY 2015	% CHG	Open Interest APR 2016	% CHG	
Energy Futures						
PETRO CRCKS & SPRDS NA	CRB	232	638	-63.6%	148	56.8%
PETRO CRCKS & SPRDS NA	EXR	1,777	1,550	14.6%	1,916	-7.3%
PETRO CRCKS & SPRDS NA	FOC	2,825	1,090	159.2%	3,525	-19.9%
PETRO CRCKS & SPRDS NA	GBB	225	0	-	175	28.6%
PETRO CRCKS & SPRDS NA	GCC	475	0	-	675	-29.6%
PETRO CRCKS & SPRDS NA	GCI	3,195	4,753	-32.8%	3,337	-4.3%
PETRO CRCKS & SPRDS NA	GCM	17	0	-	35	-51.4%
PETRO CRCKS & SPRDS NA	GCU	28,455	33,490	-15.0%	29,368	-3.1%
PETRO CRCKS & SPRDS NA	GFC	0	0	-	0	-
PETRO CRCKS & SPRDS NA	HOB	17,248	14,421	19.6%	18,044	-4.4%
PETRO CRCKS & SPRDS NA	KSD	0	0	-	0	-
PETRO CRCKS & SPRDS NA	NFC	0	0	-	0	-
PETRO CRCKS & SPRDS NA	NFG	0	0	-	200	-100.0%
PETRO CRCKS & SPRDS NA	NYF	375	1,100	-65.9%	475	-21.1%
PETRO CRCKS & SPRDS NA	NYH	300	0	-	300	0.0%
PETRO CRCKS & SPRDS NA	RBB	19,054	24,515	-22.3%	16,299	16.9%
PETRO CRCKS & SPRDS NA	RVG	14,414	1,075	1,240.8%	13,719	5.1%
PETRO CRCKS & SPRDS NA	SF3	15	0	-	0	-
PETRO CRK&SPRD EURO	1NB	4,025	9,857	-59.2%	4,741	-15.1%
PETRO CRK&SPRD EURO	1ND	0	0	-	0	-
PETRO CRK&SPRD EURO	43	153	114	34.2%	158	-3.2%
PETRO CRK&SPRD EURO	BFR	60	40	50.0%	75	-20.0%
PETRO CRK&SPRD EURO	BOB	5,774	3,237	78.4%	6,302	-8.4%
PETRO CRK&SPRD EURO	EBF	0	0	-	0	-
PETRO CRK&SPRD EURO	EOB	106	124	-14.5%	104	1.9%
PETRO CRK&SPRD EURO	EPN	483	196	146.4%	336	43.8%
PETRO CRK&SPRD EURO	EVC	4,301	5,059	-15.0%	4,069	5.7%
PETRO CRK&SPRD EURO	FBT	120	60	100.0%	150	-20.0%
PETRO CRK&SPRD EURO	FVB	0	39	-100.0%	0	-
PETRO CRK&SPRD EURO	GCB	200	285	-29.8%	0	-
PETRO CRK&SPRD EURO	GOC	126	307	-59.0%	135	-6.7%
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	88	247	-64.4%	99	-11.1%
PETRO CRK&SPRD EURO	MUD	232	399	-41.9%	178	30.3%
PETRO CRK&SPRD EURO	NBB	20	0	-	5	300.0%
PETRO CRK&SPRD EURO	NOB	694	476	45.8%	740	-6.2%
PETRO CRK&SPRD EURO	NYG	0	0	-	0	-
PETRO CRK&SPRD EURO	SFB	40	0	-	0	-
PETRO CRK&SPRD EURO	SFC	0	0	-	0	-
PETROLEUM PRODUCTS	D43	0	0	-	0	-
PETROLEUM PRODUCTS	D44	0	0	-	0	-
PETROLEUM PRODUCTS	D45	0	28	-100.0%	0	-
PETROLEUM PRODUCTS	D63	0	0	-	0	-
PETROLEUM PRODUCTS	D64	0	35	-100.0%	0	-
PETROLEUM PRODUCTS	D65	0	80	-100.0%	0	-
PETROLEUM PRODUCTS	EWB	0	0	-	0	-
PETROLEUM PRODUCTS	EWG	475	0	-	50	850.0%
PETROLEUM PRODUCTS	MBS	50	0	-	0	-
PETROLEUM PRODUCTS	MPE	365	0	-	530	-31.1%
PETROLEUM PRODUCTS	RMG	0	0	-	0	-
PETROLEUM PRODUCTS	RMK	0	0	-	0	-

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NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity	Open Interest MAY 2016	Open Interest MAY 2015	% CHG	Open Interest APR 2016	% CHG	
