

## NYMEX/COMEX Exchange Open Interest Report - Monthly

|   | Commodity | Open Interest<br>APR 2017 | Open Interest<br>APR 2016 | % CHG   | Open Interest<br>MAR 2017 | % CHG   |
|---|-----------|---------------------------|---------------------------|---------|---------------------------|---------|
| Commodities and Alternative Investments Futures |           |                           |                           |         |                           |         |
| COCOA TAS                                       | CJ        | 0                         | 33                        | -100.0% | 7                         | -100.0% |
| COFFEE  | KT        | 20                        | 2                         | 900.0%  | 0                         | -       |
| COTTON  | TT        | 2                         | 13                        | -84.6%  | 4                         | -50.0%  |
| SUGAR 11  | YO        | 1                         | 12                        | -91.7%  | 1                         | 0.0%    |
|   |           |                           |                           |         |                           |         |
| Energy Futures                                  |           |                           |                           |         |                           |         |
| CRUDE OIL PHY                                   | CL        | 2,208,206                 | 1,762,348                 | 25.3%   | 2,240,224                 | -1.4%   |
| CRUDE OIL                                       | WS        | 3,931                     | 5,338                     | -26.4%  | 3,932                     | 0.0%    |
| MINY WTI CRUDE OIL                              | QM        | 4,150                     | 4,715                     | -12.0%  | 4,375                     | -5.1%   |
| BRENT OIL LAST DAY                              | BZ        | 133,694                   | 159,379                   | -16.1%  | 131,625                   | 1.6%    |
| HEATING OIL PHY                                 | HO        | 419,910                   | 388,421                   | 8.1%    | 421,066                   | -0.3%   |
| HTG OIL   | BH        | 229                       | 3,362                     | -93.2%  | 200                       | 14.5%   |
| MINY HTG OIL                                    | QH        | 1                         | 2                         | -50.0%  | 0                         | -       |
| RBOB PHY  | RB        | 404,800                   | 387,773                   | 4.4%    | 389,241                   | 4.0%    |
| MINY RBOB GAS                                   | QU        | 0                         | 0                         | -       | 0                         | -       |
| NATURAL GAS                                     | HP        | 122,799                   | 104,005                   | 18.1%   | 124,269                   | -1.2%   |
| LTD NAT GAS                                     | HH        | 372,418                   | 270,780                   | 37.5%   | 377,909                   | -1.5%   |
| MINY NATURAL GAS                                | QG        | 1,364                     | 2,765                     | -50.7%  | 1,308                     | 4.3%    |
| PJM MONTHLY                                     | JM        | 3,092                     | 10,748                    | -71.2%  | 3,324                     | -7.0%   |
| NATURAL GAS PHY                                 | NG        | 1,493,066                 | 1,100,826                 | 35.6%   | 1,383,409                 | 7.9%    |
| RBOB GAS  | RT        | 1,224                     | 2,561                     | -52.2%  | 1,174                     | 4.3%    |
| 3.5% FUEL OIL CID MED SWA                       | 7D        | 607                       | 1,117                     | -45.7%  | 732                       | -17.1%  |
| 3.5% FUEL OIL CIF BALMO S                       | 8D        | 50                        | 20                        | 150.0%  | 5                         | 900.0%  |
| AEP-DAYTON HUB DAILY                            | VD        | 150                       | 282                       | -46.8%  | 212                       | -29.2%  |
| AEP-DAYTON HUB MTHLY                            | VM        | 630                       | 1,541                     | -59.1%  | 700                       | -10.0%  |
| AEP-DAYTON HUB OFF-PEAK M                       | VP        | 450                       | 1,275                     | -64.7%  | 500                       | -10.0%  |
| ALGON CITY GATES NAT GAS                        | N7        | 1,712                     | 1,712                     | 0.0%    | 1,960                     | -12.7%  |
| ALGONQUIN CITYGATES BASIS                       | B4        | 1,620                     | 2,259                     | -28.3%  | 1,800                     | -10.0%  |
| ANR LOUISIANA BASIS SWAP                        | ND        | 0                         | 736                       | -100.0% | 0                         | -       |
| ANR OKLAHOMA                                    | NE        | 3,052                     | 6,293                     | -51.5%  | 3,262                     | -6.4%   |
