



NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity	Open Interest NOV 2016	Open Interest NOV 2015	% CHG	Open Interest OCT 2016	% CHG
Commodities and Alternative Investments Futures					
COCOA TAS	7	72	-90.3%	25	-72.0%
COFFEE	1	8	-87.5%	5	-80.0%
COTTON	3	4	-25.0%	11	-72.7%
SUGAR 11	1	19	-94.7%	0	0.0%
Energy Futures					
CRUDE OIL PHY	2,104,270	1,655,962	27.1%	1,880,253	11.9%
CRUDE OIL	1,471	7,201	-79.6%	5,361	-72.6%
MINY WTI CRUDE OIL	6,177	5,480	12.7%	5,697	8.4%
BRENT OIL LAST DAY	109,250	167,581	-34.8%	123,994	-11.9%
HEATING OIL PHY	392,740	350,425	12.1%	402,501	-2.4%
HTG OIL	1,552	216	618.5%	2,004	-22.6%
MINY HTG OIL	0	1	-100.0%	0	0.0%
RBOB PHY	368,684	363,996	1.3%	395,571	-6.8%
MINY RBOB GAS	0	0	0.0%	0	0.0%
NATURAL GAS	107,510	92,959	15.7%	108,477	-0.9%
LTD NAT GAS	296,075	313,546	-5.6%	281,617	5.1%
MINY NATURAL GAS	2,648	2,685	-1.4%	2,794	-5.2%
PJM MONTHLY	5,162	10,250	-49.6%	5,702	-9.5%
NATURAL GAS PHY	1,157,192	1,008,247	14.8%	1,139,762	1.5%
RBOB GAS	882	594	48.5%	2,749	-67.9%
3.5% FUEL OIL CID MED SWA	800	153	422.9%	705	13.5%
3.5% FUEL OIL CIF BALMO S	30	10	200.0%	67	-55.2%
AEP-DAYTON HUB DAILY	258	303	-14.9%	272	-5.1%
AEP-DAYTON HUB MTHLY	974	2,068	-52.9%	1,051	-7.3%
AEP-DAYTON HUB OFF-PEAK M	734	2,124	-65.4%	801	-8.4%
ALGON CITY GATES NAT GAS	3,040	0	-	3,164	-3.9%
ALGONQUIN CITYGATES BASIS	3,131	450	595.8%	3,823	-18.1%
ANR LOUISIANA BASIS SWAP	121	856	-85.9%	0	-
ANR OKLAHOMA	3,811	6,925	-45.0%	3,931	-3.1%
APPALACHIAN COAL (PHY)	0	120	-100.0%	5	-100.0%
ARGUS LLS VS. WTI (ARG) T	12,294	18,298	-32.8%	11,523	6.7%
ARGUS PROPAN FAR EST INDE	2,079	1,044	99.1%	2,178	-4.5%
ARGUS PROPAN(SAUDI ARAMCO	571	674	-15.3%	799	-28.5%
AUSTRIALIAN COKE COAL	968	567	70.7%	912	6.1%
BRENT BALMO SWAP	76	0	-	682	-88.9%
BRENT CALENDAR SWAP	14,122	21,170	-33.3%	14,953	-5.6%
BRENT CFD(PLATTS) VS FRNT	0	0	-	0	-
BRENT CFD SWAP	0	0	-	0	-
BRENT FINANCIAL FUTURES	941	5,734	-83.6%	6,204	-84.8%
BRENT FINANCIAL FUTURES	0	33	-100.0%	0	-
BRENT FINANCIAL FUTURES	700	120	483.3%	1,050	-33.3%
BRENT OIL LAST DAY	0	0	0.0%	0	0.0%
BRENT OIL LAST DAY	0	0	0.0%	0	0.0%
CAISO SP15 EZGNHUB5 MW P	16,890	0	-	17,930	-5.8%
CAISO SP15 EZGNHUB5 PEAK	1,040	0	-	0	-
CANADIAN LIGHT SWEET OIL	10,140	6,021	68.4%	10,456	-3.0%
CARBON EUA EMISSIONS EURO	0	0	-	0	-
CENTERPOINT BASIS SWAP	20,939	16,390	27.8%	22,073	-5.1%
CENTERPOINT EAST INDEX	0	0	-	124	-100.0%
CENTER POINT NAT GAS FIXED PRICE	0	8	-100.0%	0	-

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Energy Futures						
CHICAGO ETHANOL SWAP	CU	58,744	40,803	44.0%	57,853	1.5%
CHICAGO ULSD (PLATTS) SWA	4C	6	47	-87.2%	9	-33.3%
CHICAGO ULSD PL VS HO SPR	5C	1,238	1,828	-32.3%	1,455	-14.9%
CHICAGO UNL GAS PL VS RBO	3C	42	78	-46.2%	180	-76.7%
CIG BASIS	CI	51,730	17,448	196.5%	52,641	-1.7%
CIG ROCKIES NG INDEX SWA	Z8	0	0	-	0	-
CINERGY HUB OFF-PEAK MONT	EJ	248	826	-70.0%	312	-20.5%
CINERGY HUB PEAK MONTH	EM	316	644	-50.9%	330	-4.2%
CIN HUB 5MW D AH O PK	K2	257,800	303,240	-15.0%	247,784	4.0%
CIN HUB 5MW D AH PK	H5	17,546	18,391	-4.6%	18,130	-3.2%
CIN HUB 5MW REAL TIME O P	H4	545,056	757,648	-28.1%	575,248	-5.2%
CIN HUB 5MW REAL TIME PK	H3	45,015	26,680	68.7%	45,605	-1.3%
COAL SWAP	ACM	343	490	-30.0%	398	-13.8%
COAL SWAP	SSI	20	409	-95.1%	30	-33.3%
COLUMB GULF MAINLINE NG B	5Z	21,754	39,344	-44.7%	23,192	-6.2%
COLUMBIA GULF MAIN NAT G	L2	0	1,829	-100.0%	372	-100.0%
COLUMBIA GULF NAT GAS FIXED PRICE	DCE	0	0	-	0	-
COLUMBIA GULF ONSHORE	GL	17,713	29,419	-39.8%	18,253	-3.0%
CONWAY NATURAL GASOLINE (OPIS) SWAP	8L	587	335	75.2%	740	-20.7%
CONWAY NORMAL BUTANE (OPIS) SWAP	8M	1,291	795	62.4%	1,430	-9.7%
CONWAY PROPANE 5 DECIMALS SWAP	8K	17,606	12,953	35.9%	16,855	4.5%
CRUDE OIL	CHB	0	0	-	0	-
CRUDE OIL	LPS	20,740	9,650	114.9%	20,474	1.3%
CRUDE OIL LAST DAY	26	0	0	-	0	-
CRUDE OIL OUTRIGHTS	37	0	0	-	0	-
CRUDE OIL OUTRIGHTS	42	30	89	-66.3%	0	-
CRUDE OIL OUTRIGHTS	CSW	1,690	0	-	1,230	37.4%
CRUDE OIL OUTRIGHTS	DBL	0	4,285	-100.0%	200	-100.0%
CRUDE OIL OUTRIGHTS	FE	0	0	-	0	-
CRUDE OIL OUTRIGHTS	GSW	80	0	-	0	-
CRUDE OIL OUTRIGHTS	HTT	9,395	0	-	10,340	-9.1%
CRUDE OIL OUTRIGHTS	WCC	10,820	14,520	-25.5%	11,615	-6.8%
CRUDE OIL PHY	CLL	0	0	0.0%	0	0.0%
CRUDE OIL SPRDS	38	250	200	25.0%	250	0.0%
CRUDE OIL SPRDS	KE	0	0	-	0	-
CRUDE OIL SPRDS	WTT	24,465	5,088	380.8%	21,155	15.6%
CRUDE OIL TRADE AT MARKER SINGAPORE	CLS	0	0	0.0%	0	0.0%
DAILY PJM	AOR	14,160	31,752	-55.4%	10,368	36.6%
DAILY PJM	IDO	15,416	27,512	-44.0%	15,136	1.8%
DAILY PJM	NOC	21,720	12,432	74.7%	17,376	25.0%
DAILY PJM	PAP	780	1,651	-52.8%	780	0.0%
DAILY PJM	PEO	13,000	36,928	-64.8%	12,265	6.0%
DAILY PJM	PNO	37,888	23,224	63.1%	35,860	5.7%
DAILY PJM	PNP	1,953	996	96.1%	2,134	-8.5%
DAILY PJM	PWO	72,280	27,544	162.4%	63,987	13.0%
DAILY PJM	PWP	3,094	1,344	130.2%	2,974	4.0%
DAILY PJM	WOR	59,280	34,440	72.1%	46,464	27.6%
DAILY PJM	ZAO	24,440	34,600	-29.4%	23,815	2.6%
DAILY PJM	ZGO	17,000	37,776	-55.0%	29,260	-41.9%
DAILY PJM	ZJO	8,760	12,144	-27.9%	23,540	-62.8%
DATED BRENT (PLATTS) DAILY SWAP	7G	0	0	-	0	-
DATED TO FRONTLINE BRENT	FY	16,495	11,917	38.4%	11,900	38.6%
DEMARC INDEX FUTURE	DI	0	0	-	0	-

