



NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity	Open Interest MAR 2017	Open Interest MAR 2016	% CHG	Open Interest FEB 2017	% CHG
Commodities and Alternative Investments Futures					
COCOA TAS	7	9	-22.2%	12	-41.7%
COFFEE	0	13	-100.0%	0	-
COTTON	4	8	-50.0%	2	100.0%
SUGAR 11	1	19	-94.7%	0	0.0%
Energy Futures					
CRUDE OIL PHY	2,240,224	1,774,422	26.3%	2,129,674	5.2%
CRUDE OIL	3,932	5,375	-26.8%	3,933	0.0%
MINY WTI CRUDE OIL	4,375	3,836	14.1%	3,500	25.0%
BRENT OIL LAST DAY	131,625	159,648	-17.6%	137,538	-4.3%
HEATING OIL PHY	421,066	370,670	13.6%	406,113	3.7%
HTG OIL	200	1,125	-82.2%	219	-8.7%
MINY HTG OIL	0	2	-100.0%	1	-100.0%
RBOB PHY	389,241	399,679	-2.6%	391,920	-0.7%
MINY RBOB GAS	0	0	-	0	-
NATURAL GAS	124,269	103,048	20.6%	113,089	9.9%
LTD NAT GAS	377,909	269,780	40.1%	365,301	3.5%
MINY NATURAL GAS	1,308	3,228	-59.5%	1,830	-28.5%
PJM MONTHLY	3,324	11,600	-71.3%	3,624	-8.3%
NATURAL GAS PHY	1,383,409	1,092,396	26.6%	1,334,139	3.7%
RBOB GAS	1,174	3,377	-65.2%	1,162	1.0%
3.5% FUEL OIL CID MED SWA	732	891	-17.8%	829	-11.7%
3.5% FUEL OIL CIF BALMO S	5	50	-90.0%	90	-94.4%
AEP-DAYTON HUB DAILY	212	268	-20.9%	212	0.0%
AEP-DAYTON HUB MTHLY	700	1,622	-56.8%	770	-9.1%
AEP-DAYTON HUB OFF-PEAK M	500	1,378	-63.7%	550	-9.1%
ALGON CITY GATES NAT GAS	1,960	0	-	2,184	-10.3%
ALGONQUIN CITYGATES BASIS	1,800	1,800	0.0%	2,265	-20.5%
ANR LOUISIANA BASIS SWAP	0	856	-100.0%	31	-100.0%
ANR OKLAHOMA	3,262	6,683	-51.2%	3,355	-2.8%
APPALACHIAN COAL (PHY)	0	100	-100.0%	0	-
ARGUS LLS VS. WTI (ARG) T	11,737	15,738	-25.4%	17,958	-34.6%
ARGUS PROPAN FAR EST INDE	1,747	1,484	17.7%	1,587	10.1%
ARGUS PROPAN(SAUDI ARAMCO	781	770	1.4%	731	6.8%
AUSTRIALIAN COKE COAL	896	897	-0.1%	965	-7.2%
BRENT BALMO SWAP	0	210	-100.0%	0	-
BRENT CALENDAR SWAP	17,106	16,915	1.1%	16,267	5.2%
BRENT CFD SWAP	0	0	-	0	-
BRENT FINANCIAL FUTURES	1,101	7,063	-84.4%	3,114	-64.6%
BRENT FINANCIAL FUTURES	0	0	-	0	-
BRENT FINANCIAL FUTURES	0	80	-100.0%	0	-
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	6,450	0	-	7,700	-16.2%
CAISO SP15 EZGNHUB5 PEAK	1,250	0	-	0	-
CANADIAN LIGHT SWEET OIL	7,480	4,714	58.7%	8,590	-12.9%
CENTERPOINT BASIS SWAP	16,400	15,740	4.2%	17,478	-6.2%
CENTERPOINT EAST INDEX	0	0	-	0	-
CENTER POINT NAT GAS FIXED PRICE	0	0	-	0	-
CHICAGO ETHANOL SWAP	56,875	43,252	31.5%	57,941	-1.8%
CHICAGO ULSD (PLATTS) SWA	0	30	-100.0%	0	-

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Energy Futures						
CHICAGO ULSD PL VS HO SPR	5C	1,519	2,252	-32.5%	1,509	0.7%
CHICAGO UNL GAS PL VS RBO	3C	30	1,416	-97.9%	33	-9.1%
CIG BASIS	CI	42,327	41,527	1.9%	44,628	-5.2%
CIG ROCKIES NG INDEX SWA	Z8	720	930	-22.6%	0	-
CINERGY HUB OFF-PEAK MONT	EJ	132	658	-79.9%	136	-2.9%
CINERGY HUB PEAK MONTH	EM	288	428	-32.7%	288	0.0%
CIN HUB 5MW D AH O PK	K2	337,000	345,040	-2.3%	284,800	18.3%
CIN HUB 5MW D AH PK	H5	16,931	22,752	-25.6%	18,071	-6.3%
CIN HUB 5MW REAL TIME O P	H4	622,688	968,712	-35.7%	638,104	-2.4%
CIN HUB 5MW REAL TIME PK	H3	48,540	50,958	-4.7%	47,959	1.2%
COAL SWAP	ACM	275	290	-5.2%	220	25.0%
COAL SWAP	SSI	5	99	-94.9%	10	-50.0%
COLUMB GULF MAINLINE NG B	5Z	15,350	38,544	-60.2%	16,990	-9.7%
COLUMBIA GULF MAIN NAT G	L2	0	0	-	0	-
COLUMBIA GULF NAT GAS FIXED PRICE	DCE	0	0	-	0	-
COLUMBIA GULF ONSHORE	GL	12,925	25,527	-49.4%	14,382	-10.1%
CONWAY NATURAL GASOLINE (OPIS) SWAP	8L	933	689	35.4%	417	123.7%
CONWAY NORMAL BUTANE (OPIS) SWAP	8M	2,410	301	700.7%	1,014	137.7%
CONWAY PROPANE 5 DECIMALS SWAP	8K	14,340	14,725	-2.6%	15,040	-4.7%
CRUDE OIL	CHB	0	0	-	0	-
CRUDE OIL	LPS	19,250	18,876	2.0%	19,950	-3.5%
CRUDE OIL OUTRIGHTS	37	0	0	-	0	-
CRUDE OIL OUTRIGHTS	42	60	136	-55.9%	249	-75.9%
CRUDE OIL OUTRIGHTS	CC5	90	0	-	0	-
CRUDE OIL OUTRIGHTS	CSN	30	0	-	0	-
CRUDE OIL OUTRIGHTS	CSW	1,315	0	-	1,365	-3.7%
CRUDE OIL OUTRIGHTS	DBL	0	500	-100.0%	100	-100.0%
CRUDE OIL OUTRIGHTS	FE	0	0	-	0	-
CRUDE OIL OUTRIGHTS	GSW	70	0	-	100	-30.0%
CRUDE OIL OUTRIGHTS	HTT	20,070	1,140	1,660.5%	20,597	-2.6%
CRUDE OIL OUTRIGHTS	SSW	15	0	-	0	-
CRUDE OIL OUTRIGHTS	WCC	11,121	14,652	-24.1%	11,359	-2.1%
CRUDE OIL OUTRIGHTS	WCW	120	0	-	0	-
CRUDE OIL PHY	CLL	0	0	0.0%	0	0.0%
CRUDE OIL SPRDS	38	0	0	-	0	-
CRUDE OIL SPRDS	WTT	24,920	5,060	392.5%	29,740	-16.2%
CRUDE OIL TRADE AT MARKER SINGAPORE	CLS	0	0	0.0%	0	0.0%
DAILY PJM	AOR	10,176	16,848	-39.6%	14,688	-30.7%
DAILY PJM	IDO	14,504	16,800	-13.7%	16,863	-14.0%
DAILY PJM	NOC	14,400	14,976	-3.8%	11,520	25.0%
DAILY PJM	PAP	1,635	870	87.9%	1,776	-7.9%
DAILY PJM	PEO	13,960	15,360	-9.1%	17,315	-19.4%
DAILY PJM	PNO	95,656	29,856	220.4%	84,645	13.0%
DAILY PJM	PNP	3,855	852	352.5%	4,434	-13.1%
DAILY PJM	PWO	84,304	48,000	75.6%	92,520	-8.9%
DAILY PJM	PWP	4,365	2,715	60.8%	5,637	-22.6%
DAILY PJM	WOR	26,208	37,856	-30.8%	22,848	14.7%
DAILY PJM	ZAO	14,640	47,904	-69.4%	13,890	5.4%
DAILY PJM	ZGO	10,248	16,416	-37.6%	13,683	-25.1%
DAILY PJM	ZJO	2,440	5,280	-53.8%	4,075	-40.1%
DATED BRENT (PLATTS) DAILY SWAP	7G	0	0	-	0	-
DATED TO FRONTLINE BRENT	FY	8,745	7,363	18.8%	9,055	-3.4%
DEMARC INDEX FUTURE	DI	0	0	-	0	-