Energy Futures						
PETROLEUM PRODUCTS ASIA	E6M	65	26	150.0%	205	-68.3%
PETROLEUM PRODUCTS ASIA	MJN	1,817	2,034	-10.7%	1,841	-1.3%
PETRO OUTFRIGHT EURO	0A	0	0	-	0	-
PETRO OUTFRIGHT EURO	0B	477	355	34.4%	476	0.2%
PETRO OUTFRIGHT EURO	0C	0	0	-	10	-100.0%
PETRO OUTFRIGHT EURO	0D	7,819	7,008	11.6%	8,384	-6.7%
PETRO OUTFRIGHT EURO	0E	743	265	180.4%	1,209	-38.5%
PETRO OUTFRIGHT EURO	0F	1,150	1,696	-32.2%	1,543	-25.5%
PETRO OUTFRIGHT EURO	1T	15	51	-70.6%	20	-25.0%
PETRO OUTFRIGHT EURO	33	176	536	-67.2%	159	10.7%
PETRO OUTFRIGHT EURO	59	0	0	-	0	-
PETRO OUTFRIGHT EURO	5L	260	206	26.2%	105	147.6%
PETRO OUTFRIGHT EURO	63	160	77	107.8%	195	-17.9%
PETRO OUTFRIGHT EURO	6L	0	0	-	0	-
PETRO OUTFRIGHT EURO	7I	25	0	-	270	-90.7%
PETRO OUTFRIGHT EURO	7P	0	0	-	0	-
PETRO OUTFRIGHT EURO	7R	255	166	53.6%	270	-5.6%
PETRO OUTFRIGHT EURO	88	35	0	-	15	133.3%
PETRO OUTFRIGHT EURO	CBB	0	0	-	0	-
PETRO OUTFRIGHT EURO	CGB	0	0	-	0	-
PETRO OUTFRIGHT EURO	CPB	10	7	42.9%	107	-90.7%
PETRO OUTFRIGHT EURO	EFF	30	10	200.0%	75	-60.0%
PETRO OUTFRIGHT EURO	EFM	60	138	-56.5%	65	-7.7%
PETRO OUTFRIGHT EURO	ENS	384	207	85.5%	363	5.8%
PETRO OUTFRIGHT EURO	EWN	281	381	-26.2%	382	-26.4%
PETRO OUTFRIGHT EURO	FBD	0	41	-100.0%	0	-
PETRO OUTFRIGHT EURO	MBB	0	0	-	0	-
PETRO OUTFRIGHT EURO	MBN	3,667	2,922	25.5%	4,098	-10.5%
PETRO OUTFRIGHT EURO	RBF	0	0	-	0	-
PETRO OUTFRIGHT EURO	SMU	40	400	-90.0%	0	-
PETRO OUTFRIGHT EURO	T0	203	690	-70.6%	220	-7.7%
PETRO OUTFRIGHT EURO	ULB	0	0	-	0	-
PETRO OUTFRIGHT EURO	V0	200	1,306	-84.7%	225	-11.1%
PETRO OUTFRIGHT EURO	W0	0	0	-	0	-
PETRO OUTFRIGHT EURO	X0	0	191	-100.0%	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	256	160	60.0%	89	187.6%
PETRO OUTFRIGHT NA	FOB	0	0	-	0	-
PETRO OUTFRIGHT NA	FOM	0	0	-	0	-
PETRO OUTFRIGHT NA	GBA	0	0	-	0	-
PETRO OUTFRIGHT NA	GUD	0	0	-	0	-
PETRO OUTFRIGHT NA	JE	310	0	-	340	-8.8%
PETRO OUTFRIGHT NA	JET	2,625	1,135	131.3%	2,120	23.8%
PETRO OUTFRIGHT NA	MBL	129	545	-76.3%	77	67.5%
PETRO OUTFRIGHT NA	MEN	339	466	-27.3%	753	-55.0%
PETRO OUTFRIGHT NA	MEO	8,314	8,486	-2.0%	8,900	-6.6%
PETRO OUTFRIGHT NA	MFD	74	10	640.0%	84	-11.9%
PETRO OUTFRIGHT NA	MMF	380	100	280.0%	274	38.7%
PETRO OUTFRIGHT NA	NYB	0	0	-	0	-
PETRO OUTFRIGHT NA	NYT	0	0	-	0	-
PETRO OUTFRIGHT NA	XER	0	0	-	0	-



NYMEX/COMEX Exchange Open Interest Report - Monthly

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Energy Futures						
PGE&E CITYGATE	PC	0	0	-	0	-
PJM AD HUB 5MW REAL TIME	V3	1,125,842	1,247,821	-9.8%	1,275,665	-11.7%