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Energy Futures					
DEMARC SWING SWAP	0	0	-	8	-100.0%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-
DIESEL 10PPM BARGES FOB B	0	0	-	0	-
DIESEL10PPM BARG VS ICE LS	0	0	-	0	-
DLY GAS EURO-BOB OXY	0	0	-	0	-
DOMINION TRAN INC - APP I	4,511	2,561	76.1%	5,534	-18.5%
DOMINION TRANSMISSION INC	59,888	30,119	98.8%	61,219	-2.2%
DUBAI CRUDE OIL BALMO	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	6,167	8,090	-23.8%	2,989	106.3%
DY EURO 3.5% FUEL OI RDA	0	0	-	0	-
EASTERN RAIL DELIVERY CSX	2,400	3,128	-23.3%	2,755	-12.9%
EAST/WEST FUEL OIL SPREAD	159	925	-82.8%	170	-6.5%
EIA FLAT TAX ONHWAY DIESE	4,163	4,473	-6.9%	4,875	-14.6%
ELEC ERCOT DLY OFF PK	0	3,696	-100.0%	0	-
ELEC ERCOT DLY PEAK	42	186	-77.4%	42	0.0%
ELEC ERCOT DLY PEAK	0	0	-	0	-
ELEC ERCOT DLY PEAK	0	689	-100.0%	0	-
ELEC ERCOT DLY PEAK	0	132	-100.0%	0	-
ELEC ERCOT OFF PEAK	0	0	-	0	-
ELEC ERCOT OFF PEAK	0	8,624	-100.0%	0	-
ELEC FINSETTLED	2,804	1,576	77.9%	2,804	0.0%
ELEC FINSETTLED	210	1,275	-83.5%	315	-33.3%
ELEC MISO PEAK	210	1,531	-86.3%	315	-33.3%
ELEC MISO PEAK	1,184	2,036	-41.8%	1,268	-6.6%
ELEC NYISO OFF-PEAK	3,965	28,156	-85.9%	6,005	-34.0%
ELEC NYISO OFF-PEAK	21,956	37,600	-41.6%	23,588	-6.9%
ELECTRICITY ERCOT PEAK	0	0	-	0	-
ELECTRICITY OFF PEAK	51,544	28,857	78.6%	51,544	0.0%
ELECTRICITY OFF PEAK	0	1,586	-100.0%	0	-
ELECTRICITY OFF PEAK	3,965	23,520	-83.1%	6,005	-34.0%
ELEC WEST POWER OFF-PEAK	0	0	-	400	-100.0%
ELEC WEST POWER PEAK	5,390	0	-	5,390	0.0%
EL PASO PERMIAN INDEX SWA	0	0	-	0	-
EMMISSIONS	0	250	-100.0%	0	-
ERCOT NORTH ZMCPE 5MW OFFPEAK	600	2,520	-76.2%	480	25.0%
ERCOT NORTH ZMCPE 5MW OFFPEAK SWAP	2,040	29,400	-93.1%	3,965	-48.5%
ERCOT NORTH ZMCPE 5MW PEAK	147	2,672	-94.5%	294	-50.0%
ETHANOL T2 FOB ROTT INCL DUTY SWAP	3,601	3,049	18.1%	2,501	44.0%
EU LOW SULPHUR GASOIL CRACK	0	0	-	0	-
EURO 1% FUEL OIL NEW BALM	10	15	-33.3%	5	100.0%
EURO 3.5% FUEL OIL M CRK	0	0	-	0	-
EURO 3.5% FUEL OIL RDAM B	345	308	12.0%	294	17.3%
EURO 3.5% FUEL OIL SPREAD	3,070	1,440	113.2%	832	269.0%
EURO-DENOMINATED PETRO PROD	0	0	-	0	-
EURO-DENOMINATED PETRO PROD	0	0	-	0	-
EURO-DENOMINATED PETRO PROD	198	250	-20.8%	0	-
EURO GASOIL 10 CAL SWAP	0	5	-100.0%	0	-
EURO GASOIL 10PPM VS ICE	295	761	-61.2%	380	-22.4%
EUROPE 1% FUEL OIL NWE CA	422	326	29.4%	549	-23.1%
EUROPE 1% FUEL OIL RDAM C	34	86	-60.5%	51	-33.3%
EUROPE 3.5% FUEL OIL MED	1,012	277	265.3%	751	34.8%
EUROPE 3.5% FUEL OIL RDAM	12,074	9,503	27.1%	10,600	13.9%
EUROPEAN GASOIL (ICE)	3,179	3,890	-18.3%	3,289	-3.3%

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Energy Futures						
EUROPEAN NAPHTHA BALMO	KZ	273	46	493.5%	247	10.5%
EUROPEAN NAPHTHA CRACK SPR	EN	11,815	11,354	4.1%	10,169	16.2%
EUROPE DATED BRENT SWAP	UB	840	11,926	-93.0%	1,150	-27.0%
EUROPE JET KERO NWE CALSW	UJ	6	17	-64.7%	9	-33.3%
EUROPE NAPHTHA CALSWAP	UN	1,954	1,012	93.1%	1,966	-0.6%
EURO PROPANE CIF ARA SWA	PS	1,940	932	108.2%	1,776	9.2%
FL GAS ZONE 3 NAT GAS IND	Q9	0	0	-	1,860	-100.0%
FLORIDA GAS ZONE3 BASIS S	FP	3,506	3,814	-8.1%	4,286	-18.2%
FREIGHT MARKETS	FLP	1,315	408	222.3%	1,167	12.7%
FREIGHT MARKETS	FRC	0	0	-	0	-
FUEL OIL CRACK VS ICE	FO	19,666	17,086	15.1%	20,183	-2.6%
FUEL OIL NWE CRACK VS ICE	FI	38	258	-85.3%	57	-33.3%
FUEL OIL (PLATS) CAR CM	1W	441	82	437.8%	646	-31.7%
FUEL OIL (PLATS) CAR CN	1X	24	82	-70.7%	36	-33.3%
FUELOIL SWAP:CARGOES VS.B	FS	1,108	1,432	-22.6%	943	17.5%
GAS EURO-BOB OXY NWE BARGES	7H	5,285	5,507	-4.0%	5,081	4.0%
GAS EURO-BOB OXY NWE BARGES CRK	7K	23,902	33,763	-29.2%	22,141	8.0%
GASOIL 0.1 BRGS FOB VS IC	6V	0	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	20	50	-60.0%	0	-
GASOIL 0.1CIF MED VS ICE	Z5	80	89	-10.1%	85	-5.9%
GASOIL 0.1 CIF NWE VS ISE	TU	30	0	-	35	-14.3%
GASOIL 0.1 CIF VS ICE GAS	8W	0	0	-	0	-
GASOIL 0.1 CRG CIF NW VS	4V	0	0	-	0	-
GASOIL 0.1 RDAM BRGS VS I	WQ	49	107	-54.2%	51	-3.9%
GASOIL 0.1 ROTTERDAM BARG	VL	20	0	-	30	-33.3%
GASOIL 10P CRG CIF NW VS	3V	0	0	-	0	-
GASOIL 10PPM CARGOES CIF	TY	0	15	-100.0%	0	-
GASOIL 10PPM VS ICE SWAP	TP	639	196	226.0%	652	-2.0%
GASOIL BULLET SWAP	BG	0	0	-	0	-
GASOIL CALENDAR SWAP	GX	96	33	190.9%	115	-16.5%
GASOIL CRACK SPREAD CALEN	GZ	13,316	9,877	34.8%	12,595	5.7%
GASOIL MINI CALENDAR SWAP	QA	550	1,228	-55.2%	602	-8.6%
GASOLINE UP-DOWN (ARGUS)	UZ	0	0	-	0	-
GASOLINE UP-DOWN BALMO SW	1K	0	235	-100.0%	0	-
GC ULSD VS GC JET SPREAD	VV	0	0	-	0	-
GROUP THREE ULSD (PLATTS)	A7	300	0	-	300	0.0%
GRP THREE ULSD(PLT)VS HEA	A6	5,840	5,610	4.1%	7,067	-17.4%
GRP THREE UNL GS (PLT) VS	A8	4,829	4,699	2.8%	5,009	-3.6%
GULF COAST 3% FUEL OIL BA	VZ	1,469	833	76.4%	593	147.7%
GULF COAST GASOLINE CLNDR	GS	0	902	-100.0%	0	-
GULF COAST JET FUEL CLNDR	GE	1,301	1,391	-6.5%	1,260	3.3%
GULF COAST JET VS NYM 2 H	ME	36,224	33,401	8.5%	38,907	-6.9%
GULF COAST NO.6 FUEL OIL	MF	57,462	64,129	-10.4%	56,341	2.0%
GULF COAST NO.6 FUEL OIL	MG	5,272	8,701	-39.4%	5,112	3.1%
GULF COAST ULSD CALENDAR	LY	3,926	4,705	-16.6%	4,470	-12.2%
GULF COAST ULSD CRACK SPR	GY	3,777	9,117	-58.6%	4,299	-12.1%
HEATING OIL BALMO CLNDR S	1G	19	100	-81.0%	125	-84.8%
HEATING OIL CRCK SPRD BAL	1H	0	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	47,005	59,782	-21.4%	53,075	-11.4%