| APPALACHIAN COAL (PHY)                          | QL        | 0                         | 60                        | -100.0% | 0                         | -       |
| ARGUS LLS VS. WTI (ARG) T                       | E5        | 12,872                    | 12,675                    | 1.6%    | 11,737                    | 9.7%    |
| ARGUS PROPAN FAR EST INDE                       | 7E        | 1,677                     | 1,842                     | -9.0%   | 1,747                     | -4.0%   |
| ARGUS PROPAN(SAUDI ARAMCO                       | 9N        | 812                       | 903                       | -10.1%  | 781                       | 4.0%    |
| AUSTRIALIAN COKE COAL                           | ALW       | 806                       | 820                       | -1.7%   | 896                       | -10.0%  |
| BRENT BALMO SWAP                                | J9        | 113                       | 0                         | -       | 0                         | -       |
| BRENT CALENDAR SWAP                             | CY        | 16,387                    | 16,964                    | -3.4%   | 17,106                    | -4.2%   |
| BRENT CFD SWAP                                  | 6W        | 0                         | 0                         | -       | 0                         | -       |
| BRENT FINANCIAL FUTURES                         | BB        | 1,131                     | 7,023                     | -83.9%  | 1,101                     | 2.7%    |
| BRENT FINANCIAL FUTURES                         | MBC       | 0                         | 0                         | -       | 0                         | -       |
| BRENT FINANCIAL FUTURES                         | MDB       | 0                         | 146                       | -100.0% | 0                         | -       |
| BRENT OIL LAST DAY                              | BZL       | 0                         | 0                         | 0.0%    | 0                         | 0.0%    |
| BRENT OIL LAST DAY                              | BZS       | 0                         | 0                         | 0.0%    | 0                         | 0.0%    |
| CAISO SP15 EZGNHUB5 MW P                        | 9X        | 5,150                     | 0                         | -       | 6,450                     | -20.2%  |
| CAISO SP15 EZGNHUB5 PEAK                        | 9Z        | 1,850                     | 0                         | -       | 1,250                     | 48.0%   |
| CANADIAN LIGHT SWEET OIL                        | CIL       | 6,564                     | 3,835                     | 71.2%   | 7,480                     | -12.2%  |
| CENTERPOINT BASIS SWAP                          | PW        | 15,644                    | 21,836                    | -28.4%  | 16,400                    | -4.6%   |
| CENTERPOINT EAST INDEX                          | II        | 0                         | 0                         | -       | 0                         | -       |
| CENTER POINT NAT GAS FIXED PRICE                | DAC       | 0                         | 0                         | -       | 0                         | -       |
| CHICAGO ETHANOL SWAP                            | CU        | 54,394                    | 46,546                    | 16.9%   | 56,875                    | -4.4%   |
| CHICAGO ULSD (PLATTS) SWA                       | 4C        | 0                         | 27                        | -100.0% | 0                         | -       |

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| <b>Energy Futures</b>               |     |                           |                           |          |                           |          |
| CHICAGO ULSD PL VS HO SPR           | 5C  | 1,512                     | 2,227                     | -32.1%   | 1,519                     | -0.5%    |
| CHICAGO UNL GAS PL VS RBO           | 3C  | 27                        | 1,413                     | -98.1%   | 30                        | -10.0%   |
| CIG BASIS                           | CI  | 40,111                    | 42,010                    | -4.5%    | 42,327                    | -5.2%    |
| CIG ROCKIES NG INDEX SWA            | Z8  | 720                       | 0                         | -        | 720                       | 0.0%     |
| CINERGY HUB OFF-PEAK MONT           | EJ  | 128                       | 608                       | -78.9%   | 132                       | -3.0%    |
| CINERGY HUB PEAK MONTH              | EM  | 288                       | 414                       | -30.4%   | 288                       | 0.0%     |
| CIN HUB 5MW D AH O PK               | K2  | 362,840                   | 350,680                   | 3.5%     | 337,000                   | 7.7%     |
| CIN HUB 5MW D AH PK                 | H5  | 18,395                    | 22,080                    | -16.7%   | 16,931                    | 8.6%     |
| CIN HUB 5MW REAL TIME O P           | H4  | 583,048                   | 950,600                   | -38.7%   | 622,688                   | -6.4%    |