PJM AD HUB 5MW REAL TIME	Z9	61,889	46,349	33.5%	76,224	-18.8%
PJM AECO DA OFF-PEAK	X1	47,832	120,672	-60.4%	53,208	-10.1%
PJM AECO DA PEAK	Y1	2,589	6,513	-60.2%	2,883	-10.2%
PJM APS ZONE DA OFF-PEAK	W4	9,483	23,547	-59.7%	10,635	-10.8%
PJM APS ZONE DA PEAK	S4	510	1,278	-60.1%	573	-11.0%
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	37,848	21,680	74.6%	38,232	-1.0%
PJM BGE DA PEAK	E3	2,061	1,433	43.8%	2,082	-1.0%
PJM COMED 5MW D AH O PK	D9	248,380	51,592	381.4%	254,140	-2.3%
PJM COMED 5MW D AH PK	D8	15,215	2,796	444.2%	15,530	-2.0%
PJM DAILY	JD	696	0	-	810	-14.1%
PJM DAYTON DA OFF-PEAK	R7	180,785	199,542	-9.4%	193,665	-6.7%
PJM DAYTON DA PEAK	D7	14,875	10,607	40.2%	15,645	-4.9%
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	50,880	97,760	-48.0%	54,720	-7.0%
PJM JCPL DA PEAK	J2	2,760	5,420	-49.1%	2,970	-7.1%
PJM NI HUB 5MW REAL TIME	B3	41,838	19,135	118.6%	43,076	-2.9%
PJM NI HUB 5MW REAL TIME	B6	1,209,550	450,013	168.8%	1,287,606	-6.1%
PJM NILL DA OFF-PEAK	L3	524,577	126,385	315.1%	558,070	-6.0%
PJM NILL DA PEAK	N3	28,077	7,117	294.5%	29,834	-5.9%
PJM OFF-PEAK LMP SWAP FUT	JP	3,048	6,308	-51.7%	3,292	-7.4%
PJM PECO ZONE5MW PEAK CAL MO DAY AH	4N	0	342	-100.0%	0	-
PJM PEPKO DA OFF-PEAK	Q8	0	3,680	-100.0%	0	-
PJM PEPKO DA PEAK	R8	0	0	-	0	-
PJM PPL DA OFF-PEAK	F5	41,093	28,305	45.2%	46,085	-10.8%
PJM PPL DA PEAK	L5	2,210	2,223	-0.6%	2,483	-11.0%
PJM PSEG DA OFF-PEAK	W6	140,400	4,664	2,910.3%	140,400	0.0%
PJM PSEG DA PEAK	L6	5,100	220	2,218.2%	5,100	0.0%
PJM WES HUB PEAK LMP 50 M	4S	0	171	-100.0%	0	-
PJM WESTH DA OFF-PEAK	E4	1,224,892	1,271,962	-3.7%	1,345,764	-9.0%
PJM WESTHDA PEAK	J4	67,012	70,872	-5.4%	73,870	-9.3%
PJM WESTH RT OFF-PEAK	N9	3,617,671	2,755,128	31.3%	3,968,290	-8.8%
PJM WESTH RT PEAK	L1	209,158	126,228	65.7%	224,367	-6.8%
PLASTICS	PGP	1,676	3,235	-48.2%	1,849	-9.4%
PLASTICS	PPP	0	0	-	0	-
PREMIUM UNLD 10P FOB MED	3G	490	1,059	-53.7%	617	-20.6%
PREMIUM UNLD 10PPM CARGOE	4G	0	0	-	0	-
PREMIUM UNLEAD 10PPM FOB	8G	3	151	-98.0%	53	-94.3%
PREM UNL GAS 10PPM RDAM FOB BALMO	7N	0	13	-100.0%	0	-
PREM UNL GAS 10PPM RDAM FOB SWAP	7L	43	30	43.3%	139	-69.1%
PROPANE NON-LDH MB (OPIS) BALMO SWP	1S	530	250	112.0%	0	-
PROPANE NON-LDH MT. BEL (OPIS) SWP	1R	32,982	16,330	102.0%	27,613	19.4%
RBOB CALENDAR SWAP	RL	13,388	16,374	-18.2%	12,122	10.4%
RBOB CRACK SPREAD	RM	3,978	2,352	69.1%	5,246	-24.2%
RBOB CRACK SPREAD BALMO S	1E	25	0	-	0	-
RBOB GASOLINE BALMO CLNDR	1D	1,126	1,015	10.9%	24	4,591.7%



NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity		Open Interest MAY 2016	Open Interest MAY 2015	% CHG	Open Interest APR 2016	% CHG
Energy Futures						
RBOB PHY	RBL	0	0	0.0%	0	0.0%
RBOB SPREAD (PLATTS) SWAP	RI	75	101	-25.7%	80	-6.3%
RBOB UP-DOWN CALENDAR SWA	RV	0	15,389	-100.0%	0	-
RBOB VS HEATING OIL SWAP	RH	2,641	1,550	70.4%	2,796	-5.5%
ROCKIES KERN OPAL - NW IN	IR	736	0	-	736	0.0%
SAN JUAN BASIS SWAP	NJ	34,854	4,774	630.1%	28,197	23.6%
SAN JUAN PIPE SWAP	XX	0	0	-	0	-
SINGAPORE 180CST BALMO	BS	20	15	33.3%	161	-87.6%
SINGAPORE 380CST BALMO	BT	164	122	34.4%	103	59.2%
SINGAPORE 380CST FUEL OIL	SE	7,514	8,962	-16.2%	8,594	-12.6%
SINGAPORE FUEL 180CST CAL	UA	2,154	2,855	-24.6%	2,024	6.4%
SINGAPORE FUEL OIL SPREAD	SD	1,443	1,093	32.0%	1,058	36.4%
SINGAPORE GASOIL	MTB	163	143	14.0%	175	-6.9%
SINGAPORE GASOIL	MTS	5,823	4,950	17.6%	5,475	6.4%
SINGAPORE GASOIL	STF	0	0	-	0	-
SINGAPORE GASOIL	STL	0	0	-	0	-
SINGAPORE GASOIL	STZ	0	400	-100.0%	0	-
SINGAPORE GASOIL BALMO	VU	0	0	-	12	-100.0%
SINGAPORE GASOIL CALENDAR	MSG	110	0	-	140	-21.4%
SINGAPORE GASOIL SWAP	SG	9,656	6,588	46.6%	7,528	28.3%
SINGAPORE GASOIL VS ICE	GA	6,870	5,400	27.2%	4,815	42.7%
SINGAPORE JET KERO BALMO	BX	0	0	-	0	-
SINGAPORE JET KERO GASOIL	RK	3,005	2,095	43.4%	3,280	-8.4%
SINGAPORE JET KEROSENE SW	KS	1,836	4,602	-60.1%	2,044	-10.2%
SINGAPORE JET KERO VS. GASOIL BALMO	ZO	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEADED BALMO	1P	1,528	420	263.8%	1,860	-17.8%
SINGAPORE MOGAS 92 UNLEADED SWP	1N	11,887	13,786	-13.8%	13,613	-12.7%
SINGAPORE NAPHTHA BALMO	KU	0	0	-	0	-
SINGAPORE NAPHTHA SWAP	SP	0	875	-100.0%	0	-
SING FUEL	MSD	0	0	-	5	-100.0%
SOCAL BASIS SWAP	NS	0	1,880	-100.0%	0	-
SOCAL PIPE SWAP	XN	3,360	856	292.5%	3,360	0.0%
SONAT BASIS SWAP FUTURE	SZ	3,759	6,322	-40.5%	4,348	-13.5%
SOUTHERN NAT LA NAT GAS	M8	0	3,680	-100.0%	0	-
SOUTH STAR TEX OKLHM KNS	8Z	876	2,054	-57.4%	1,000	-12.4%
Sumas Basis Swap	NK	11,216	10,579	6.0%	10,885	3.0%
SUMAS NAT GAS PLATTS FIXED PRICE	DVS	1,403	0	-	1,527	-8.1%
TC2 ROTTERDAM TO USAC 37K	TM	0	0	-	0	-
TC5 RAS TANURA TO YOKOHAM	TH	10	10	0.0%	15	-33.3%
TCO BASIS SWAP	TC	38,831	67,465	-42.4%	42,294	-8.2%
TCO NG INDEX SWAP	Q1	1,960	1,960	0.0%	2,200	-10.9%
TD3 MEG TO JAPAN 250K MT	TL	0	0	-	0	-
TENN 800 LEG NAT GAS INDE	L4	527	0	-	1,037	-49.2%
TENNESSEE 500 LEG BASIS S	NM	1,766	3,662	-51.8%	1,774	-0.5%
TENNESSEE 500 LEG NG INDE	Y7	0	0	-	0	-
TENNESSEE 500 LEG NG SWIN	T7	0	0	-	0	-
TENNESSEE 800 LEG NG BASI	6Z	1,162	2,142	-45.8%	1,716	-32.3%
TENNESSEE ZONE 0 BASIS SW	NQ	1,396	0	-	1,520	-8.2%