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HENRY HUB INDEX SWAP FUTU	IN	24,027	28,549	-15.8%	27,380	-12.2%
HENRY HUB SWAP	NN	1,331,857	1,480,978	-10.1%	1,355,050	-1.7%
HENRY HUB SWING FUTURE	SN	0	0	-	0	-
HOUSTON SHIP CHANNEL BASI	NH	25,526	22,815	11.9%	26,666	-4.3%
HOUSTON SHIP CHANNEL INDE	IP	0	0	-	0	-
HUSTN SHIP CHNL PIPE SWP	XJ	3,425	3,587	-4.5%	3,425	0.0%
ICE BRENT DUBAI SWAP	DB	22,011	1,055	1,986.4%	15,923	38.2%
ICE GASOIL BALMO SWAP	U9	0	0	-	0	-
IN DELIVERY MONTH EUA	6T	49,000	84,537	-42.0%	48,650	0.7%
INDIANA MISO	FAD	17,424	12,320	41.4%	15,840	10.0%
INDIANA MISO	FDM	0	0	-	0	-
INDIANA MISO	FTD	8,160	8,904	-8.4%	6,528	25.0%
INDIANA MISO	FTM	7,930	62,900	-87.4%	12,010	-34.0%
INDIANA MISO	PDD	909	396	129.5%	1,074	-15.4%
INDIANA MISO	PDM	0	1,946	-100.0%	0	-
INDIANA MISO	PTD	357	336	6.3%	306	16.7%
INDIANA MISO	PTM	0	1,050	-100.0%	0	-
INDONESIAN COAL	MCC	5	255	-98.0%	15	-66.7%
ISO NEW ENGLAND OFF-PEAK	KI	244	744	-67.2%	282	-13.5%
ISO NEW ENGLAND PK LMP	NI	294	856	-65.7%	329	-10.6%
JAPAN C&F NAPHTHA CRACK S	JB	708	682	3.8%	1,042	-32.1%
JAPAN C&F NAPHTHA SWAP	JA	1,565	1,626	-3.8%	1,487	5.2%
JAPAN NAPHTHA BALMO SWAP	E6	30	0	-	5	500.0%
JET AV FUEL (P) CAR FM ICE GAS SWAP	1V	57	66	-13.6%	81	-29.6%
JET BARGES VS ICE GASOIL	JR	0	15	-100.0%	0	-
JET CIF NWE VS ICE	JC	377	338	11.5%	461	-18.2%
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	-	0	-
JET FUEL UP-DOWN BALMO CL	1M	5,950	6,300	-5.6%	6,880	-13.5%
LA CARB DIESEL (OPIS)	LX	104	208	-50.0%	117	-11.1%
LA CARB DIESEL (OPIS) SWA	KL	550	499	10.2%	815	-32.5%
LA CARBOB GASOLINE(OPIS)S	JL	0	225	-100.0%	50	-100.0%
LA JET FUEL VS NYM NO 2 H	MQ	130	220	-40.9%	300	-56.7%
LA JET (OPIS) SWAP	JS	1,630	1,090	49.5%	2,060	-20.9%
LLS (ARGUS) CALENDAR SWAP	XA	0	0	-	0	-
LLS (ARGUS) VS WTI SWAP	WJ	29,617	54,217	-45.4%	32,071	-7.7%
MARS (ARGUS) VS WTI SWAP	YX	13,388	18,246	-26.6%	11,314	18.3%
MARS (ARGUS) VS WTI TRD M	YV	15,447	2,443	532.3%	17,929	-13.8%
MARS BLEND CRUDE OIL	MB	2,706	0	-	1,550	74.6%
MCCLOSKEY ARA ARGS COAL	MTF	77,596	152,500	-49.1%	87,715	-11.5%
MCCLOSKEY RCH BAY COAL	MFF	16,042	43,159	-62.8%	20,122	-20.3%
MGF FUT	MGF	0	55	-100.0%	0	-
MGN1 SWAP FUT	MGN	481	486	-1.0%	581	-17.2%
MICHCON NG INDEX SWAP	Y8	360	0	-	980	-63.3%
MICHIGAN BASIS	NF	15,305	6,998	118.7%	15,761	-2.9%
MICHIGAN HUB OFF-PEAK MON	HJ	0	0	-	0	-
MICHIGAN HUB PEAK MONTH S	HM	0	0	-	0	-
MICHIGAN MISO	HMO	167,664	146,504	14.4%	176,640	-5.1%
MICHIGAN MISO	HMW	11,594	10,461	10.8%	12,056	-3.8%
MINI GAS EUROBOB OXY NWE ARGS BALMO	MEB	488	128	281.3%	387	26.1%
MINI RBOB V. EBOBARG NWE BRGS BALMO	MXR	1,375	280	391.1%	220	525.0%
MINI RBOB V. EBOB(ARGUS) NWE BRGS	MXB	2,983	1,062	180.9%	3,230	-7.6%

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Energy Futures						
MISO 5MW OFF PEAK	4R	0	0	-	0	-
MISO 5MW PEAK	4Q	0	0	-	0	-
MJB FUT	MJB	0	0	-	0	-
MJC FUT	MJC	325	220	47.7%	428	-24.1%
MNC FUT	MNC	4,574	5,567	-17.8%	3,246	40.9%
MONT BELVIEU ETHANE 5 DECIMAL	C0	105,409	23,099	356.3%	100,182	5.2%
MONT BELVIEU ETHANE OPIS BALMO	8C	75	0	-	420	-82.1%
MONT BELVIEU LDH PROPANE 5 DECIMAL	B0	144,047	89,813	60.4%	140,296	2.7%
MONT BELVIEU LDH PROPANE OPIS BALMO	8O	603	675	-10.7%	1,489	-59.5%
MONT BELVIEU NATURAL GASOLINE 5 DEC	7Q	16,755	9,032	85.5%	17,125	-2.2%
MONT BELVIEU NATURAL GASOLINE BALMO	R0	20	90	-77.8%	25	-20.0%
MONT BELVIEU NORMAL BUTANE 5 DECIMAL	D0	37,635	33,618	11.9%	37,334	0.8%
MONT BELVIEU NORMAL BUTANE BALMO	8J	337	202	66.8%	268	25.7%
NAT GAS BASIS SWAP	SGW	0	0	-	0	-
NAT GAS BASIS SWAP	TZ6	13,763	3,118	341.4%	13,204	4.2%
NATURAL GAS	HBI	0	0	-	0	0.0%
NATURAL GAS	XAC	0	0	-	0	-
NATURAL GAS	XSC	0	0	-	0	-
NATURAL GAS FIXED PRICE SWAP FUTURES	CFS	124	1,960	-93.7%	244	-49.2%
NATURAL GAS FIXED PRICE SWAP FUTURES	DSF	1,924	5,548	-65.3%	2,224	-13.5%
NATURAL GAS FIXED PRICE SWAP FUTURES	MFS	124	1,464	-91.5%	244	-49.2%
NATURAL GAS FIXED PRICE SWAP FUTURES	PFS	22	323	-93.2%	44	-50.0%
NATURAL GAS FIXED PRICE SWAP FUTURES	WFS	28	391	-92.8%	55	-49.1%
NATURAL GAS FIXED PRICE SWAP FUTURES	Z5P	0	114	-100.0%	0	-
NATURAL GAS FIXED PRICE SWAP FUTURES	ZTS	4	48	-91.7%	8	-50.0%
NATURAL GAS INDEX	TZI	2,668	0	-	2,668	0.0%
NATURAL GAS PEN SWP	NP	292,150	343,780	-15.0%	282,753	3.3%
NEPOOL CNCTCT 5MW D AH O	P3	8,661	6,282	37.9%	10,701	-19.1%
NEPOOL CONECTIC 5MW D AH	P2	464	338	37.3%	569	-18.5%
NEPOOL INTR HUB 5MW D AH	H2	580,360	382,296	51.8%	563,502	3.0%
NEPOOL INTR HUB 5MW D AH	U6	38,667	18,692	106.9%	39,357	-1.8%
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	3,172	-100.0%	0	-
NEPOOL NE MASS 5MW D AH P	P7	0	168	-100.0%	105	-100.0%
NEPOOL NEW HAMP 5MW D AH	U2	0	84	-100.0%	0	-
NEPOOL NEW HAMP 5MW D AH	U3	0	1,586	-100.0%	0	-
NEPOOL RHD ISLD 5MW D AH	U4	2,936	13,713	-78.6%	3,545	-17.2%
NEPOOL RHODE IL 5MW D AH	U5	48,871	193,461	-74.7%	57,847	-15.5%
NEPOOL SE MASS 5MW D AH O	P5	0	793	-100.0%	0	-
NEPOOL SE MASS 5MW D AH P	P4	0	42	-100.0%	0	-
NEPOOL W CNT MASS 5MW D A	L9	12,564	43,728	-71.3%	14,196	-11.5%
NEPOOL W CNTR M 5MW D AH	R6	1,348	2,643	-49.0%	1,558	-13.5%
NEW ENGLAND HUB PEAK DAIL	CE	1,440	2,673	-46.1%	1,550	-7.1%
NEW YORK ETHANOL SWAP	EZ	2,600	2,290	13.5%	2,430	7.0%
NEW YORK HUB ZONE G PEAK	GN	3,546	1,617	119.3%	2,386	48.6%
NEW YORK HUB ZONE J PEAK	JN	2,257	759	197.4%	1,312	72.0%
NGPL MID-CONTINENT	NL	34,840	38,863	-10.4%	35,207	-1.0%
NGPL MIDCONTINENT INDEX	IW	180	0	-	1,048	-82.8%
NGPL MIDCONTINENT SWING S	PX	0	0	-	0	-
NGPL TEX/OK	PD	40,651	68,075	-40.3%	43,087	-5.7%
NGPL TEXOK INDEX	OI	0	480	-100.0%	0	-
NGPL TEXOK SWING SWAP	OX	0	0	-	0	-