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Energy Futures						
DEMARC SWING SWAP	DT	0	0	-	0	-
DIESEL 10P BRG FOB RDM VS	7X	0	0	-	0	-
DIESEL10PPM BARG VS ICE LS	LSE	0	0	-	0	-
DLY GAS EURO-BOB OXY	GBR	0	0	-	0	-
DOMINION TRAN INC - APP I	IH	2,920	7,609	-61.6%	2,920	0.0%
DOMINION TRANSMISSION INC	PG	60,943	42,914	42.0%	60,985	-0.1%
DUBAI CRUDE OIL BALMO	BI	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	DC	21,377	1,536	1,291.7%	19,752	8.2%
DY EURO 3.5% FUEL OI RDA	FOR	0	0	-	225	-100.0%
EASTERN RAIL DELIVERY CSX	QX	1,301	2,732	-52.4%	2,005	-35.1%
EAST/WEST FUEL OIL SPREAD	EW	876	416	110.6%	887	-1.2%
EIA FLAT TAX ONHWAY DIESE	A5	4,351	5,744	-24.3%	4,286	1.5%
ELEC ERCOT DLY OFF PK	R4	0	0	-	0	-
ELEC ERCOT DLY PEAK	I7	60	49	22.4%	0	-
ELEC ERCOT DLY PEAK	N1	0	0	-	0	-
ELEC ERCOT DLY PEAK	R1	0	0	-	0	-
ELEC ERCOT OFF PEAK	O1	0	0	-	0	-
ELEC FINSETTLED	47	2,599	2,804	-7.3%	2,699	-3.7%
ELEC FINSETTLED	49	0	1,070	-100.0%	0	-
ELEC MISO PEAK	4L	215	1,162	-81.5%	215	0.0%
ELEC MISO PEAK	55	852	1,872	-54.5%	932	-8.6%
ELEC NYISO OFF-PEAK	4M	0	21,100	-100.0%	0	-
ELEC NYISO OFF-PEAK	58	15,744	34,464	-54.3%	17,152	-8.2%
ELECTRICITY OFF PEAK	46	47,744	51,544	-7.4%	49,504	-3.6%
ELECTRICITY OFF PEAK	4P	0	0	-	0	-
ELECTRICITY OFF PEAK	50	0	19,600	-100.0%	0	-
ELEC WEST POWER OFF-PEAK	MDA	1,250	0	-	0	-
ELEC WEST POWER PEAK	MDC	2,600	0	-	3,850	-32.5%
EL PASO PERMIAN INDEX SWA	IL	0	372	-100.0%	0	-
EMMISSIONS	CPL	0	0	-	0	-
ERCOT NORTH ZMCPE 5MW OFFPEAK	I8	0	520	-100.0%	0	-
ERCOT NORTH ZMCPE 5MW OFFPEAK SWAP	I6	0	17,725	-100.0%	0	-
ERCOT NORTH ZMCPE 5MW PEAK	I5	400	1,337	-70.1%	430	-7.0%
ETHANOL T2 FOB ROTT INCL DUTY SWAP	Z1	4,183	3,595	16.4%	4,341	-3.6%
EU LOW SULPHUR GASOIL CRACK	LSC	0	0	-	0	-
EURO 1% FUEL OIL NEW BALM	KX	0	0	-	5	-100.0%
EURO 3.5% FUEL OIL RDAM B	KR	499	239	108.8%	510	-2.2%
EURO 3.5% FUEL OIL SPREAD	FK	2,219	974	127.8%	2,558	-13.3%
EURO-DENOMINATED PETRO PROD	IBE	0	0	-	0	-
EURO-DENOMINATED PETRO PROD	NCP	0	0	-	99	-100.0%
EURO GASOIL 10 CAL SWAP	GT	0	0	-	0	-
EURO GASOIL 10PPM VS ICE	ET	263	912	-71.2%	289	-9.0%
EUROPE 1% FUEL OIL NWE CA	UF	260	382	-31.9%	290	-10.3%
EUROPE 1% FUEL OIL RDAM C	UH	10	135	-92.6%	0	-
EUROPE 3.5% FUEL OIL MED	UI	907	1,029	-11.9%	1,021	-11.2%
EUROPE 3.5% FUEL OIL RDAM	UV	12,219	8,471	44.2%	11,309	8.0%
EUROPEAN GASOIL (ICE)	7F	2,852	3,079	-7.4%	3,131	-8.9%
EUROPEAN NAPHTHA BALMO	KZ	398	187	112.8%	245	62.4%
EUROPEAN NAPHTHA CRACK SPR	EN	10,726	10,170	5.5%	10,343	3.7%
EUROPE DATED BRENT SWAP	UB	369	8,159	-95.5%	39	846.2%
EUROPE JET KERO NWE CALSW	UJ	36	38	-5.3%	0	-
EUROPE NAPHTHA CALSWAP	UN	2,914	1,364	113.6%	2,693	8.2%
EURO PROPANE CIF ARA SWA	PS	1,323	1,139	16.2%	1,475	-10.3%

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Energy Futures						
FL GAS ZONE 3 NAT GAS IND	Q9	0	0	-	0	-
FLORIDA GAS ZONE3 BASIS S	FP	0	1,041	-100.0%	868	-100.0%
FREIGHT MARKETS	FLP	998	684	45.9%	1,094	-8.8%
FUEL OIL CRACK VS ICE	FO	20,445	17,750	15.2%	18,468	10.7%
FUEL OIL NWE CRACK VS ICE	FI	0	190	-100.0%	0	-
FUEL OIL (PLATS) CAR CM	1W	105	154	-31.8%	158	-33.5%
FUEL OIL (PLATS) CAR CN	1X	0	84	-100.0%	0	-
FUELOIL SWAP:CARGOES VS.B	FS	1,013	1,474	-31.3%	1,043	-2.9%
GAS EURO-BOB OXY NWE BARGES	7H	5,723	8,156	-29.8%	5,670	0.9%
GAS EURO-BOB OXY NWE BARGES CRK	7K	29,810	34,979	-14.8%	31,244	-4.6%
GASOIL 0.1 BRGS FOB VS IC	6V	0	1	-100.0%	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	0	30	-100.0%	0	-
GASOIL 0.1CIF MED VS ICE	Z5	50	40	25.0%	105	-52.4%
GASOIL 0.1 CIF NWE VS ISE	TU	0	0	-	0	-
GASOIL 0.1 CIF VS ICE GAS	8W	0	0	-	20	-100.0%
GASOIL 0.1 CRG CIF NW VS	4V	0	0	-	0	-
GASOIL 0.1 RDAM BRGS VS I	WQ	25	78	-67.9%	35	-28.6%
GASOIL 0.1 ROTTERDAM BARG	VL	30	0	-	35	-14.3%
GASOIL 10P CRG CIF NW VS	3V	0	0	-	0	-
GASOIL 10PPM CARGOES CIF	TY	0	0	-	0	-
GASOIL 10PPM VS ICE SWAP	TP	954	192	396.9%	892	7.0%
GASOIL BULLET SWAP	BG	0	0	-	0	-
GASOIL CALENDAR SWAP	GX	65	82	-20.7%	70	-7.1%
GASOIL CRACK SPREAD CALEN	GZ	20,581	6,402	221.5%	21,074	-2.3%
GASOIL MINI CALENDAR SWAP	QA	402	815	-50.7%	277	45.1%
GASOLINE UP-DOWN BALMO SW	1K	0	250	-100.0%	0	-
GC ULSD VS GC JET SPREAD	VV	0	0	-	0	-
GROUP THREE ULSD (PLATTS)	A7	250	0	-	275	-9.1%
GRP THREE ULSD(PLT)VS HEA	A6	5,303	6,515	-18.6%	5,445	-2.6%
GRP THREE UNL GS (PLT) VS	A8	3,775	4,835	-21.9%	4,015	-6.0%
GULF COAST 3% FUEL OIL BA	VZ	543	1,003	-45.9%	2,560	-78.8%
GULF COAST GASOLINE CLNDR	GS	0	0	-	0	-
GULF COAST JET FUEL CLNDR	GE	1,071	725	47.7%	1,083	-1.1%
GULF COAST JET VS NYM 2 H	ME	36,351	33,191	9.5%	36,203	0.4%
GULF COAST NO.6 FUEL OIL	MF	50,723	61,544	-17.6%	52,287	-3.0%
GULF COAST NO.6 FUEL OIL	MG	5,221	8,914	-41.4%	5,301	-1.5%
GULF COAST ULSD CALENDAR	LY	3,176	5,012	-36.6%	3,446	-7.8%
GULF COAST ULSD CRACK SPR	GY	2,473	7,220	-65.7%	2,508	-1.4%
HEATING OIL BALMO CLNDR S	1G	175	0	-	0	-
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	43,535	66,494	-34.5%	43,387	0.3%
HENRY HUB INDEX SWAP FUTU	IN	30,153	36,684	-17.8%	25,271	19.3%
HENRY HUB SWAP	NN	1,278,678	1,408,818	-9.2%	1,286,593	-0.6%
HENRY HUB SWING FUTURE	SN	0	0	-	0	-
HOUSTON SHIP CHANNEL BASI	NH	22,471	25,554	-12.1%	23,401	-4.0%
HOUSTON SHIP CHANNEL INDE	IP	0	0	-	0	-
HUSTN SHIP CHNL PIPE SWP	XJ	2,225	3,425	-35.0%	2,617	-15.0%
ICE BRENT DUBAI SWAP	DB	20,433	2,640	674.0%	16,906	20.9%
IN DELIVERY MONTH EUA	6T	10,748	47,500	-77.4%	10,748	0.0%