Tetco ELA Basis	TE	0	306	-100.0%	0	-
TETCO M-3 INDEX	IX	11,480	4,464	157.2%	10,098	13.7%
Tetco STX Basis	TX	3,078	1,679	83.3%	3,388	-9.1%
TEXAS EASTERN ZONE M-3 BA	NX	25,474	16,724	52.3%	23,857	6.8%
TEXAS GAS ZONE1 NG BASIS	9F	15,018	18,224	-17.6%	15,173	-1.0%

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NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity		Open Interest MAY 2016	Open Interest MAY 2015	% CHG	Open Interest APR 2016	% CHG
Energy Futures						
TRANSCO ZONE 1 NG BASIS	8E	0	306	-100.0%	0	-
Transco Zone 3 Basis	CZ	8,338	9,678	-13.8%	8,404	-0.8%
TRANSCO ZONE4 BASIS SWAP	TR	35,793	43,561	-17.8%	39,390	-9.1%
TRANSCO ZONE 4 NAT GAS IN	B2	496	0	-	496	0.0%
TRANSCO ZONE 6 BASIS SWAP	NZ	5,092	5,568	-8.5%	5,697	-10.6%
TRANSCO ZONE 6 INDEX	IT	3,548	0	-	3,082	15.1%
TRANSCO ZONE 6 PIPE SWAP	XZ4	0	0	-	0	-
UCM FUT	UCM	85	40	112.5%	75	13.3%
ULSD 10PPM CIF MED BALMO	X7	3	0	-	35	-91.4%
ULSD 10PPM CIF MED SWAP	Z6	38	2	1,800.0%	42	-9.5%
ULSD 10PPM CIF MED VS ICE	Z7	102	410	-75.1%	84	21.4%
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	3,788	1,272	197.8%	4,625	-18.1%
UP DOWN GC ULSD VS NMX HO	LT	65,706	53,303	23.3%	68,126	-3.6%
USGC UNL 87 CRACK SPREAD	RU	0	1,100	-100.0%	0	-
VENTURA NAT GAS PLATTS FIXED PRICE	DVA	0	0	-	0	-
WAHA BASIS	NW	14,738	10,685	37.9%	14,532	1.4%
WAHA INDEX SWAP FUTURE	IY	5,198	0	-	5,426	-4.2%
WESTERN RAIL DELIVERY PRB	QP	3,060	6,030	-49.3%	3,465	-11.7%
WTI-BRENT BULLET SWAP	BY	0	30	-100.0%	0	-
WTI-BRENT CALENDAR SWAP	BK	75,832	130,869	-42.1%	70,783	7.1%
WTI CALENDAR	CS	132,829	142,839	-7.0%	131,378	1.1%
WTS (ARGUS) VS WTI SWAP	FF	28,311	44,085	-35.8%	29,816	-5.0%
WTS (ARGUS) VS WTI TRD MT	FH	3,430	9,142	-62.5%	3,790	-9.5%
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	51,508	244,252	-78.9%	55,747	-7.6%
BRENT OIL LAST DAY	BE	16,727	18,154	-7.9%	14,227	17.6%
BRENT OIL LAST DAY	BZO	17,253	0	-	4,041	326.9%
BRENT OIL LAST DAY	OS	37,834	41,949	-9.8%	37,655	0.5%
COAL API2 INDEX	CLA	22,150	15,260	45.2%	20,430	8.4%
COAL API2 INDEX	CQA	58,795	24,185	143.1%	54,920	7.1%
COAL API2 INDEX	MTC	150	151	-0.7%	150	0.0%
COAL API4 INDEX	RLA	100	1,090	-90.8%	100	0.0%
COAL API4 INDEX	RQA	705	175	302.9%	705	0.0%
COAL SWAP	CPF	465	570	-18.4%	465	0.0%
COAL SWAP	RPF	1,774	2,980	-40.5%	1,774	0.0%
CRUDE OIL 1MO	WA	506,903	415,647	22.0%	481,163	5.3%
CRUDE OIL APO	AO	296,805	518,440	-42.8%	305,926	-3.0%
CRUDE OIL CALNDR STRIP	6F	0	110	-100.0%	0	-
CRUDE OIL OUTRIGHTS	AH	1,350	600	125.0%	450	200.0%