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Energy Futures						
N ILLINOIS HUB DAILY	UD	198	123	61.0%	178	11.2%
N ILLINOIS HUB MTHLY	UM	280	712	-60.7%	300	-6.7%
NO 2 UP-DOWN SPREAD CALEN	UT	278	1,104	-74.8%	187	48.7%
NORTHEN NATURAL GAS DEMAR	PE	3,521	2,702	30.3%	3,613	-2.5%
NORTHEN NATURAL GAS VENTU	PF	5,925	2,689	120.3%	6,320	-6.2%
NORTHERN ILLINOIS OFF-PEA	UO	160	1,238	-87.1%	240	-33.3%
NORTHWEST ROCKIES BASIS S	NR	78,129	56,077	39.3%	78,142	0.0%
N ROCKIES PIPE SWAP	XR	608	790	-23.0%	668	-9.0%
NY1% VS GC SPREAD SWAP	VR	5,214	6,235	-16.4%	4,926	5.8%
NY 2.2% FUEL OIL (PLATTS)	Y3	300	640	-53.1%	300	0.0%
NY 3.0% FUEL OIL (PLATTS)	H1	775	1,525	-49.2%	750	3.3%
NY HARBOR 1% FUEL OIL BAL	VK	0	34	-100.0%	0	-
NY HARBOR HEAT OIL SWP	MP	11,884	18,111	-34.4%	11,706	1.5%
NY HARBOR LOW SULPUR GAS 1000MBBL	NLS	1,856	1,075	72.7%	2,206	-15.9%
NY HARBOR LOW SULPUR GASOIL 1000MT	SLS	0	0	-	0	-
NY HARBOR RESIDUAL FUEL 1	MM	7,143	7,433	-3.9%	7,158	-0.2%
NY HARBOR RESIDUAL FUEL C	ML	0	0	-	0	-
NYH NO 2 CRACK SPREAD CAL	HK	12,418	15,123	-17.9%	13,621	-8.8%
NY H OIL PLATTS VS NYMEX	YH	0	38	-100.0%	0	-
NYISO A	KA	840	6,130	-86.3%	1,260	-33.3%
NYISO A OFF-PEAK	KB	270	1,942	-86.1%	400	-32.5%
NYISO CAPACITY	LHV	290	0	-	168	72.6%
NYISO CAPACITY	NNC	1,706	2,224	-23.3%	1,796	-5.0%
NYISO CAPACITY	NRS	2,044	3,358	-39.1%	2,106	-2.9%
NYISO G	KG	84	1,265	-93.4%	126	-33.3%
NYISO G OFF-PEAK	KH	40	482	-91.7%	60	-33.3%
NYISO J	KJ	2,243	6,410	-65.0%	2,600	-13.7%
NYISO J OFF-PEAK	KK	444	1,014	-56.2%	496	-10.5%
NYISO ZONE A 5MW D AH O P	K4	164,280	362,480	-54.7%	183,456	-10.5%
NYISO ZONE A 5MW D AH PK	K3	7,335	17,017	-56.9%	9,702	-24.4%
NYISO ZONE C 5MW D AH O P	A3	18,239	25,106	-27.4%	27,623	-34.0%
NYISO ZONE C 5MW D AH PK	Q5	966	1,359	-28.9%	1,449	-33.3%
NYISO ZONE G 5MW D AH O P	D2	302,176	220,750	36.9%	303,200	-0.3%
NYISO ZONE G 5MW D AH PK	T3	18,557	21,829	-15.0%	20,219	-8.2%
NYISO ZONE J 5MW D AH O P	D4	193,096	58,994	227.3%	156,536	23.4%
NYISO ZONE J 5MW D AH PK	D3	11,832	9,429	25.5%	12,778	-7.4%
NY JET FUEL (ARGUS) VS HEATING OIL	5U	0	0	-	0	-
NY JET FUEL (PLATTS) HEAT OIL SWAP	1U	0	50	-100.0%	0	-
NYMEX ALUMINUM FUTURES	AN	1,549	2,409	-35.7%	1,531	1.2%
NYMEX ULSD VS NYMEX HO	UY	60	1,051	-94.3%	90	-33.3%
NY ULSD (ARGUS) VS HEATING OIL	7Y	5,081	5,093	-0.2%	5,071	0.2%
ONEOK OKLAHOMA NG BASIS	8X	2,323	2,932	-20.8%	2,361	-1.6%
ONTARIO POWER SWAPS	OFD	2,760	2,352	17.3%	2,208	25.0%
ONTARIO POWER SWAPS	OFM	56,344	181,331	-68.9%	65,199	-13.6%
ONTARIO POWER SWAPS	OPD	130	216	-39.8%	155	-16.1%
ONTARIO POWER SWAPS	OPM	1,690	8,120	-79.2%	2,110	-19.9%
PANHANDLE BASIS SWAP FUTU	PH	44,453	49,783	-10.7%	46,129	-3.6%
PANHANDLE INDEX SWAP FUTU	IV	0	496	-100.0%	992	-100.0%
PANHANDLE PIPE SWAP	XH	0	0	-	0	-
PERMIAN BASIS SWAP	PM	22,429	10,961	104.6%	22,720	-1.3%
PETROCHEMICALS	22	77	39	97.4%	47	63.8%
PETROCHEMICALS	32	60	37	62.2%	63	-4.8%
PETROCHEMICALS	51	0	0	-	0	-