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INDIANA MISO	21,840	17,240	26.7%	17,440	25.2%
INDIANA MISO	0	0	-	0	-
INDIANA MISO	3,936	10,088	-61.0%	3,936	0.0%
INDIANA MISO	0	39,200	-100.0%	0	-
INDIANA MISO	1,560	889	75.5%	1,946	-19.8%
INDIANA MISO	0	578	-100.0%	0	-
INDIANA MISO	336	248	35.5%	427	-21.3%
INDIANA MISO	0	0	-	0	-
INDONESIAN COAL	0	45	-100.0%	5	-100.0%
ISO NEW ENGLAND OFF-PEAK	140	548	-74.5%	154	-9.1%
ISO NEW ENGLAND PK LMP	170	574	-70.4%	197	-13.7%
JAPAN C&F NAPHTHA CRACK S	1,095	1,385	-20.9%	1,151	-4.9%
JAPAN C&F NAPHTHA SWAP	1,801	1,628	10.6%	1,659	8.6%
JAPAN NAPHTHA BALMO SWAP	30	170	-82.4%	47	-36.2%
JET AV FUEL (P) CAR FM ICE GAS SWAP	27	32	-15.6%	33	-18.2%
JET BARGES VS ICE GASOIL	0	21	-100.0%	0	-
JET CIF NWE VS ICE	452	393	15.0%	293	54.3%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-
JET FUEL CRG CIF NEW VS I	0	0	-	0	-
JET FUEL UP-DOWN BALMO CL	10,656	3,025	252.3%	2,975	258.2%
LA CARB DIESEL (OPIS)	52	156	-66.7%	65	-20.0%
LA CARB DIESEL (OPIS) SWA	227	1,522	-85.1%	359	-36.8%
LA CARBOB GASOLINE(OPIS)S	200	1,725	-88.4%	400	-50.0%
LA JET FUEL VS NYM NO 2 H	25	727	-96.6%	25	0.0%
LA JET (OPIS) SWAP	2,070	2,502	-17.3%	2,060	0.5%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-
LLS (ARGUS) VS WTI SWAP	26,860	41,264	-34.9%	28,905	-7.1%
MARS (ARGUS) VS WTI SWAP	13,403	15,921	-15.8%	14,880	-9.9%
MARS (ARGUS) VS WTI TRD M	23,852	7,536	216.5%	30,279	-21.2%
MARS BLEND CRUDE OIL	2,144	1,046	105.0%	2,694	-20.4%
MCCLOSKEY ARA ARGS COAL	72,640	112,857	-35.6%	72,937	-0.4%
MCCLOSKEY RCH BAY COAL	13,771	25,440	-45.9%	14,580	-5.5%
MGF FUT	148	60	146.7%	0	-
MGN1 SWAP FUT	474	640	-25.9%	566	-16.3%
MICHCON NG INDEX SWAP	0	0	-	0	-
MICHIGAN BASIS	10,919	9,056	20.6%	11,512	-5.2%
MICHIGAN MISO	186,480	222,920	-16.3%	197,040	-5.4%
MICHIGAN MISO	12,225	14,958	-18.3%	13,025	-6.1%
MINI GAS EUROBOB OXY NWE ARGS BALMO	438	244	79.5%	196	123.5%
MINI RBOB V. EBOBARG NWE BRGS BALMO	0	0	-	230	-100.0%
MINI RBOB V. EBOB(ARGUS) NWE BRGS	2,688	1,656	62.3%	3,514	-23.5%
MJB FUT	0	0	-	0	-
MJC FUT	323	358	-9.8%	251	28.7%
MNC FUT	4,871	5,506	-11.5%	4,274	14.0%
MONT BELVIEU ETHANE 5 DECIMAL	87,457	51,806	68.8%	94,216	-7.2%
MONT BELVIEU ETHANE OPIS BALMO	75	150	-50.0%	570	-86.8%
MONT BELVIEU LDH PROPANE 5 DECIMAL	109,507	121,706	-10.0%	116,404	-5.9%
MONT BELVIEU LDH PROPANE OPIS BALMO	774	833	-7.1%	3,137	-75.3%
MONT BELVIEU NATURAL GASOLINE 5 DEC	12,686	16,468	-23.0%	13,958	-9.1%
MONT BELVIEU NATURAL GASOLINE BALMO	210	252	-16.7%	160	31.3%
MONT BELVIEU NORMAL BUTANE 5 DECIMAL	38,437	33,176	15.9%	37,756	1.8%
MONT BELVIEU NORMAL BUTANE BALMO	1,635	459	256.2%	603	171.1%
NAT GAS BASIS SWAP	0	0	-	0	-