| CIN HUB 5MW REAL TIME PK            | H3  | 48,821                    | 51,571                    | -5.3%    | 48,540                    | 0.6%     |
| COAL SWAP                           | ACM | 345                       | 390                       | -11.5%   | 275                       | 25.5%    |
| COAL SWAP                           | SSI | 0                         | 84                        | -100.0%  | 5                         | -100.0%  |
| COLUMB GULF MAINLINE NG B           | 5Z  | 14,152                    | 37,926                    | -62.7%   | 15,350                    | -7.8%    |
| COLUMBIA GULF MAIN NAT G            | L2  | 0                         | 2,208                     | -100.0%  | 0                         | -        |
| COLUMBIA GULF NAT GAS FIXED PRICE   | DCE | 0                         | 0                         | -        | 0                         | -        |
| COLUMBIA GULF ONSHORE               | GL  | 11,515                    | 24,627                    | -53.2%   | 12,925                    | -10.9%   |
| CONWAY NATURAL GASOLINE (OPIS) SWAP | 8L  | 905                       | 695                       | 30.2%    | 933                       | -3.0%    |
| CONWAY NORMAL BUTANE (OPIS) SWAP    | 8M  | 3,057                     | 405                       | 654.8%   | 2,410                     | 26.8%    |
| CONWAY PROPANE 5 DECIMALS SWAP      | 8K  | 13,750                    | 17,524                    | -21.5%   | 14,340                    | -4.1%    |
| CRUDE OIL                           | CHB | 0                         | 0                         | -        | 0                         | -        |
| CRUDE OIL                           | LPS | 18,700                    | 20,329                    | -8.0%    | 19,250                    | -2.9%    |
| CRUDE OIL OUTRIGHTS                 | 37  | 0                         | 0                         | -        | 0                         | -        |
| CRUDE OIL OUTRIGHTS                 | 42  | 1,892                     | 44                        | 4,200.0% | 60                        | 3,053.3% |
| CRUDE OIL OUTRIGHTS                 | CC5 | 30                        | 0                         | -        | 90                        | -66.7%   |
| CRUDE OIL OUTRIGHTS                 | CSN | 0                         | 0                         | -        | 30                        | -100.0%  |
| CRUDE OIL OUTRIGHTS                 | CSW | 1,035                     | 0                         | -        | 1,315                     | -21.3%   |
| CRUDE OIL OUTRIGHTS                 | DBL | 100                       | 50                        | 100.0%   | 0                         | -        |
| CRUDE OIL OUTRIGHTS                 | FE  | 0                         | 0                         | -        | 0                         | -        |
| CRUDE OIL OUTRIGHTS                 | GSW | 30                        | 0                         | -        | 70                        | -57.1%   |
| CRUDE OIL OUTRIGHTS                 | HTT | 25,930                    | 2,192                     | 1,082.9% | 20,070                    | 29.2%    |
| CRUDE OIL OUTRIGHTS                 | LSW | 30                        | 0                         | -        | 0                         | -        |
| CRUDE OIL OUTRIGHTS                 | SSW | 105                       | 0                         | -        | 15                        | 600.0%   |
| CRUDE OIL OUTRIGHTS                 | WCC | 8,983                     | 14,495                    | -38.0%   | 11,121                    | -19.2%   |
| CRUDE OIL OUTRIGHTS                 | WCW | 3,070                     | 0                         | -        | 120                       | 2,458.3% |
| CRUDE OIL PHY                       | CLL | 0                         | 0                         | 0.0%     | 0                         | 0.0%     |
| CRUDE OIL SPRDS                     | 38  | 0                         | 0                         | -        | 0                         | -        |
| CRUDE OIL SPRDS                     | WTT | 28,612                    | 5,768                     | 396.0%   | 24,920                    | 14.8%    |
| CRUDE OIL TRADE AT MARKER SINGAPORE | CLS | 0                         | 0                         | 0.0%     | 0                         | 0.0%     |
| DAILY PJM                           | AOR | 15,264                    | 17,640                    | -13.5%   | 10,176                    | 50.0%    |
| DAILY PJM                           | IDO | 15,312                    | 16,640                    | -8.0%    | 14,504                    | 5.6%     |
| DAILY PJM                           | NOC | 20,304                    | 17,280                    | 17.5%    | 14,400                    | 41.0%    |
| DAILY PJM                           | PAP | 1,755                     | 780                       | 125.0%   | 1,635                     | 7.3%     |
| DAILY PJM                           | PEO | 13,200                    | 15,600                    | -15.4%   | 13,960                    | -5.4%    |