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Energy Futures						
PETROCHEMICALS	81	0	-	0	-	
PETROCHEMICALS	8I	1,979	2,972	-33.4%	2,113	-6.3%
PETROCHEMICALS	91	371	59	528.8%	436	-14.9%
PETROCHEMICALS	HPE	8	50	-84.0%	12	-33.3%
PETROCHEMICALS	LPE	0	40	-100.0%	0	-
PETROCHEMICALS	MAC	0	0	-	0	-
PETROCHEMICALS	MAE	80	30	166.7%	90	-11.1%
PETROCHEMICALS	MAS	20	71	-71.8%	60	-66.7%
PETROCHEMICALS	MBE	2,785	3,573	-22.1%	2,775	0.4%
PETROCHEMICALS	MNB	3,575	1,766	102.4%	4,262	-16.1%
PETRO CRCKS & SPRDS ASIA	STI	0	462	-100.0%	0	-
PETRO CRCKS & SPRDS ASIA	STR	0	380	-100.0%	0	-
PETRO CRCKS & SPRDS ASIA	STS	190	52	265.4%	60	216.7%
PETRO CRCKS & SPRDS NA	CBA	0	0	-	0	-
PETRO CRCKS & SPRDS NA	CRB	453	1,162	-61.0%	556	-18.5%
PETRO CRCKS & SPRDS NA	EXR	2,506	921	172.1%	1,849	35.5%
PETRO CRCKS & SPRDS NA	FOC	2,940	2,025	45.2%	2,865	2.6%
PETRO CRCKS & SPRDS NA	GBB	250	0	-	300	-16.7%
PETRO CRCKS & SPRDS NA	GCC	675	0	-	525	28.6%
PETRO CRCKS & SPRDS NA	GCI	3,912	3,587	9.1%	4,097	-4.5%
PETRO CRCKS & SPRDS NA	GCM	0	0	-	31	-100.0%
PETRO CRCKS & SPRDS NA	GCU	23,301	29,282	-20.4%	23,431	-0.6%
PETRO CRCKS & SPRDS NA	GFC	250	0	-	0	-
PETRO CRCKS & SPRDS NA	HOB	13,198	13,434	-1.8%	13,519	-2.4%
PETRO CRCKS & SPRDS NA	KSD	0	390	-100.0%	0	-
PETRO CRCKS & SPRDS NA	MFR	0	0	-	0	-
PETRO CRCKS & SPRDS NA	NFC	0	0	-	0	-
PETRO CRCKS & SPRDS NA	NFG	0	0	-	220	-100.0%
PETRO CRCKS & SPRDS NA	NYF	350	1,025	-65.9%	375	-6.7%
PETRO CRCKS & SPRDS NA	NYH	450	0	-	450	0.0%
PETRO CRCKS & SPRDS NA	RBB	22,920	21,167	8.3%	24,924	-8.0%
PETRO CRCKS & SPRDS NA	RVG	15,431	750	1,957.5%	14,928	3.4%
PETRO CRCKS & SPRDS NA	SF3	30	0	-	0	-
PETRO CRK&SPRD EURO	1NB	3,568	3,391	5.2%	4,116	-13.3%
PETRO CRK&SPRD EURO	1ND	0	0	-	0	-
PETRO CRK&SPRD EURO	43	7	49	-85.7%	607	-98.8%
PETRO CRK&SPRD EURO	BFR	10	120	-91.7%	15	-33.3%
PETRO CRK&SPRD EURO	BOB	5,523	4,527	22.0%	5,182	6.6%
PETRO CRK&SPRD EURO	EBF	0	0	-	0	-
PETRO CRK&SPRD EURO	EOB	35	90	-61.1%	39	-10.3%
PETRO CRK&SPRD EURO	EPN	632	164	285.4%	697	-9.3%
PETRO CRK&SPRD EURO	EVC	6,721	3,426	96.2%	5,588	20.3%
PETRO CRK&SPRD EURO	FBT	0	230	-100.0%	0	-
PETRO CRK&SPRD EURO	FVB	0	27	-100.0%	0	-
PETRO CRK&SPRD EURO	GCB	0	0	-	345	-100.0%
PETRO CRK&SPRD EURO	GOC	130	190	-31.6%	111	17.1%
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	62	183	-66.1%	73	-15.1%
PETRO CRK&SPRD EURO	MUD	273	250	9.2%	298	-8.4%
PETRO CRK&SPRD EURO	NBB	0	0	-	10	-100.0%
PETRO CRK&SPRD EURO	NOB	1,199	725	65.4%	1,144	4.8%

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Energy Futures					
PETRO CRK&SPRD EURO	0	0	-	0	-
PETRO CRK&SPRD EURO	0	0	-	50	-100.0%
PETRO CRK&SPRD EURO	0	0	-	0	-
PETROLEUM PRODUCTS	0	0	-	0	-
PETROLEUM PRODUCTS	0	0	-	0	-
PETROLEUM PRODUCTS	0	10	-100.0%	0	-
PETROLEUM PRODUCTS	0	0	-	0	-
PETROLEUM PRODUCTS	0	0	-	0	-
PETROLEUM PRODUCTS	0	0	-	0	-
PETROLEUM PRODUCTS	0	0	-	0	-
PETROLEUM PRODUCTS	0	0	-	0	-
PETROLEUM PRODUCTS	0	0	-	0	-
PETROLEUM PRODUCTS	7,146	0	-	6,167	15.9%
PETROLEUM PRODUCTS	0	0	-	8	-100.0%
PETROLEUM PRODUCTS	0	0	-	0	-
PETROLEUM PRODUCTS	0	0	-	0	-
PETROLEUM PRODUCTS	0	0	-	0	-
PETROLEUM PRODUCTS	0	0	-	0	-
PETROLEUM PRODUCTS	129	0	-	1,172	-89.0%
PETROLEUM PRODUCTS ASIA	0	0	-	0	-
PETROLEUM PRODUCTS ASIA	2,206	1,995	10.6%	1,620	36.2%
PETRO OUTFRIGHT EURO	0	0	-	0	-
PETRO OUTFRIGHT EURO	120	100	20.0%	90	33.3%
PETRO OUTFRIGHT EURO	20	90	-77.8%	0	-
PETRO OUTFRIGHT EURO	9,600	8,607	11.5%	8,281	15.9%
PETRO OUTFRIGHT EURO	1,376	575	139.3%	1,160	18.6%
PETRO OUTFRIGHT EURO	2,142	1,344	59.4%	1,966	9.0%
PETRO OUTFRIGHT EURO	0	4	-100.0%	0	-
PETRO OUTFRIGHT EURO	200	278	-28.1%	201	-0.5%
PETRO OUTFRIGHT EURO	0	0	-	0	-
PETRO OUTFRIGHT EURO	266	45	491.1%	240	10.8%
PETRO OUTFRIGHT EURO	160	128	25.0%	128	25.0%
PETRO OUTFRIGHT EURO	0	0	-	0	-
PETRO OUTFRIGHT EURO	0	279	-100.0%	97	-100.0%
PETRO OUTFRIGHT EURO	0	0	-	0	-
PETRO OUTFRIGHT EURO	471	160	194.4%	276	70.7%
PETRO OUTFRIGHT EURO	0	52	-100.0%	0	-
PETRO OUTFRIGHT EURO	30	0	-	0	-
PETRO OUTFRIGHT EURO	0	0	-	0	-
PETRO OUTFRIGHT EURO	281	52	440.4%	44	538.6%
PETRO OUTFRIGHT EURO	33	10	230.0%	85	-61.2%
PETRO OUTFRIGHT EURO	148	13	1,038.5%	215	-31.2%
PETRO OUTFRIGHT EURO	341	139	145.3%	410	-16.8%
PETRO OUTFRIGHT EURO	423	348	21.6%	398	6.3%
PETRO OUTFRIGHT EURO	20	0	-	0	-
PETRO OUTFRIGHT EURO	0	0	-	0	-
PETRO OUTFRIGHT EURO	3,068	3,485	-12.0%	3,238	-5.3%
PETRO OUTFRIGHT EURO	0	0	-	0	-
PETRO OUTFRIGHT EURO	100	0	-	200	-50.0%
PETRO OUTFRIGHT EURO	766	256	199.2%	785	-2.4%
PETRO OUTFRIGHT EURO	0	0	-	0	-
PETRO OUTFRIGHT EURO	230	300	-23.3%	180	27.8%
PETRO OUTFRIGHT EURO	0	0	-	0	-
PETRO OUTFRIGHT EURO	0	30	-100.0%	150	-100.0%