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Energy Futures					
NAT GAS BASIS SWAP	11,855	6,000	97.6%	12,351	-4.0%
NATURAL GAS	0	0	-	0	-
NATURAL GAS	44	0	-	0	-
NATURAL GAS	0	0	-	0	-
NATURAL GAS FIXED PRICE SWAP FUTURES	0	1,100	-100.0%	0	-
NATURAL GAS FIXED PRICE SWAP FUTURES	1,080	4,340	-75.1%	1,260	-14.3%
NATURAL GAS FIXED PRICE SWAP FUTURES	0	1,100	-100.0%	0	-
NATURAL GAS FIXED PRICE SWAP FUTURES	0	198	-100.0%	0	-
NATURAL GAS FIXED PRICE SWAP FUTURES	0	248	-100.0%	0	-
NATURAL GAS FIXED PRICE SWAP FUTURES	0	0	-	0	-
NATURAL GAS FIXED PRICE SWAP FUTURES	0	36	-100.0%	0	-
NATURAL GAS INDEX	1,708	610	180.0%	1,620	5.4%
NATURAL GAS PEN SWP	277,555	310,978	-10.7%	279,922	-0.8%
NEPOOL CNCTCT 5MW D AH O	3,936	4,696	-16.2%	4,288	-8.2%
NEPOOL CONECTIC 5MW D AH	213	254	-16.1%	233	-8.6%
NEPOOL INTR HUB 5MW D AH	608,905	335,751	81.4%	620,505	-1.9%
NEPOOL INTR HUB 5MW D AH	43,258	16,936	155.4%	43,718	-1.1%
NEPOOL NE MASS 5MW D AH O	0	0	-	0	-
NEPOOL NE MASS 5MW D AH P	0	640	-100.0%	0	-
NEPOOL NEW HAMP 5MW D AH	0	0	-	0	-
NEPOOL NEW HAMP 5MW D AH	0	0	-	0	-
NEPOOL RHD ISLD 5MW D AH	1,226	8,909	-86.2%	1,466	-16.4%
NEPOOL RHODE IL 5MW D AH	22,305	135,130	-83.5%	26,529	-15.9%
NEPOOL SE MASS 5MW D AH O	0	0	-	0	-
NEPOOL SE MASS 5MW D AH P	0	0	-	0	-
NEPOOL W CNT MASS 5MW D A	7,872	44,592	-82.3%	8,576	-8.2%
NEPOOL W CNTR M 5MW D AH	641	4,123	-84.5%	781	-17.9%
NEW ENGLAND HUB PEAK DAIL	1,331	1,550	-14.1%	1,394	-4.5%
NEW YORK ETHANOL SWAP	730	3,985	-81.7%	775	-5.8%
NEW YORK HUB ZONE G PEAK	1,550	2,092	-25.9%	2,877	-46.1%
NEW YORK HUB ZONE J PEAK	851	992	-14.2%	604	40.9%
NGPL MID-CONTINENT	29,184	39,657	-26.4%	31,456	-7.2%
NGPL MIDCONTINENT INDEX	0	4,280	-100.0%	0	-
NGPL MIDCONTINENT SWING S	0	0	-	0	-
NGPL TEX/OK	35,586	59,664	-40.4%	37,028	-3.9%
NGPL TEXOK INDEX	0	0	-	0	-
N ILLINOIS HUB DAILY	186	188	-1.1%	196	-5.1%
N ILLINOIS HUB MTHLY	200	440	-54.5%	220	-9.1%
NO 2 UP-DOWN SPREAD CALEN	1,535	914	67.9%	1,860	-17.5%
NORTHEN NATURAL GAS DEMAR	2,758	1,528	80.5%	2,850	-3.2%
NORTHEN NATURAL GAS VENTU	4,504	1,817	147.9%	4,876	-7.6%
NORTHERN ILLINOIS OFF-PEA	0	830	-100.0%	0	-
NORTHWEST ROCKIES BASIS S	63,077	74,298	-15.1%	67,169	-6.1%
N ROCKIES PIPE SWAP	456	759	-39.9%	487	-6.4%
NY1% VS GC SPREAD SWAP	7,825	5,393	45.1%	8,023	-2.5%
NY 2.2% FUEL OIL (PLATTS	0	214	-100.0%	80	-100.0%
NY 3.0% FUEL OIL (PLATTS	535	950	-43.7%	1,000	-46.5%
NY HARBOR 1% FUEL OIL BAL	0	30	-100.0%	0	-
NY HARBOR HEAT OIL SWP	11,124	15,315	-27.4%	11,679	-4.8%
NY HARBOR LOW SULPUR GAS 1000MBBL	1,522	700	117.4%	1,426	6.7%
NY HARBOR RESIDUAL FUEL 1	5,380	7,687	-30.0%	3,779	42.4%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-
NYH NO 2 CRACK SPREAD CAL	9,433	13,904	-32.2%	9,665	-2.4%

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Energy Futures						
NY H OIL PLATTS VS NYMEX	YH	0	11	-100.0%	0	-
NYISO A	KA	0	4,388	-100.0%	0	-
NYISO A OFF-PEAK	KB	0	1,330	-100.0%	0	-
NYISO CAPACITY	LHV	340	0	-	344	-1.2%
NYISO CAPACITY	NNC	1,903	2,207	-13.8%	1,634	16.5%
NYISO CAPACITY	NRS	1,647	2,780	-40.8%	1,668	-1.3%
NYISO G	KG	0	451	-100.0%	0	-
NYISO G OFF-PEAK	KH	0	240	-100.0%	0	-
NYISO J	KJ	1,366	5,232	-73.9%	1,466	-6.8%
NYISO J OFF-PEAK	KK	300	860	-65.1%	330	-9.1%
NYISO ZONE A 5MW D AH O P	K4	146,310	336,647	-56.5%	158,310	-7.6%
NYISO ZONE A 5MW D AH PK	K3	11,380	13,029	-12.7%	11,780	-3.4%
NYISO ZONE C 5MW D AH O P	A3	0	19,600	-100.0%	0	-
NYISO ZONE C 5MW D AH PK	Q5	0	1,070	-100.0%	0	-
NYISO ZONE G 5MW D AH O P	D2	348,341	308,269	13.0%	356,741	-2.4%
NYISO ZONE G 5MW D AH PK	T3	22,310	24,521	-9.0%	24,160	-7.7%
NYISO ZONE J 5MW D AH O P	D4	279,821	135,621	106.3%	281,821	-0.7%
NYISO ZONE J 5MW D AH PK	D3	17,498	14,006	24.9%	16,198	8.0%
NY JET FUEL (PLATTS) HEAT OIL SWAP	1U	0	0	-	0	-
NYMEX ALUMINUM FUTURES	AN	1,064	1,188	-10.4%	772	37.8%
NYMEX ULSD VS NYMEX HO	UY	0	576	-100.0%	0	-
NY ULSD (ARGUS) VS HEATING OIL	7Y	2,601	2,662	-2.3%	3,943	-34.0%
ONEOK OKLAHOMA NG BASIS	8X	1,325	3,941	-66.4%	1,524	-13.1%
ONTARIO POWER SWAPS	OFD	960	3,952	-75.7%	960	0.0%
ONTARIO POWER SWAPS	OFM	35,610	128,495	-72.3%	39,360	-9.5%
ONTARIO POWER SWAPS	OPD	40	265	-84.9%	90	-55.6%
ONTARIO POWER SWAPS	OPM	1,060	5,090	-79.2%	1,175	-9.8%
PANHANDLE BASIS SWAP FUTU	PH	34,969	45,941	-23.9%	36,594	-4.4%
PANHANDLE INDEX SWAP FUTU	IV	0	558	-100.0%	0	-
PANHANDLE PIPE SWAP	XH	864	0	-	0	-
PERMIAN BASIS SWAP	PM	18,902	16,485	14.7%	19,739	-4.2%
PETROCHEMICALS	22	94	22	327.3%	32	193.8%
PETROCHEMICALS	32	102	29	251.7%	72	41.7%
PETROCHEMICALS	8I	3,487	2,196	58.8%	2,374	46.9%
PETROCHEMICALS	91	594	155	283.2%	547	8.6%
PETROCHEMICALS	HPE	0	0	-	0	-
PETROCHEMICALS	LPE	0	0	-	0	-
PETROCHEMICALS	MAC	50	80	-37.5%	40	25.0%
PETROCHEMICALS	MAE	10	60	-83.3%	0	-
PETROCHEMICALS	MAS	10	50	-80.0%	30	-66.7%
PETROCHEMICALS	MBE	2,070	3,285	-37.0%	2,105	-1.7%
PETROCHEMICALS	MNB	2,195	2,179	0.7%	2,116	3.7%
PETRO CRCKS & SPRDS ASIA	STI	105	279	-62.4%	105	0.0%
PETRO CRCKS & SPRDS ASIA	STR	164	250	-34.4%	200	-18.0%
PETRO CRCKS & SPRDS ASIA	STS	50	0	-	100	-50.0%
PETRO CRCKS & SPRDS NA	CRB	937	1,306	-28.3%	970	-3.4%
PETRO CRCKS & SPRDS NA	EXR	3,020	1,884	60.3%	3,497	-13.6%
PETRO CRCKS & SPRDS NA	FOC	2,120	3,450	-38.6%	1,510	40.4%
PETRO CRCKS & SPRDS NA	GBB	740	0	-	700	5.7%
PETRO CRCKS & SPRDS NA	GCC	325	700	-53.6%	400	-18.8%
PETRO CRCKS & SPRDS NA	GCI	3,657	3,466	5.5%	3,764	-2.8%
PETRO CRCKS & SPRDS NA	GCM	0	18	-100.0%	0	-
PETRO CRCKS & SPRDS NA	GCU	20,293	28,771	-29.5%	22,876	-11.3%