CRUDE OIL OUTRIGHTS	DBP	1,680	6,180	-72.8%	1,890	-11.1%
CRUDE OIL PHY	CD	0	0	0.0%	0	0.0%
CRUDE OIL PHY	LC	91,873	98,298	-6.5%	106,582	-13.8%
CRUDE OIL PHY	LO	2,699,337	3,018,666	-10.6%	3,041,774	-11.3%
CRUDE OIL PHY	LO1	2,364	288	720.8%	1,048	125.6%
CRUDE OIL PHY	LO2	86	2	4,200.0%	38	126.3%
CRUDE OIL PHY	LO3	20	0	-	63	-68.3%
CRUDE OIL PHY	LO4	0	0	-	0	-



NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity	Open Interest MAY 2016	Open Interest MAY 2015	% CHG	Open Interest APR 2016	% CHG	
Energy Options						
CRUDE OIL PHY	LO5	0	0.0%	0	0.0%	
DAILY CRUDE OIL	DNM	0	-	0	-	
ELEC FINSETTLED	PML	103	-63.5%	105	-1.9%	
ELEC MISO PEAK	9T	420	0	420	0.0%	
ELEC MISO PEAK	OEM	0	0	0	-	
ELECTRICITY OFF PEAK	N9P	0	0	0	-	
ETHANOL	CE1	0	0	0	-	
ETHANOL	CE3	25	0	25	0.0%	
ETHANOL SWAP	CVR	13,050	-14.7%	12,059	8.2%	
ETHANOL SWAP	GVR	2,574	-76.5%	2,801	-8.1%	
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	125	264.8%	456	0.0%
HEATING OIL PHY	LB	205	1,422	-85.6%	335	-38.8%
HEATING OIL PHY	OH	70,732	59,548	18.8%	75,305	-6.1%
HENRY HUB FINANCIAL LAST	E7	5,774	14,698	-60.7%	5,914	-2.4%
HO 1 MONTH CLNDR OPTIONS	FA	600	0	800	-25.0%	
HUSTN SHIP CHNL PIPE SWP	PK	0	2,880	-100.0%	0	-
ISO NEW ENGLAND PK LMP	OE	0	0	0	-	
LLS CRUDE OIL	WJO	9,880	0	6,045	63.4%	
MCCLOSKEY ARA ARGS COAL	MTO	1,715	9,355	-81.7%	4,320	-60.3%
MCCLOSKEY RCH BAY COAL	MFO	2,460	2,440	0.8%	1,800	36.7%
NATURAL GAS	G10	0	0	0	-	
NATURAL GAS 12 M CSO FIN	G7	0	500	-100.0%	0	-
NATURAL GAS 1 M CSO FIN	G4	5,800	4,250	36.5%	5,500	5.5%
NATURAL GAS 2 M CSO FIN	G2	0	0	-	0	-
NATURAL GAS 3 M CSO FIN	G3	48,535	8,130	497.0%	33,235	46.0%
NATURAL GAS 5 M CSO FIN	G5	0	500	-100.0%	0	-
NATURAL GAS 6 M CSO FIN	G6	0	0	0	-	
NATURAL GAS OPTION ON CALENDAR STRP	6J	14,586	12,187	19.7%	14,186	2.8%
NATURAL GAS PHY	KD	0	0	0.0%	0	0.0%
NATURAL GAS PHY	LN	2,681,700	3,279,532	-18.2%	2,774,854	-3.4%
NATURAL GAS PHY	ON	102,052	120,371	-15.2%	116,629	-12.5%
NATURAL GAS PHY	ON1	0	0	-	0	-
NATURAL GAS PHY	ON2	0	0	-	0	-
NATURAL GAS PHY	ON3	0	0	-	0	-
NATURAL GAS PHY	ON4	0	0	-	0	-
NATURAL GAS PHY	ON5	0	0	0.0%	0	-
NATURAL GAS SUMMER STRIP	4D	0	0	-	0	-
NG HH 3 MONTH CAL	IC	0	0	-	250	-100.0%
N ROCKIES PIPE SWAP	ZR	5,310	4,539	17.0%	4,590	15.7%
NY HARBOR HEAT OIL SWP	AT	44,235	97,656	-54.7%	46,151	-4.2%
NYISO ZONE G 5MW PEAK OPTIONS	9U	420	105	300.0%	0	-
NYMEX EUROPEAN GASOIL APO	F7	204	1,538	-86.7%	405	-49.6%
NYMEX EUROPEAN GASOIL OPT	F8	0	220	-100.0%	0	-
PETROCHEMICALS	4H	7,123	15,724	-54.7%	8,120	-12.3%
PETROCHEMICALS	4I	0	0	-	0	-