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Energy Futures						
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	64	431	-85.2%	1,244	-94.9%
PETRO OUTFRIGHT NA	FOB	0	0	-	0	-
PETRO OUTFRIGHT NA	FOM	0	0	-	5	-100.0%
PETRO OUTFRIGHT NA	GBA	0	0	-	0	-
PETRO OUTFRIGHT NA	GUD	0	0	-	0	-
PETRO OUTFRIGHT NA	JE	88	310	-71.6%	126	-30.2%
PETRO OUTFRIGHT NA	JET	9,255	2,400	285.6%	10,490	-11.8%
PETRO OUTFRIGHT NA	MBL	230	288	-20.1%	161	42.9%
PETRO OUTFRIGHT NA	MEN	629	324	94.1%	388	62.1%
PETRO OUTFRIGHT NA	MEO	10,170	7,336	38.6%	10,031	1.4%
PETRO OUTFRIGHT NA	MFD	101	240	-57.9%	206	-51.0%
PETRO OUTFRIGHT NA	MMF	519	266	95.1%	359	44.6%
PETRO OUTFRIGHT NA	NYB	0	0	-	0	-
PETRO OUTFRIGHT NA	NYT	125	0	-	0	-
PETRO OUTFRIGHT NA	XER	0	60	-100.0%	0	-
PGE&E CITYGATE	PC	0	0	-	0	-
PJM AD HUB 5MW REAL TIME	V3	902,607	1,690,924	-46.6%	925,237	-2.4%
PJM AD HUB 5MW REAL TIME	Z9	43,394	76,657	-43.4%	47,440	-8.5%
PJM AEEO DA OFF-PEAK	X1	24,480	80,536	-69.6%	28,152	-13.0%
PJM AEEO DA PEAK	Y1	1,332	4,367	-69.5%	1,521	-12.4%
PJM APS ZONE DA OFF-PEAK	W4	2,379	16,491	-85.6%	3,603	-34.0%
PJM APS ZONE DA PEAK	S4	126	891	-85.9%	189	-33.3%
PJM ATSI ELEC	MOD	41,290	23,400	76.5%	15,640	164.0%
PJM ATSI ELEC	MPD	2,220	1,275	74.1%	845	162.7%
PJM BGE DA OFF-PEAK	R3	35,480	16,784	111.4%	35,888	-1.1%
PJM BGE DA PEAK	E3	1,933	955	102.4%	1,954	-1.1%
PJM COMED 5MW D AH O PK	D9	157,615	97,013	62.5%	182,095	-13.4%
PJM COMED 5MW D AH PK	D8	8,570	7,822	9.6%	9,830	-12.8%
PJM DAILY	JD	692	612	13.1%	704	-1.7%
PJM DAYTON DA OFF-PEAK	R7	117,000	164,520	-28.9%	99,510	17.6%
PJM DAYTON DA PEAK	D7	25,170	14,445	74.2%	27,280	-7.7%
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	27,200	74,240	-63.4%	31,280	-13.0%
PJM JCPL DA PEAK	J2	1,480	4,030	-63.3%	1,690	-12.4%
PJM NI HUB 5MW REAL TIME	B3	44,525	47,517	-6.3%	46,089	-3.4%
PJM NI HUB 5MW REAL TIME	B6	804,385	1,281,006	-37.2%	886,153	-9.2%
PJM NILL DA OFF-PEAK	L3	1,014,827	437,404	132.0%	853,688	18.9%
PJM NILL DA PEAK	N3	46,796	21,455	118.1%	44,504	5.2%
PJM OFF-PEAK LMP SWAP FUT	JP	1,516	4,760	-68.2%	1,760	-13.9%
PJM PECO ZONE5MW PEAK CAL MO DAY AH	4N	0	84	-100.0%	0	-
PJM PEPKO DA OFF-PEAK	Q8	0	0	-	0	-
PJM PEPKO DA PEAK	R8	0	0	-	0	-
PJM PPL DA OFF-PEAK	F5	10,309	68,289	-84.9%	15,613	-34.0%
PJM PPL DA PEAK	L5	546	3,861	-85.9%	819	-33.3%
PJM PSEG DA OFF-PEAK	W6	130,600	1,960	6,563.3%	132,640	-1.5%
PJM PSEG DA PEAK	L6	5,100	110	4,536.4%	5,100	0.0%

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Energy Futures						
PJM WES HUB PEAK LMP 50 M	4S	0	42	-100.0%	0	-
PJM WESTH DA OFF-PEAK	E4	870,257	1,343,096	-35.2%	926,969	-6.1%
PJM WESTHDA PEAK	J4	49,654	72,089	-31.1%	52,153	-4.8%
PJM WESTH RT OFF-PEAK	N9	2,602,641	3,114,021	-16.4%	2,755,586	-5.6%
PJM WESTH RT PEAK	L1	166,548	173,627	-4.1%	177,911	-6.4%
PLASTICS	PGP	1,662	2,363	-29.7%	1,079	54.0%
PLASTICS	PPP	0	0	-	0	-
PREMIUM UNLD 10P FOB MED	3G	206	343	-39.9%	180	14.4%
PREMIUM UNLD 10PPM CARGOE	4G	0	0	-	0	-
PREMIUM UNLEAD 10PPM FOB	8G	5	0	-	61	-91.8%
PREM UNL GAS 10PPM RDAM FOB BALMO	7N	0	0	-	0	-
PREM UNL GAS 10PPM RDAM FOB SWAP	7L	11	35	-68.6%	16	-31.3%
PROPANE NON-LDH MB (OPIS) BALMO SWP	1S	112	748	-85.0%	368	-69.6%
PROPANE NON-LDH MT. BEL (OPIS) SWP	1R	39,012	27,166	43.6%	31,653	23.2%
RBOB CALENDAR SWAP	RL	13,650	15,263	-10.6%	15,773	-13.5%
RBOB CRACK SPREAD	RM	3,143	3,104	1.3%	3,016	4.2%
RBOB CRACK SPREAD BALMO S	1E	0	0	-	0	-
RBOB GASOLINE BALMO CLNDR	1D	1,343	1,697	-20.9%	245	448.2%
RBOB PHY	RBL	0	0	0.0%	0	0.0%
RBOB (PLATTS) CAL SWAP	RY	0	0	-	0	-
RBOB SPREAD (PLATTS) SWAP	RI	44	103	-57.3%	50	-12.0%
RBOB UP-DOWN CALENDAR SWA	RV	0	20,135	-100.0%	0	-
RBOB VS HEATING OIL SWAP	RH	3,268	2,700	21.0%	3,100	5.4%
ROCKIES KERN OPAL - NW IN	IR	0	1,880	-100.0%	0	-
SAN JUAN BASIS SWAP	NJ	40,511	12,535	223.2%	43,007	-5.8%
SAN JUAN PIPE SWAP	XX	0	0	-	0	-
SINGAPORE 180CST BALMO	BS	24	51	-52.9%	42	-42.9%
SINGAPORE 380CST BALMO	BT	397	109	264.2%	25	1,488.0%
SINGAPORE 380CST FUEL OIL	SE	13,398	6,783	97.5%	11,679	14.7%
SINGAPORE FUEL 180CST CAL	UA	1,636	1,965	-16.7%	1,547	5.8%
SINGAPORE FUEL OIL SPREAD	SD	1,682	1,024	64.3%	1,468	14.6%
SINGAPORE GASOIL	MTB	585	50	1,070.0%	98	496.9%
SINGAPORE GASOIL	MTS	7,146	4,915	45.4%	6,769	5.6%
SINGAPORE GASOIL	STF	0	0	-	0	-
SINGAPORE GASOIL	STL	0	0	-	0	-
SINGAPORE GASOIL	STZ	0	350	-100.0%	0	-
SINGAPORE GASOIL CALENDAR	MSG	6	100	-94.0%	36	-83.3%
SINGAPORE GASOIL SWAP	SG	21,304	4,285	397.2%	18,759	13.6%
SINGAPORE GASOIL VS ICE	GA	16,885	3,995	322.7%	11,201	50.7%
SINGAPORE JET KERO BALMO	BX	0	0	-	0	-
SINGAPORE JET KERO GASOIL	RK	3,810	1,145	232.8%	3,690	3.3%
SINGAPORE JET KEROSENE SW	KS	2,006	2,819	-28.8%	2,135	-6.0%
SINGAPORE JET KERO VS. GASOIL BALMO	ZO	0	0	-	50	-100.0%
SINGAPORE MOGAS 92 UNLEADED BALMO	1P	1,386	175	692.0%	874	58.6%
SINGAPORE MOGAS 92 UNLEADED SWP	1N	21,419	10,756	99.1%	13,609	57.4%
SINGAPORE NAPHTHA BALMO	KU	0	0	-	0	-
SINGAPORE NAPHTHA SWAP	SP	0	0	-	0	-
SING FUEL	MSD	35	0	-	0	-
SOCAL BASIS SWAP	NS	0	24	-100.0%	0	-
SOCAL PIPE SWAP	XN	2,952	124	2,280.6%	3,624	-18.5%
SONAT BASIS SWAP FUTURE	SZ	792	7,356	-89.2%	852	-7.0%
SOUTHERN NAT LA NAT GAS	M8	0	0	-	0	-
SOUTH STAR TEX OKLHM KNS	8Z	554	1,588	-65.1%	464	19.4%