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Energy Futures						
PETRO CRCKS & SPRDS NA	GFC	200	0	-	285	-29.8%
PETRO CRCKS & SPRDS NA	HOB	13,123	18,598	-29.4%	12,606	4.1%
PETRO CRCKS & SPRDS NA	KSD	75	130	-42.3%	75	0.0%
PETRO CRCKS & SPRDS NA	MFR	0	0	-	0	-
PETRO CRCKS & SPRDS NA	NFG	86	0	-	0	-
PETRO CRCKS & SPRDS NA	NYF	100	525	-81.0%	300	-66.7%
PETRO CRCKS & SPRDS NA	NYH	150	0	-	300	-50.0%
PETRO CRCKS & SPRDS NA	RBB	15,884	18,831	-15.6%	15,982	-0.6%
PETRO CRCKS & SPRDS NA	RVG	21,131	12,606	67.6%	22,816	-7.4%
PETRO CRCKS & SPRDS NA	SF3	16	19	-15.8%	26	-38.5%
PETRO CRK&SPRD EURO	1NB	3,809	5,567	-31.6%	3,539	7.6%
PETRO CRK&SPRD EURO	1ND	0	0	-	0	-
PETRO CRK&SPRD EURO	43	201	373	-46.1%	143	40.6%
PETRO CRK&SPRD EURO	BFR	0	90	-100.0%	0	-
PETRO CRK&SPRD EURO	BOB	5,159	6,661	-22.5%	5,328	-3.2%
PETRO CRK&SPRD EURO	EOB	79	100	-21.0%	45	75.6%
PETRO CRK&SPRD EURO	EPN	689	190	262.6%	605	13.9%
PETRO CRK&SPRD EURO	EVC	7,492	3,346	123.9%	6,648	12.7%
PETRO CRK&SPRD EURO	FBT	0	190	-100.0%	0	-
PETRO CRK&SPRD EURO	FVB	0	0	-	0	-
PETRO CRK&SPRD EURO	GCB	200	25	700.0%	50	300.0%
PETRO CRK&SPRD EURO	GOC	117	138	-15.2%	121	-3.3%
PETRO CRK&SPRD EURO	LSU	0	0	-	0	-
PETRO CRK&SPRD EURO	MGB	30	110	-72.7%	40	-25.0%
PETRO CRK&SPRD EURO	MUD	517	195	165.1%	462	11.9%
PETRO CRK&SPRD EURO	NBB	0	27	-100.0%	28	-100.0%
PETRO CRK&SPRD EURO	NOB	1,338	864	54.9%	1,130	18.4%
PETRO CRK&SPRD EURO	SFB	0	0	-	5	-100.0%
PETRO CRK&SPRD EURO	SFC	0	0	-	0	-
PETROLEUM PRODUCTS	D44	0	0	-	0	-
PETROLEUM PRODUCTS	D45	0	0	-	0	-
PETROLEUM PRODUCTS	D46	0	0	-	0	-
PETROLEUM PRODUCTS	D64	0	0	-	0	-
PETROLEUM PRODUCTS	D65	0	0	-	0	-
PETROLEUM PRODUCTS	EWB	0	0	-	0	-
PETROLEUM PRODUCTS	EWG	6,649	50	13,198.0%	7,999	-16.9%
PETROLEUM PRODUCTS	MBS	0	0	-	80	-100.0%
PETROLEUM PRODUCTS	MHE	0	0	-	0	-
PETROLEUM PRODUCTS	MPE	0	835	-100.0%	0	-
PETROLEUM PRODUCTS	VU	15	298	-95.0%	0	-
PETROLEUM PRODUCTS ASIA	E6M	0	30	-100.0%	0	-
PETROLEUM PRODUCTS ASIA	MJN	2,190	1,460	50.0%	2,133	2.7%
PETROLEUM PRODUCTS ASIA	MSB	20	0	-	25	-20.0%
PETRO OUTRIGHT EURO	0A	0	0	-	0	-
PETRO OUTRIGHT EURO	0B	70	240	-70.8%	98	-28.6%
PETRO OUTRIGHT EURO	0C	0	56	-100.0%	0	-
PETRO OUTRIGHT EURO	0D	7,923	8,787	-9.8%	8,591	-7.8%
PETRO OUTRIGHT EURO	0E	576	800	-28.0%	396	45.5%
PETRO OUTRIGHT EURO	0F	2,515	1,606	56.6%	1,846	36.2%
PETRO OUTRIGHT EURO	1T	36	20	80.0%	0	-
PETRO OUTRIGHT EURO	33	182	167	9.0%	176	3.4%
PETRO OUTRIGHT EURO	5L	85	30	183.3%	55	54.5%
PETRO OUTRIGHT EURO	63	5	155	-96.8%	212	-97.6%

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PETRO OUTRIGHT EURO	6L	0	0	-	2	-100.0%
PETRO OUTRIGHT EURO	7I	17	25	-32.0%	25	-32.0%
PETRO OUTRIGHT EURO	7P	0	0	-	0	-
PETRO OUTRIGHT EURO	7R	322	130	147.7%	59	445.8%
PETRO OUTRIGHT EURO	88	0	5	-100.0%	0	-
PETRO OUTRIGHT EURO	CBB	0	0	-	37	-100.0%
PETRO OUTRIGHT EURO	CGB	0	0	-	0	-
PETRO OUTRIGHT EURO	CPB	391	10	3,810.0%	318	23.0%
PETRO OUTRIGHT EURO	EFF	45	88	-48.9%	150	-70.0%
PETRO OUTRIGHT EURO	EFM	114	70	62.9%	199	-42.7%
PETRO OUTRIGHT EURO	ENS	155	382	-59.4%	165	-6.1%
PETRO OUTRIGHT EURO	ESB	0	0	-	6	-100.0%
PETRO OUTRIGHT EURO	EWN	885	369	139.8%	868	2.0%
PETRO OUTRIGHT EURO	FBD	10	0	-	20	-50.0%
PETRO OUTRIGHT EURO	MBB	30	0	-	30	0.0%
PETRO OUTRIGHT EURO	MBN	3,092	3,998	-22.7%	2,760	12.0%
PETRO OUTRIGHT EURO	SMU	0	0	-	0	-
PETRO OUTRIGHT EURO	T0	741	175	323.4%	794	-6.7%
PETRO OUTRIGHT EURO	ULB	0	90	-100.0%	0	-
PETRO OUTRIGHT EURO	V0	405	250	62.0%	405	0.0%
PETRO OUTRIGHT EURO	W0	0	50	-100.0%	0	-
PETRO OUTRIGHT EURO	X0	0	0	-	0	-
PETRO OUTRIGHT EURO	Y0	0	0	-	0	-
PETRO OUTRIGHT NA	FCB	209	41	409.8%	313	-33.2%
PETRO OUTRIGHT NA	FOB	0	0	-	0	-
PETRO OUTRIGHT NA	FOM	10	0	-	0	-
PETRO OUTRIGHT NA	GBA	0	0	-	0	-
PETRO OUTRIGHT NA	GUD	0	0	-	0	-
PETRO OUTRIGHT NA	JE	18	385	-95.3%	0	-
PETRO OUTRIGHT NA	JET	5,331	2,435	118.9%	5,231	1.9%
PETRO OUTRIGHT NA	MBL	220	112	96.4%	181	21.5%
PETRO OUTRIGHT NA	MEN	803	765	5.0%	339	136.9%
PETRO OUTRIGHT NA	MEO	13,218	9,692	36.4%	12,298	7.5%
PETRO OUTRIGHT NA	MFD	0	100	-100.0%	0	-
PETRO OUTRIGHT NA	MMF	227	288	-21.2%	235	-3.4%
PETRO OUTRIGHT NA	NYT	0	0	-	625	-100.0%
PETRO OUTRIGHT NA	XER	0	0	-	0	-
PJM AD HUB 5MW REAL TIME	V3	695,986	1,329,041	-47.6%	731,496	-4.9%
PJM AD HUB 5MW REAL TIME	Z9	34,403	74,242	-53.7%	36,601	-6.0%
PJM AECO DA OFF-PEAK	X1	10,503	58,458	-82.0%	13,671	-23.2%
PJM AECO DA PEAK	Y1	585	3,205	-81.7%	765	-23.5%
PJM APS ZONE DA OFF-PEAK	W4	0	11,760	-100.0%	0	-
PJM APS ZONE DA PEAK	S4	0	642	-100.0%	0	-
PJM ATSI ELEC	MOD	80,325	23,400	243.3%	82,085	-2.1%
PJM ATSI ELEC	MPD	4,355	1,275	241.6%	4,455	-2.2%
PJM BGE DA OFF-PEAK	R3	33,927	15,207	123.1%	34,279	-1.0%
PJM BGE DA PEAK	E3	1,850	830	122.9%	1,870	-1.1%
PJM COMED 5MW D AH O PK	D9	103,035	166,165	-38.0%	117,115	-12.0%
PJM COMED 5MW D AH PK	D8	5,685	10,775	-47.2%	6,485	-12.3%
PJM DAILY	JD	606	670	-9.6%	1,066	-43.2%
PJM DAYTON DA OFF-PEAK	R7	211,428	197,905	6.8%	221,428	-4.5%
PJM DAYTON DA PEAK	D7	18,098	16,275	11.2%	19,398	-6.7%
PJM DUQUESNE 5MW D AH PK	D5	0	0	-	0	-