| DAILY PJM                           | PNO | 100,624                   | 30,200                    | 233.2%   | 95,656                    | 5.2%     |
| DAILY PJM                           | PNP | 4,786                     | 770                       | 521.6%   | 3,855                     | 24.2%    |
| DAILY PJM                           | PWO | 87,120                    | 52,000                    | 67.5%    | 84,304                    | 3.3%     |
| DAILY PJM                           | PWP | 5,362                     | 2,470                     | 117.1%   | 4,365                     | 22.8%    |
| DAILY PJM                           | WOR | 26,352                    | 43,080                    | -38.8%   | 26,208                    | 0.5%     |
| DAILY PJM                           | ZAO | 15,840                    | 41,400                    | -61.7%   | 14,640                    | 8.2%     |
| DAILY PJM                           | ZGO | 11,088                    | 18,200                    | -39.1%   | 10,248                    | 8.2%     |
| DAILY PJM                           | ZJO | 2,640                     | 5,720                     | -53.8%   | 2,440                     | 8.2%     |
| DATED BRENT (PLATTS) DAILY SWAP     | 7G  | 0                         | 0                         | -        | 0                         | -        |
| DATED TO FRONTLINE BRENT            | FY  | 8,605                     | 9,463                     | -9.1%    | 8,745                     | -1.6%    |

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| <b>Energy Futures</b>              |           |                           |                           |         |                           |         |
| DEMARCO INDEX FUTURE               | DI        | 0                         | 0                         | -       | 0                         | -       |
| DEMARCO 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                     | 8,136                     | -64.1%  | 2,920                     | 0.0%    |
| DOMINION TRANSMISSION INC          | PG        | 57,756                    | 42,256                    | 36.7%   | 60,943                    | -5.2%   |
| DUBAI CRUDE OIL BALMO              | BI        | 0                         | 0                         | -       | 0                         | -       |
| DUBAI CRUDE OIL CALENDAR           | DC        | 18,275                    | 2,336                     | 682.3%  | 21,377                    | -14.5%  |
| DY EURO 3.5% FUEL OI RDA           | FOR       | 0                         | 0                         | -       | 0                         | -       |
| EASTERN RAIL DELIVERY CSX          | QX        | 1,229                     | 2,742                     | -55.2%  | 1,301                     | -5.5%   |
| EAST/WEST FUEL OIL SPREAD          | EW        | 964                       | 360                       | 167.8%  | 876                       | 10.0%   |
| EIA FLAT TAX ONHWAY DIESE          | A5        | 3,986                     | 5,524                     | -27.8%  | 4,351                     | -8.4%   |
| ELEC ERCOT DLY OFF PK              | R4        | 0                         | 0                         | -       | 0                         | -       |
| ELEC ERCOT DLY PEAK                | I7        | 120                       | 42                        | 185.7%  | 60                        | 100.0%  |
| 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        | 2,484                     | 2,804                     | -11.4%  | 2,599                     | -4.4%   |
| ELEC FINSETTLED                    | 49        | 0                         | 955                       | -100.0% | 0                         | -       |
| ELEC MISO PEAK                     | 4L        | 215                       | 955                       | -77.5%  | 215                       | 0.0%    |
| ELEC MISO PEAK                     | 55        | 760                       | 1,780                     | -57.3%  | 852                       | -10.8%  |
| ELEC NYISO OFF-PEAK                | 4M        | 0                         | 17,725                    | -100.0% | 0                         | -       |
| ELEC NYISO OFF-PEAK                | 58        | 14,244                    | 32,964                    | -56.8%  | 15,744                    | -9.5%   |
| ELECTRICITY OFF PEAK               | 46        | 45,869                    | 51,544                    | -11.0%  | 47,744                    | -3.9%   |
| ELECTRICITY OFF PEAK               | 4P        | 0                         | 0                         | -       | 0                         | -       |
| ELECTRICITY OFF PEAK               | 50        | 0                         | 17,725                    | -100.0% | 0                         | -       |
| ELEC WEST POWER OFF-PEAK           | MDA       | 1,550                     | 0                         | -       | 1,250                     | 24.0%   |
| ELEC WEST POWER PEAK               | MDC       | 1,300                     | 0                         | -       | 2,600                     | -50.0%  |