PETROCHEMICALS	4J	3,100	4,055	-23.6%	1,950	59.0%
PETROCHEMICALS	4K	0	0	-	0	-
PETROCHEMICALS	CPR	495	0	-	495	0.0%
PETRO OUTRIGHT EURO	8H	50	300	-83.3%	75	-33.3%

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NYMEX/COMEX Exchange Open Interest Report - Monthly

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Energy Options						
PGE CITYGATE PIPE SWAP	CW	0	4,200	-100.0%	0	-
PJM CALENDAR STRIP	6O	0	640	-100.0%	0	-
PJM ELECTRIC	6OO	0	6	-100.0%	0	-
PJM MONTHLY	JO	0	82	-100.0%	0	-
PJM WES HUB PEAK CAL MTH	6OA	200	0	-	200	0.0%
PJM WES HUB PEAK CAL MTH	JOA	10,300	0	-	10,300	0.0%
PJM WES HUB PEAK LMP 50MW	PMA	1,569	0	-	1,364	15.0%
RBOB 1MO CAL SPD OPTIONS	ZA	0	0	-	1,350	-100.0%
RBOB CALENDAR SWAP	RA	3,032	11,628	-73.9%	1,207	151.2%
RBOB PHY	OB	33,331	32,717	1.9%	41,317	-19.3%
RBOB PHY	RF	0	0	-	8	-100.0%
ROTTERDAM 3.5%FUEL OIL CL	Q6	270	1,380	-80.4%	270	0.0%
SAN JUAN PIPE SWAP	PJ	2,980	1,456	104.7%	1,310	127.5%
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	280	78.6%	0	-
SHORT TERM NATURAL GAS	U02	0	0	-	800	-100.0%
SHORT TERM NATURAL GAS	U03	0	0	-	0	-
SHORT TERM NATURAL GAS	U04	0	0	-	0	-
SHORT TERM NATURAL GAS	U05	0	0	-	0	-
SHORT TERM NATURAL GAS	U06	0	0	-	0	-
SHORT TERM NATURAL GAS	U07	0	0	-	0	-
SHORT TERM NATURAL GAS	U08	0	0	-	0	-
SHORT TERM NATURAL GAS	U09	0	0	-	0	-
SHORT TERM NATURAL GAS	U10	0	0	-	0	-
SHORT TERM NATURAL GAS	U16	0	0	-	0	-
SHORT TERM NATURAL GAS	U17	0	0	-	0	-
SHORT TERM NATURAL GAS	U18	0	0	-	0	-
SHORT TERM NATURAL GAS	U19	0	0	-	0	-
SHORT TERM NATURAL GAS	U20	0	0	-	0	-
SHORT TERM NATURAL GAS	U21	0	0	-	0	-
SHORT TERM NATURAL GAS	U27	0	0	-	0	-
SHORT TERM NATURAL GAS	U28	0	0	0.0%	0	0.0%
SHORT TERM NATURAL GAS	U29	0	0	0.0%	0	0.0%
SHORT TERM NATURAL GAS	U30	0	0	-	0	-
SHORT TERM NATURAL GAS	U31	0	0	-	0	-
SINGAPORE FUEL OIL 180 CS	C5	0	0	-	0	-
SINGAPORE GASOIL CALENDAR	M2	300	0	-	300	0.0%
SINGAPORE JET FUEL CALEND	N2	1,100	300	266.7%	1,200	-8.3%
SOCAL PIPE SWAP	ZN	6,000	11,064	-45.8%	6,000	0.0%
WTI 12 MONTH CALENDAR OPT	WZ	0	500	-100.0%	0	-
WTI 6 MONTH CALENDAR OPTI	WM	0	0	-	0	-
WTI-BRENT BULLET SWAP	BV	14,050	39,025	-64.0%	10,500	33.8%

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NYMEX/COMEX Exchange Open Interest Report - Monthly

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Energy Options					
WTI CRUDE OIL 12 M CSO F	0	0	-	0	-
WTI CRUDE OIL 1 M CSO FI	362,775	360,630	0.6%	384,625	-5.7%
Metals Futures					
COMEX GOLD	502,184	398,883	25.9%	553,560	-9.3%
NYMEX HOT ROLLED STEEL	19,853	19,223	3.3%	21,914	-9.4%