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Energy Futures						
PJM DUQUS 5MW D AH O PK	D6	0	0	-	0	-
PJM JCPL DA OFF-PEAK	F2	11,670	58,470	-80.0%	15,190	-23.2%
PJM JCPL DA PEAK	J2	650	3,200	-79.7%	850	-23.5%
PJM NI HUB 5MW REAL TIME	B3	58,227	43,575	33.6%	61,130	-4.7%
PJM NI HUB 5MW REAL TIME	B6	1,591,153	1,280,742	24.2%	1,657,185	-4.0%
PJM NILL DA OFF-PEAK	L3	993,883	460,614	115.8%	1,067,107	-6.9%
PJM NILL DA PEAK	N3	50,615	25,364	99.6%	53,434	-5.3%
PJM OFF-PEAK LMP SWAP FUT	JP	944	3,536	-73.3%	986	-4.3%
PJM PECO ZONE5MW PEAK CAL MO DAY AH	4N	0	0	-	0	-
PJM PECO DA OFF-PEAK	Q8	0	0	-	0	-
PJM PPL DA OFF-PEAK	F5	0	50,960	-100.0%	0	-
PJM PPL DA PEAK	L5	0	2,782	-100.0%	0	-
PJM PSEG DA OFF-PEAK	W6	122,835	93,600	31.2%	124,595	-1.4%
PJM PSEG DA PEAK	L6	5,100	2,550	100.0%	5,100	0.0%
PJM WES HUB PEAK LMP 50 M	4S	0	0	-	0	-
PJM WESTH DA OFF-PEAK	E4	898,582	1,260,076	-28.7%	964,582	-6.8%
PJM WESTHDA PEAK	J4	50,990	68,998	-26.1%	54,310	-6.1%
PJM WESTH RT OFF-PEAK	N9	2,167,840	3,858,338	-43.8%	2,215,355	-2.1%
PJM WESTH RT PEAK	L1	153,990	226,696	-32.1%	153,216	0.5%
PLASTICS	PGP	1,433	1,764	-18.8%	1,455	-1.5%
PREMIUM UNLD 10P FOB MED	3G	150	516	-70.9%	123	22.0%
PREMIUM UNLEAD 10PPM FOB	8G	5	15	-66.7%	10	-50.0%
PREM UNL GAS 10PPM RDAM FOB BALMO	7N	7	0	-	0	-
PREM UNL GAS 10PPM RDAM FOB SWAP	7L	32	121	-73.6%	21	52.4%
PROPANE NON-LDH MB (OPIS) BALMO SWP	1S	520	0	-	990	-47.5%
PROPANE NON-LDH MT. BEL (OPIS) SWP	1R	31,842	23,749	34.1%	32,919	-3.3%
RBOB CALENDAR SWAP	RL	10,643	12,610	-15.6%	12,351	-13.8%
RBOB CRACK SPREAD	RM	2,034	5,042	-59.7%	3,074	-33.8%
RBOB CRACK SPREAD BALMO S	1E	0	0	-	0	-
RBOB GASOLINE BALMO CLNDR	1D	343	160	114.4%	184	86.4%
RBOB PHY	RBL	0	0	0.0%	0	0.0%
RBOB (PLATTS) CAL SWAP	RY	0	0	-	0	-
RBOB SPREAD (PLATTS) SWAP	RI	27	85	-68.2%	30	-10.0%
RBOB UP-DOWN CALENDAR SWA	RV	0	1,360	-100.0%	0	-
RBOB VS HEATING OIL SWAP	RH	4,750	2,096	126.6%	4,489	5.8%
ROCKIES KERN OPAL - NW IN	IR	0	1,046	-100.0%	0	-
SAN JUAN BASIS SWAP	NJ	34,355	19,333	77.7%	36,060	-4.7%
SAN JUAN PIPE SWAP	XX	0	0	-	0	-
SINGAPORE 180CST BALMO	BS	66	0	-	72	-8.3%
SINGAPORE 380CST BALMO	BT	158	375	-57.9%	282	-44.0%
SINGAPORE 380CST FUEL OIL	SE	16,232	8,386	93.6%	15,386	5.5%
SINGAPORE FUEL 180CST CAL	UA	2,290	1,849	23.9%	2,641	-13.3%
SINGAPORE FUEL OIL SPREAD	SD	1,590	982	61.9%	1,812	-12.3%
SINGAPORE GASOIL	MTB	160	228	-29.8%	130	23.1%
SINGAPORE GASOIL	MTS	10,314	5,048	104.3%	9,217	11.9%
SINGAPORE GASOIL	STL	0	0	-	0	-
SINGAPORE GASOIL	STZ	300	0	-	100	200.0%
SINGAPORE GASOIL CALENDAR	MSG	740	50	1,380.0%	244	203.3%
SINGAPORE GASOIL SWAP	SG	19,863	3,308	500.5%	19,071	4.2%
SINGAPORE GASOIL VS ICE	GA	28,341	4,650	509.5%	28,343	0.0%
SINGAPORE JET KERO BALMO	BX	0	0	-	257	-100.0%
SINGAPORE JET KERO GASOIL	RK	7,085	2,690	163.4%	6,830	3.7%
SINGAPORE JET KEROSENE SW	KS	3,785	1,829	106.9%	4,006	-5.5%