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Energy Futures						
Sumas Basis Swap	NK	9,626	11,275	-14.6%	9,757	-1.3%
SUMAS NAT GAS PLATTS FIXED PRICE	DVS	823	1,830	-55.0%	913	-9.9%
TC2 ROTTERDAM TO USAC 37K	TM	0	0	-	0	-
TC5 RAS TANURA TO YOKOHAM	TH	0	0	-	0	-
TCO BASIS SWAP	TC	28,502	49,360	-42.3%	30,776	-7.4%
TCO NG INDEX SWAP	Q1	728	3,416	-78.7%	976	-25.4%
TD3 MEG TO JAPAN 250K MT	TL	0	0	-	0	-
TENN 800 LEG NAT GAS INDE	L4	0	2,373	-100.0%	0	-
TENNESSEE 500 LEG BASIS S	NM	1,029	2,258	-54.4%	1,599	-35.6%
TENNESSEE 500 LEG NG INDE	Y7	0	0	-	0	-
TENNESSEE 500 LEG NG SWIN	T7	0	0	-	0	-
TENNESSEE 800 LEG NG BASI	6Z	732	2,136	-65.7%	852	-14.1%
TENNESSEE ZONE 0 BASIS SW	NQ	2,000	604	231.1%	2,240	-10.7%
Tetco ELA Basis	TE	0	0	-	0	-
TETCO M-3 INDEX	IX	6,976	6,288	10.9%	7,596	-8.2%
Tetco STX Basis	TX	2,008	3,295	-39.1%	2,098	-4.3%
TEXAS EASTERN ZONE M-3 BA	NX	22,376	14,857	50.6%	22,615	-1.1%
TEXAS GAS ZONE1 NG BASIS	9F	14,103	16,088	-12.3%	14,253	-1.1%
TRANSCO ZONE 1 NG BASIS	8E	0	0	-	0	-
Transco Zone 3 Basis	CZ	7,300	10,716	-31.9%	7,540	-3.2%
TRANSCO ZONE4 BASIS SWAP	TR	21,267	42,592	-50.1%	22,651	-6.1%
TRANSCO ZONE 4 NAT GAS IN	B2	0	0	-	0	-
TRANSCO ZONE 6 BASIS SWAP	NZ	6,893	4,542	51.8%	6,254	10.2%
TRANSCO ZONE 6 INDEX	IT	2,124	0	-	2,558	-17.0%
TRANSCO ZONE 6 PIPE SWAP	XZ4	0	0	-	0	-
UCM FUT	UCM	72	130	-44.6%	87	-17.2%
ULSD 10PPM CIF MED BALMO	X7	0	0	-	0	-
ULSD 10PPM CIF MED SWAP	Z6	0	0	-	0	-
ULSD 10PPM CIF MED VS ICE	Z7	45	238	-81.1%	46	-2.2%
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	8,458	6,135	37.9%	4,645	82.1%
UP DOWN GC ULSD VS NMX HO	LT	54,203	48,683	11.3%	55,322	-2.0%
USGC UNL 87 CRACK SPREAD	RU	0	1,125	-100.0%	0	-
VENTURA NAT GAS PLATTS FIXED PRICE	DVA	0	11	-100.0%	0	-
WAHA BASIS	NW	13,328	15,223	-12.4%	13,684	-2.6%
WAHA INDEX SWAP FUTURE	IY	1,268	1,712	-25.9%	1,764	-28.1%
WESTERN RAIL DELIVERY PRB	QP	1,500	3,715	-59.6%	1,865	-19.6%
WTI-BRENT BULLET SWAP	BY	500	0	-	0	-
WTI-BRENT CALENDAR SWAP	BK	50,789	107,383	-52.7%	51,413	-1.2%
WTI CALENDAR	CS	119,252	132,263	-9.8%	119,023	0.2%
WTS (ARGUS) VS WTI SWAP	FF	41,750	40,266	3.7%	42,210	-1.1%
WTS (ARGUS) VS WTI TRD MT	FH	2,670	5,592	-52.3%	3,242	-17.6%
Energy Options						
1 MO GASOIL CAL SWAP SPR	GXA	50	100	-50.0%	100	-50.0%
APPALACHIAN COAL	6K	0	0	-	0	-
BRENT 1 MONTH CAL	AA	0	0	-	0	-
BRENT CALENDAR SWAP	BA	24,041	135,778	-82.3%	27,305	-12.0%
BRENT OIL LAST DAY	BE	3,940	6,545	-39.8%	6,090	-35.3%
BRENT OIL LAST DAY	BZO	59,365	0	-	59,143	0.4%
BRENT OIL LAST DAY	OS	20,432	36,871	-44.6%	20,436	0.0%
COAL API2 INDEX	CLA	29,296	32,818	-10.7%	29,379	-0.3%



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Energy Options						
COAL API2 INDEX	CQA	100	47,095	-99.8%	100	0.0%
COAL API2 INDEX	MTC	0	0	-	0	-
COAL API4 INDEX	RLA	150	1,490	-89.9%	150	0.0%
COAL API4 INDEX	RQA	210	500	-58.0%	270	-22.2%
COAL SWAP	CPF	120	350	-65.7%	120	0.0%
COAL SWAP	RPF	1,080	3,545	-69.5%	1,080	0.0%
CRUDE OIL 1MO	WA	643,079	201,125	219.7%	640,901	0.3%
CRUDE OIL APO	AO	265,331	404,068	-34.3%	281,296	-5.7%
CRUDE OIL CALNDR STRIP	6F	0	110	-100.0%	0	-
CRUDE OIL OUTRIGHTS	AH	550	16,600	-96.7%	750	-26.7%
CRUDE OIL OUTRIGHTS	DBP	420	4,460	-90.6%	630	-33.3%
CRUDE OIL PHY	CD	0	0	0.0%	0	0.0%
CRUDE OIL PHY	LC	56,519	92,917	-39.2%	70,396	-19.7%
CRUDE OIL PHY	LO	2,688,852	2,354,324	14.2%	3,079,105	-12.7%
CRUDE OIL PHY	LO1	13,269	1,613	722.6%	2,285	480.7%
CRUDE OIL PHY	LO2	707	16	4,318.8%	125	465.6%
CRUDE OIL PHY	LO3	724	12	5,933.3%	52	1,292.3%
CRUDE OIL PHY	LO4	0	0	0.0%	0	0.0%
CRUDE OIL PHY	LO5	0	0	-	0	-
DAILY CRUDE OIL	DNM	0	0	-	0	-
ELEC FINSETTLED	PML	0	52	-100.0%	44	-100.0%
ELEC MISO PEAK	9T	0	2,520	-100.0%	420	-100.0%
ELEC MISO PEAK	OEM	0	0	-	0	-
ELECTRICITY OFF PEAK	N9P	0	0	-	0	-
ETHANOL	CE1	0	0	-	0	-
ETHANOL	CE3	0	0	-	0	-
ETHANOL SWAP	CVR	17,327	12,675	36.7%	16,183	7.1%
ETHANOL SWAP	GVR	3,262	6,444	-49.4%	3,189	2.3%
EURO-DENOMINATED PETRO PROD	EFB	0	0	-	0	-
EURO-DENOMINATED PETRO PROD	NWE	0	10	-100.0%	0	-
EUROPEAN JET KEROSENE NWE (PLATTS) AVG PRC	30	20	0	-	30	-33.3%
GASOIL CRACK SPREAD AVG PRICE OPTIONS	3U	0	0	-	0	-
GASOLINE	GCE	456	125	264.8%	456	0.0%
HEATING OIL CRK SPD AVG PRICE OPTIONS	3W	100	0	-	200	-50.0%
HEATING OIL PHY	LB	640	701	-8.7%	983	-34.9%
HEATING OIL PHY	OH	54,447	37,152	46.6%	76,750	-29.1%
HENRY HUB FINANCIAL LAST	E7	11,829	6,146	92.5%	11,104	6.5%
HO 1 MONTH CLNDR OPTIONS	FA	0	550	-100.0%	200	-100.0%
HUSTN SHIP CHNL PIPE SWP	PK	0	1,084	-100.0%	0	-
ISO NEW ENGLAND PK LMP	OE	0	0	-	0	-
LLS CRUDE OIL	WJO	9,290	4,080	127.7%	9,880	-6.0%
MCCLOSKEY ARA ARGS COAL	MTO	905	6,940	-87.0%	1,125	-19.6%
MCCLOSKEY RCH BAY COAL	MFO	75	1,285	-94.2%	325	-76.9%
NATURAL GAS	G10	0	0	-	0	-
NATURAL GAS 12 M CSO FIN	G7	0	1,700	-100.0%	0	-
NATURAL GAS 1 M CSO FIN	G4	43,550	22,600	92.7%	27,750	56.9%
NATURAL GAS 2 M CSO FIN	G2	1,380	3,000	-54.0%	1,000	38.0%
NATURAL GAS 3 M CSO FIN	G3	350	1,650	-78.8%	350	0.0%
NATURAL GAS 5 M CSO FIN	G5	0	0	-	0	-
NATURAL GAS 6 M CSO FIN	G6	5,100	3,000	70.0%	1,500	240.0%
NATURAL GAS OPTION ON CALENDAR STRP	6J	17,906	14,027	27.7%	18,686	-4.2%
NATURAL GAS PHY	KD	0	0	0.0%	0	0.0%
NATURAL GAS PHY	LN	2,352,528	2,799,812	-16.0%	2,380,289	-1.2%