NYMEX PLATINUM	62,643	74,809	-16.3%	64,072	-2.2%
PALLADIUM	22,378	29,292	-23.6%	22,801	-1.9%
URANIUM	6,872	4,490	53.1%	7,273	-5.5%
COMEX SILVER	198,844	178,002	11.7%	201,872	-1.5%
COMEX E-Mini GOLD	1,295	1,403	-7.7%	1,371	-5.5%
E-MINI SILVER	0	0	-	0	-
COMEX E-Mini SILVER	152	133	14.3%	75	102.7%
COMEX COPPER	217,856	164,274	32.6%	178,814	21.8%
COMEX MINY COPPER	60	119	-49.6%	36	66.7%
Aluminium MW Trans Prem Platts	27,890	9,488	194.0%	27,328	2.1%
ALUMINUM	6,198	0	-	6,571	-5.7%
ALUMINUM	287	207	38.6%	374	-23.3%
ALUMINUM	924	0	-	240	285.0%
ALUMINUM	1,734	0	-	1,337	29.7%
COPPER	4,788	4,142	15.6%	5,383	-11.1%
E-MICRO GOLD	2,467	1,174	110.1%	2,653	-7.0%
FERROUS PRODUCTS	315	500	-37.0%	360	-12.5%
FERROUS PRODUCTS	0	0	-	0	-
Gold Kilo	140	29	382.8%	143	-2.1%
IRON ORE 58 CHINA TSI FUTURES	0	0	-	0	-
IRON ORE 62 CHINA PLATTS FUTURES	1,230	464	165.1%	100	1,130.0%
IRON ORE 62 CHINA TSI FUTURES	24,432	16,888	44.7%	24,071	1.5%
LNDN ZINC	24	0	-	0	-
SILVER	835	787	6.1%	564	48.0%
Metals Options					
COMEX COPPER	3,367	1,703	97.7%	2,308	45.9%
COMEX GOLD	1,015,770	1,175,311	-13.6%	1,153,395	-11.9%
COMEX SILVER	133,697	185,094	-27.8%	131,206	1.9%
COPPER	0	0	-	0	-
GOLD	652	152	328.9%	232	181.0%
GOLD	365	190	92.1%	156	134.0%
GOLD	197	0	-	0	-
GOLD	0	0	-	0	-
GOLD	0	0	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	16,526	6,898	139.6%	18,616	-11.2%
IRON ORE 62 CHINA TSI PUT OPTION	16,394	24,730	-33.7%	18,597	-11.8%
NYMEX PLATINUM	7,923	15,752	-49.7%	5,902	34.2%
PALLADIUM	4,120	4,339	-5.0%	4,668	-11.7%
SHORT TERM	0	0	-	0	-
SHORT TERM GOLD	0	0	-	0	-
SHORT TERM GOLD	0	0	-	0	-
SILVER	0	0	-	0	-
SILVER	0	0	-	0	-



NYMEX/COMEX Exchange Open Interest Report - Monthly

	Commodity	Open Interest MAY 2016	Open Interest MAY 2015	% CHG	Open Interest APR 2016	% CHG
Metals Options						
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		59	106	-44.3%	60	-1.7%
Energy Futures		20,739,581	18,200,502	14.0%	21,740,938	-4.6%
Metals Futures		1,103,401	904,307	22.0%	1,120,912	-1.6%
TOTAL FUTURES		21,843,041	19,104,915	14.3%	22,861,910	-4.5%
 TOTAL OPTIONS GROUP						
Energy Options		7,266,050	8,537,528	-14.9%	7,706,884	-5.7%
Metals Options		1,199,011	1,414,169	-15.2%	1,335,080	-10.2%
TOTAL OPTIONS		8,465,061	9,951,697	-14.9%	9,041,964	-6.4%
 TOTAL COMBINED						
Commodities and Alternative Investments		59	106	-44.3%	60	-1.7%
Energy		28,005,631	26,738,030	4.7%	29,447,822	-4.9%
Metals		2,302,412	2,318,476	-0.7%	2,455,992	-6.3%
GRAND TOTAL		30,308,102	29,056,612	4.3%	31,903,874	-5.0%