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Energy Futures					
SINGAPORE JET KERO VS. GASOIL BALMO	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEADED BALMO	82	860	-90.5%	82	0.0%
SINGAPORE MOGAS 92 UNLEADED SWP	18,327	12,680	44.5%	20,417	-10.2%
SINGAPORE NAPHTHA BALMO	0	20	-100.0%	0	-
SINGAPORE NAPHTHA SWAP	0	0	-	0	-
SING FUEL	15	0	-	0	-
SOCAL BASIS SWAP	0	0	-	0	-
SOCAL PIPE SWAP	0	3,360	-100.0%	760	-100.0%
SONAT BASIS SWAP FUTURE	550	4,490	-87.8%	612	-10.1%
SOUTHERN NAT LA NAT GAS	0	0	-	0	-
SOUTH STAR TEX OKLHM KNS	464	856	-45.8%	495	-6.3%
Sumas Basis Swap	8,414	10,589	-20.5%	7,869	6.9%
SUMAS NAT GAS PLATTS FIXED PRICE	550	1,617	-66.0%	612	-10.1%
TC2 ROTTERDAM TO USAC 37K	0	0	-	0	-
TC5 RAS TANURA TO YOKOHAM	0	15	-100.0%	0	-
TCO BASIS SWAP	22,809	45,612	-50.0%	23,816	-4.2%
TCO NG INDEX SWAP	0	2,448	-100.0%	0	-
TENN 800 LEG NAT GAS INDE	0	1,688	-100.0%	0	-
TENNESSEE 500 LEG BASIS S	1,094	2,014	-45.7%	759	44.1%
TENNESSEE 800 LEG NG BASI	428	1,956	-78.1%	490	-12.7%
TENNESSEE ZONE 0 BASIS SW	1,032	1,760	-41.4%	1,280	-19.4%
Tetco ELA Basis	0	0	-	0	-
TETCO M-3 INDEX	5,992	10,598	-43.5%	5,992	0.0%
Tetco STX Basis	1,555	3,688	-57.8%	1,679	-7.4%
TEXAS EASTERN ZONE M-3 BA	21,027	26,295	-20.0%	21,926	-4.1%
TEXAS GAS ZONE1 NG BASIS	11,904	15,323	-22.3%	12,592	-5.5%
TRANSCO ZONE 1 NG BASIS	0	0	-	0	-
Transco Zone 3 Basis	6,310	8,584	-26.5%	6,651	-5.1%
TRANSCO ZONE4 BASIS SWAP	23,116	38,694	-40.3%	24,235	-4.6%
TRANSCO ZONE 4 NAT GAS IN	0	0	-	0	-
TRANSCO ZONE 6 BASIS SWAP	8,411	5,915	42.2%	8,526	-1.3%
TRANSCO ZONE 6 INDEX	1,960	2,834	-30.8%	2,184	-10.3%
TRANSCO ZONE 6 PIPE SWAP	0	0	-	0	-
UCM FUT	41	85	-51.8%	31	32.3%
ULSD 10PPM CIF MED BALMO	0	0	-	0	-
ULSD 10PPM CIF MED SWAP	0	7	-100.0%	0	-
ULSD 10PPM CIF MED VS ICE	21	123	-82.9%	24	-12.5%
ULSD 10PPM CIF VS ICE GAS	0	0	-	0	-
ULSD UP-DOWN BALMO SWP	3,685	3,475	6.0%	2,850	29.3%
UP DOWN GC ULSD VS NMX HO	42,543	62,821	-32.3%	48,281	-11.9%
USGC UNL 87 CRACK SPREAD	0	225	-100.0%	0	-
VENTURA NAT GAS PLATTS FIXED PRICE	0	0	-	0	-
WAHA BASIS	10,229	16,337	-37.4%	11,180	-8.5%
WAHA INDEX SWAP FUTURE	248	3,172	-92.2%	472	-47.5%
WESTERN RAIL DELIVERY PRB	1,445	3,375	-57.2%	1,575	-8.3%
WTI-BRENT BULLET SWAP	904	0	-	704	28.4%
WTI-BRENT CALENDAR SWAP	41,192	71,702	-42.6%	44,164	-6.7%
WTI CALENDAR	129,462	128,827	0.5%	128,372	0.8%
WTS (ARGUS) VS WTI SWAP	47,802	32,592	46.7%	46,929	1.9%
WTS (ARGUS) VS WTI TRD MT	1,720	3,160	-45.6%	2,660	-35.3%
Energy Options					
1 MO GASOIL CAL SWAP SPR	0	100	-100.0%	0	-



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Energy Options						
APPALACHIAN COAL	6K	0	0	-	0	-
BRENT CALENDAR SWAP	BA	15,351	72,175	-78.7%	16,545	-7.2%
BRENT OIL LAST DAY	BE	6,652	12,727	-47.7%	3,552	87.3%
BRENT OIL LAST DAY	BZO	59,224	401	14,669.1%	50,598	17.0%
BRENT OIL LAST DAY	OS	21,276	40,898	-48.0%	20,276	4.9%
COAL API2 INDEX	CLA	3,790	18,875	-79.9%	3,040	24.7%
COAL API2 INDEX	CQA	540	40,020	-98.7%	2,150	-74.9%
COAL API2 INDEX	MTC	0	0	-	75	-100.0%
COAL API4 INDEX	RLA	0	100	-100.0%	0	-
COAL API4 INDEX	RQA	0	575	-100.0%	110	-100.0%
COAL SWAP	CPF	40	445	-91.0%	120	-66.7%
COAL SWAP	RPF	625	1,734	-64.0%	850	-26.5%
CRUDE OIL 1MO	WA	775,585	427,401	81.5%	734,860	5.5%
CRUDE OIL APO	AO	290,847	321,527	-9.5%	306,587	-5.1%
CRUDE OIL CALNDR STRIP	6F	0	0	-	0	-
CRUDE OIL OUTRIGHTS	AH	150	550	-72.7%	150	0.0%
CRUDE OIL OUTRIGHTS	DBP	0	2,450	-100.0%	0	-
CRUDE OIL PHY	CD	0	0	0.0%	0	-
CRUDE OIL PHY	LC	80,520	101,451	-20.6%	76,132	5.8%
CRUDE OIL PHY	LO	2,937,855	2,863,664	2.6%	2,510,450	17.0%
CRUDE OIL PHY	LO1	2,664	1,982	34.4%	6,619	-59.8%
CRUDE OIL PHY	LO2	367	247	48.6%	1,208	-69.6%
CRUDE OIL PHY	LO3	1,407	0	-	56	2,412.5%
CRUDE OIL PHY	LO4	0	6	-100.0%	0	-
CRUDE OIL PHY	LO5	0	0	-	0	-
DAILY CRUDE OIL	DNM	0	0	-	0	-
ELEC FINSETTLED	PML	0	84	-100.0%	0	-
ELEC MISO PEAK	9T	0	420	-100.0%	0	-
ELECTRICITY OFF PEAK	N9P	0	0	-	0	-
ETHANOL	CE1	5	0	0.0%	15	-66.7%
ETHANOL	CE3	300	25	1,100.0%	300	0.0%
ETHANOL SWAP	CVR	10,118	9,772	3.5%	12,166	-16.8%
ETHANOL SWAP	GVR	2,585	2,408	7.4%	2,659	-2.8%
EURO-DENOMINATED PETRO PROD	EFB	0	0	-	0	-
EURO-DENOMINATED PETRO PROD	NWE	0	0	-	0	-
EUROPEAN JET KEROSENE NWE (PLATTS) AVG PRC	30	0	60	-100.0%	0	-
GASOIL CRACK SPREAD AVG PRICE OPTIONS	3U	0	0	-	0	-
GASOLINE	GCE	0	456	-100.0%	0	-
HEATING OIL CRK SPD AVG PRICE OPTIONS	3W	0	0	-	0	-
HEATING OIL PHY	LB	1,356	300	352.0%	1,420	-4.5%
HEATING OIL PHY	OH	49,719	67,562	-26.4%	46,180	7.7%
HENRY HUB FINANCIAL LAST	E7	10,445	5,929	76.2%	11,144	-6.3%
HO 1 MONTH CLNDR OPTIONS	FA	0	800	-100.0%	0	-
HUSTN SHIP CHNL PIPE SWP	PK	0	0	-	0	-
LLS CRUDE OIL	WJO	11,025	5,235	110.6%	9,950	10.8%
MCCLOSKEY ARA ARGS COAL	MTO	1,070	4,320	-75.2%	770	39.0%
MCCLOSKEY RCH BAY COAL	MFO	0	1,350	-100.0%	0	-
NATURAL GAS	G10	0	500	-100.0%	0	-
NATURAL GAS 12 M CSO FIN	G7	0	0	-	0	-
NATURAL GAS 1 M CSO FIN	G4	30,600	5,200	488.5%	20,300	50.7%
NATURAL GAS 2 M CSO FIN	G2	1,850	1,000	85.0%	850	117.6%
NATURAL GAS 3 M CSO FIN	G3	9,150	23,910	-61.7%	4,550	101.1%
NATURAL GAS 5 M CSO FIN	G5	2,325	550	322.7%	1,750	32.9%