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Energy Options						
NATURAL GAS PHY	ON	131,674	153,606	-14.3%	138,228	-4.7%
NATURAL GAS PHY	ON1	0	0	-	0	-
NATURAL GAS PHY	ON2	0	0	-	0	-
NATURAL GAS PHY	ON3	0	0	-	0	-
NATURAL GAS PHY	ON4	0	0	-	0	-
NATURAL GAS PHY	ON5	0	0	-	0	-
NATURAL GAS SUMMER STRIP	4D	0	0	-	0	-
NG HH 3 MONTH CAL	IC	0	0	-	0	-
N ROCKIES PIPE SWAP	ZR	9,780	9,337	4.7%	9,780	0.0%
NY HARBOR HEAT OIL SWP	AT	38,018	73,185	-48.1%	39,776	-4.4%
NYISO ZONE G 5MW PEAK OPTIONS	9U	10,660	0	-	420	2,438.1%
NYMEX EUROPEAN GASOIL APO	F7	30	1,283	-97.7%	30	0.0%
NYMEX EUROPEAN GASOIL OPT	F8	0	80	-100.0%	0	-
PETROCHEMICALS	4H	4,251	6,976	-39.1%	4,536	-6.3%
PETROCHEMICALS	4I	0	0	-	0	-
PETROCHEMICALS	4J	5,395	930	480.1%	5,300	1.8%
PETROCHEMICALS	4K	690	0	-	690	0.0%
PETROCHEMICALS	CPR	25	0	-	25	0.0%
PETRO OUTRIGHT EURO	8H	0	160	-100.0%	0	-
PGE CITYGATE PIPE SWAP	CW	0	600	-100.0%	0	-
PJM CALENDAR STRIP	6O	0	1,400	-100.0%	0	-
PJM ELECTRIC	6OO	0	6	-100.0%	0	-
PJM MONTHLY	JO	0	10	-100.0%	0	-
PJM WES HUB PEAK CAL MTH	6OA	1,050	200	425.0%	710	47.9%
PJM WES HUB PEAK CAL MTH	JOA	9,840	0	-	9,840	0.0%
PJM WES HUB PEAK LMP 50MW	PMA	11,439	0	-	8,963	27.6%
RBOB 1MO CAL SPD OPTIONS	ZA	0	0	-	50	-100.0%
RBOB CALENDAR SWAP	RA	1,325	5,106	-74.1%	2,453	-46.0%
RBOB PHY	OB	5,865	12,065	-51.4%	21,088	-72.2%
RBOB PHY	RF	40	0	-	0	-
ROTTERDAM 3.5%FUEL OIL CL	Q6	500	470	6.4%	510	-2.0%
SAN JUAN PIPE SWAP	PJ	8,616	4,732	82.1%	8,736	-1.4%
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	600	200	200.0%	1,000	-40.0%
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	-



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Energy Options						
SHORT TERM NATURAL GAS	U10	0	0	-	0	-
SHORT TERM NATURAL GAS	U16	0	0	-	0	-
SHORT TERM NATURAL GAS	U17	0	0	-	0	-
SHORT TERM NATURAL GAS	U18	0	0	-	0	-
SHORT TERM NATURAL GAS	U19	0	0	-	0	-
SHORT TERM NATURAL GAS	U20	0	0	-	0	-
SHORT TERM NATURAL GAS	U21	0	0	-	0	-
SHORT TERM NATURAL GAS	U27	0	0	-	0	-
SHORT TERM NATURAL GAS	U28	0	0	-	0	0.0%
SHORT TERM NATURAL GAS	U29	0	0	-	0	-
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	300	0.0%	300	0.0%
SINGAPORE JET FUEL CALEND	N2	980	1,500	-34.7%	840	16.7%
SOCAL PIPE SWAP	ZN	6,000	800	650.0%	7,200	-16.7%
WTI 12 MONTH CALENDAR OPT	WZ	0	0	-	0	-
WTI 6 MONTH CALENDAR OPTI	WM	0	0	-	0	-
WTI-BRENT BULLET SWAP	BV	21,050	20,750	1.4%	21,060	0.0%
WTI CRUDE OIL 12 M CSO F	7Z	0	0	-	0	-
WTI CRUDE OIL 1 M CSO FI	7A	384,314	336,924	14.1%	335,125	14.7%
Metals Futures						
COMEX GOLD	GC	404,424	395,654	2.2%	511,276	-20.9%
NYMEX HOT ROLLED STEEL	HR	17,151	22,896	-25.1%	16,863	1.7%
NYMEX PLATINUM	PL	69,055	76,588	-9.8%	71,127	-2.9%
PALLADIUM	PA	26,712	26,654	0.2%	22,825	17.0%
URANIUM	UX	4,751	4,277	11.1%	5,151	-7.8%
COMEX SILVER	SI	160,161	162,326	-1.3%	194,016	-17.4%
COMEX E-Mini GOLD	QO	1,912	1,160	64.8%	2,343	-18.4%
E-MINI SILVER	6Q	0	0	-	0	-
COMEX E-Mini SILVER	QI	143	115	24.3%	198	-27.8%
COMEX COPPER	HG	240,760	179,464	34.2%	200,654	20.0%
COMEX MINY COPPER	QC	132	97	36.1%	32	312.5%
Aluminium MW Trans Prem Platts	AUP	34,446	21,003	64.0%	30,013	14.8%
ALUMINUM	A38	41	0	-	62	-33.9%
ALUMINUM	AEP	6,102	3,237	88.5%	6,266	-2.6%
ALUMINUM	ALA	60	0	-	60	0.0%
ALUMINUM	ALI	59	137	-56.9%	283	-79.2%
ALUMINUM	EDP	6,859	0	-	5,019	36.7%
ALUMINUM	MJP	4,606	0	-	3,101	48.5%
COPPER	HGS	2,286	5,893	-61.2%	2,482	-7.9%
E-MICRO GOLD	MGC	2,765	1,625	70.2%	3,097	-10.7%
FERROUS PRODUCTS	BUS	452	77	487.0%	397	13.9%
FERROUS PRODUCTS	SSF	0	0	-	0	-
GOLD	GPS	0	0	-	0	-
Gold Kilo	GCK	40	5	700.0%	144	-72.2%
IRON ORE 58 CHINA TSI FUTURES	TIC	0	0	-	0	-
IRON ORE 62 CHINA PLATTS FUTURES	PIO	1,106	240	360.8%	1,440	-23.2%
IRON ORE 62 CHINA TSI FUTURES	TIO	20,103	20,572	-2.3%	20,388	-1.4%
LNDN ZINC	ZNC	0	24	-100.0%	27	-100.0%
METALS	LED	0	0	-	0	-

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



NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity	Open Interest NOV 2016	Open Interest NOV 2015	% CHG	Open Interest OCT 2016	% CHG
Metals Futures					
SILVER	777	805	-3.5%	1,040	-25.3%
Metals Options					
COMEX COPPER	3,185	3,881	-17.9%	5,389	-40.9%
COMEX GOLD	951,832	953,913	-0.2%	1,120,493	-15.1%
COMEX SILVER	101,204	94,670	6.9%	137,363	-26.3%
COPPER	0	0	-	0	-
GOLD	907	353	156.9%	1,185	-23.5%
GOLD	83	310	-73.2%	164	-49.4%
GOLD	300	250	20.0%	19	1,478.9%
GOLD	0	0	0.0%	21	-100.0%
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	14,608	9,807	49.0%	13,333	9.6%
IRON ORE 62 CHINA TSI PUT OPTION	12,854	23,050	-44.2%	15,731	-18.3%
NYMEX PLATINUM	6,814	3,482	95.7%	5,833	16.8%
PALLADIUM	1,939	4,474	-56.7%	3,569	-45.7%
SHORT TERM	0	0	-	0	-
SHORT TERM GOLD	0	0	-	0	-
SHORT TERM GOLD	0	0	-	0	-
SILVER	0	0	-	68	-100.0%
SILVER	0	0	-	135	-100.0%
SILVER	0	0	-	3	-100.0%
SILVER	0	0	-	0	0.0%
SILVER	0	0	-	0	-
TOTAL FUTURES GROUP					
Commodities and Alternative Investments Futures	12	103	-88.3%	41	-70.7%
Energy Futures	18,679,629	20,400,702	-8.4%	18,713,303	-0.2%
Metals Futures	1,004,903	922,849	8.9%	1,098,304	-8.5%
TOTAL FUTURES	19,684,544	21,323,654	-7.7%	19,811,648	-0.6%



NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity	Open Interest NOV 2016	Open Interest NOV 2015	% CHG	Open Interest OCT 2016	% CHG
TOTAL OPTIONS GROUP					
Energy Options	6,979,842	6,896,510	1.2%	7,386,837	-5.5%
Metals Options	1,093,726	1,094,190	0.0%	1,303,306	-16.1%
TOTAL OPTIONS	8,073,568	7,990,700	1.0%	8,690,143	-7.1%
TOTAL COMBINED					
Commodities and Alternative Investments	12	103	-88.3%	41	-70.7%
Energy	25,659,471	27,297,212	-6.0%	26,100,140	-1.7%
Metals	2,098,629	2,017,039	4.0%	2,401,610	-12.6%
GRAND TOTAL	27,758,112	29,314,354	-5.3%	28,501,791	-2.6%