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Energy Options						
NATURAL GAS 6 M CSO FIN	G6	0	0	-	12,150	-100.0%
NATURAL GAS OPTION ON CALENDAR STRP	6J	5,958	14,146	-57.9%	2,798	112.9%
NATURAL GAS PHY	KD	0	0	0.0%	0	0.0%
NATURAL GAS PHY	LN	2,602,896	2,828,816	-8.0%	2,403,511	8.3%
NATURAL GAS PHY	ON	86,158	99,260	-13.2%	76,063	13.3%
NATURAL GAS PHY	ON1	0	0	-	0	-
NATURAL GAS PHY	ON5	0	0	-	0	-
NG HH 3 MONTH CAL	IC	0	250	-100.0%	0	-
N ROCKIES PIPE SWAP	ZR	3,780	3,960	-4.5%	3,330	13.5%
NY HARBOR HEAT OIL SWP	AT	28,920	51,062	-43.4%	31,940	-9.5%
NYISO ZONE G 5MW PEAK OPTIONS	9U	14,910	0	-	14,910	0.0%
NYMEX EUROPEAN GASOIL APO	F7	0	607	-100.0%	10	-100.0%
NYMEX EUROPEAN GASOIL OPT	F8	0	0	-	0	-
PANHANDLE PIPE SWAP	PU	2,880	0	-	0	-
PETROCHEMICALS	4H	3,420	6,151	-44.4%	3,801	-10.0%
PETROCHEMICALS	4I	0	0	-	0	-
PETROCHEMICALS	4J	5,000	1,950	156.4%	6,040	-17.2%
PETROCHEMICALS	4K	0	0	-	230	-100.0%
PETROCHEMICALS	CPR	0	495	-100.0%	0	-
PETRO OUTRIGHT EURO	8H	300	100	200.0%	300	0.0%
PGE CITYGATE PIPE SWAP	CW	0	0	-	0	-
PJM CALENDAR STRIP	6O	0	0	-	0	-
PJM ELECTRIC	6OO	0	0	-	0	-
PJM MONTHLY	JO	0	2	-100.0%	0	-
PJM WES HUB PEAK CAL MTH	6OA	2,340	200	1,070.0%	2,170	7.8%
PJM WES HUB PEAK CAL MTH	JOA	0	10,300	-100.0%	0	-
PJM WES HUB PEAK LMP 50MW	PMA	15,463	1,200	1,188.6%	14,251	8.5%
RBOB 1MO CAL SPD OPTIONS	ZA	0	0	-	0	-
RBOB CALENDAR SWAP	RA	1,179	2,258	-47.8%	1,109	6.3%
RBOB PHY	OB	17,684	41,441	-57.3%	17,293	2.3%
RBOB PHY	RF	28	24	16.7%	30	-6.7%
ROTTERDAM 3.5%FUEL OIL CL	Q6	480	280	71.4%	540	-11.1%
SAN JUAN PIPE SWAP	PJ	3,642	360	911.7%	3,460	5.3%
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 NATURAL GAS	U01	0	500	-100.0%	425	-100.0%
SHORT TERM NATURAL GAS	U02	0	0	-	0	-
SHORT TERM NATURAL GAS	U03	40	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	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	250	300	-16.7%	275	-9.1%
SINGAPORE JET FUEL CALEND	N2	760	1,300	-41.5%	890	-14.6%
SOCAL PIPE SWAP	ZN	0	6,000	-100.0%	1,600	-100.0%
WTI 12 MONTH CALENDAR OPT	WZ	0	0	-	0	-
WTI-BRENT BULLET SWAP	BV	157,620	13,200	1,094.1%	159,200	-1.0%
WTI CRUDE OIL 1 M CSO FI	7A	312,764	375,187	-16.6%	320,234	-2.3%
Metals Futures						
COMEX GOLD	GC	419,515	474,528	-11.6%	450,477	-6.9%
NYMEX HOT ROLLED STEEL	HR	12,733	24,943	-49.0%	12,647	0.7%
NYMEX PLATINUM	PL	63,750	57,851	10.2%	71,465	-10.8%
PALLADIUM	PA	33,076	22,321	48.2%	27,693	19.4%
URANIUM	UX	5,049	7,185	-29.7%	5,022	0.5%
COMEX SILVER	SI	217,076	177,267	22.5%	199,354	8.9%
COMEX E-Mini GOLD	QO	975	1,231	-20.8%	1,078	-9.6%
COMEX E-Mini SILVER	QI	121	68	77.9%	91	33.0%
COMEX COPPER	HG	276,851	188,415	46.9%	268,928	2.9%
COMEX MINY COPPER	QC	130	113	15.0%	104	25.0%
Aluminium MW Trans Prem Platts	AUP	34,556	27,518	25.6%	37,191	-7.1%
ALUMINUM	A38	50	0	-	70	-28.6%
ALUMINUM	AEP	16,273	6,139	165.1%	15,774	3.2%
ALUMINUM	ALA	140	0	-	50	180.0%
ALUMINUM	ALI	1,004	247	306.5%	1,182	-15.1%
ALUMINUM	EDP	6,440	96	6,608.3%	6,736	-4.4%
ALUMINUM	MJP	5,975	1,422	320.2%	5,930	0.8%
COPPER	HGS	1,528	5,593	-72.7%	1,631	-6.3%
E-MICRO GOLD	MGC	4,499	1,419	217.1%	5,554	-19.0%
FERROUS PRODUCTS	BUS	321	0	-	386	-16.8%
FERROUS PRODUCTS	SSF	0	0	-	0	-
GOLD	GPS	0	0	-	0	-
Gold Kilo	GCK	6	8	-25.0%	10	-40.0%
IRON ORE 58 CHINA TSI FUTURES	TIC	0	0	-	0	-
IRON ORE 62 CHINA PLATTS FUTURES	PIO	1,312	790	66.1%	1,082	21.3%
IRON ORE 62 CHINA TSI FUTURES	TIO	18,448	26,713	-30.9%	16,760	10.1%
LNDN ZINC	ZNC	0	5	-100.0%	5	-100.0%
METALS	LED	0	0	-	0	-
SILVER	SIL	409	599	-31.7%	756	-45.9%
Metals Options						



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Metals Options					
COMEX COPPER	2,646	2,090	26.6%	1,554	70.3%
COMEX GOLD	978,852	1,119,202	-12.5%	991,662	-1.3%
COMEX SILVER	108,239	117,244	-7.7%	97,934	10.5%
COPPER	0	0	-	0	-
GOLD	1,314	623	110.9%	1,815	-27.6%
GOLD	355	46	671.7%	825	-57.0%
GOLD	208	50	316.0%	1,321	-84.3%
GOLD	0	0	-	62	-100.0%
GOLD	0	0	-	0	-
IRON ORE 62 CHINA TSI CALL OPTION	12,006	19,645	-38.9%	12,126	-1.0%
IRON ORE 62 CHINA TSI PUT OPTION	9,400	19,180	-51.0%	4,820	95.0%
NYMEX PLATINUM	2,748	4,694	-41.5%	7,661	-64.1%
PALLADIUM	3,496	4,409	-20.7%	3,086	13.3%
SILVER	0	0	-	18	-100.0%
SILVER	0	0	-	6	-100.0%
SILVER	0	0	-	0	-
SILVER	0	0	-	0	-
SILVER	0	0	-	0	-
TOTAL FUTURES GROUP					
Commodities and Alternative Investments Futures	12	49	-75.5%	14	-14.3%
Energy Futures	19,319,775	21,266,404	-9.2%	19,574,833	-1.3%
Metals Futures	1,120,237	1,024,471	9.3%	1,129,976	-0.9%
TOTAL FUTURES	20,440,024	22,290,924	-8.3%	20,704,823	-1.3%
TOTAL OPTIONS GROUP					
Energy Options	7,593,913	7,496,558	1.3%	6,921,992	9.7%
Metals Options	1,119,264	1,287,183	-13.0%	1,122,890	-0.3%
TOTAL OPTIONS	8,713,177	8,783,741	-0.8%	8,044,882	8.3%



NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity	Open Interest MAR 2017	Open Interest MAR 2016	% CHG	Open Interest FEB 2017	% CHG
TOTAL COMBINED					
Commodities and Alternative Investments	12	49	-75.5%	14	-14.3%
Energy	26,913,688	28,762,962	-6.4%	26,496,825	1.6%
Metals	2,239,501	2,311,654	-3.1%	2,252,866	-0.6%
GRAND TOTAL	29,153,201	31,074,665	-6.2%	28,749,705	1.4%