| EL PASO PERMIAN INDEX SWA          | IL        | 0                         | 0                         | -       | 0                         | -       |
| EMMISSIONS                         | CPL       | 0                         | 0                         | -       | 0                         | -       |
| ERCOT NORTH ZMCPE 5MW OFFPEAK      | I8        | 0                         | 600                       | -100.0% | 0                         | -       |
| ERCOT NORTH ZMCPE 5MW OFFPEAK SWAP | I6        | 0                         | 15,805                    | -100.0% | 0                         | -       |
| ERCOT NORTH ZMCPE 5MW PEAK         | I5        | 0                         | 1,190                     | -100.0% | 400                       | -100.0% |
| ETHANOL T2 FOB ROTT INCL DUTY SWAP | Z1        | 4,100                     | 3,600                     | 13.9%   | 4,183                     | -2.0%   |
| EU LOW SULPHUR GASOIL CRACK        | LSC       | 0                         | 0                         | -       | 0                         | -       |
| EURO 1% FUEL OIL NEW BALM          | KX        | 5                         | 0                         | -       | 0                         | -       |
| EURO 3.5% FUEL OIL RDAM B          | KR        | 345                       | 562                       | -38.6%  | 499                       | -30.9%  |
| EURO 3.5% FUEL OIL SPREAD          | FK        | 1,907                     | 846                       | 125.4%  | 2,219                     | -14.1%  |
| EURO-DENOMINATED PETRO PROD        | IBE       | 0                         | 0                         | -       | 0                         | -       |
| EURO-DENOMINATED PETRO PROD        | NCP       | 440                       | 0                         | -       | 0                         | -       |
| EURO GASOIL 10 CAL SWAP            | GT        | 0                         | 0                         | -       | 0                         | -       |
| EURO GASOIL 10PPM VS ICE           | ET        | 252                       | 823                       | -69.4%  | 263                       | -4.2%   |
| EUROPE 1% FUEL OIL NWE CA          | UF        | 209                       | 430                       | -51.4%  | 260                       | -19.6%  |
| EUROPE 1% FUEL OIL RDAM C          | UH        | 16                        | 137                       | -88.3%  | 10                        | 60.0%   |
| EUROPE 3.5% FUEL OIL MED           | UI        | 711                       | 1,309                     | -45.7%  | 907                       | -21.6%  |
| EUROPE 3.5% FUEL OIL RDAM          | UV        | 10,941                    | 8,444                     | 29.6%   | 12,219                    | -10.5%  |
| EUROPEAN GASOIL (ICE)              | 7F        | 2,504                     | 2,905                     | -13.8%  | 2,852                     | -12.2%  |
| EUROPEAN NAPHTHA BALMO             | KZ        | 351                       | 152                       | 130.9%  | 398                       | -11.8%  |
| EUROPEAN NAPHTHA CRACK SPR         | EN        | 10,481                    | 9,977                     | 5.1%    | 10,726                    | -2.3%   |
| EUROPE DATED BRENT SWAP            | UB        | 362                       | 6,355                     | -94.3%  | 369                       | -1.9%   |
| EUROPE JET KERO NWE CALSW          | UJ        | 48                        | 38                        | 26.3%   | 36                        | 33.3%   |
| EUROPE NAPHTHA CALSWAP             | UN        | 2,901                     | 1,468                     | 97.6%   | 2,914                     | -0.4%   |

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| <b>Energy Futures</b>           |     |                           |                           |          |                           |        |
| EURO PROPANE CIF ARA SWA        | PS  | 1,139                     | 1,546                     | -26.3%   | 1,323                     | -13.9% |
| FL GAS ZONE 3 NAT GAS IND       | Q9  | 0                         | 0                         | -        | 0                         | -      |
| FLORIDA GAS ZONE3 BASIS S       | FP  | 0                         | 1,105                     | -100.0%  | 0                         | -      |
| FREIGHT MARKETS                 | FLP | 934                       | 822                       | 13.6%    | 998                       | -6.4%  |
| FUEL OIL CRACK VS ICE           | FO  | 20,392                    | 19,710                    | 3.5%     | 20,445                    | -0.3%  |
| FUEL OIL NWE CRACK VS ICE       | FI  | 0                         | 171                       | -100.0%  | 0                         | -      |
| FUEL OIL (PLATS) CAR CM         | 1W  | 52                        | 146                       | -64.4%   | 105                       | -50.5% |
| FUEL OIL (PLATS) CAR CN         | 1X  | 0                         | 81                        | -100.0%  | 0                         | -      |
| FUELOIL SWAP:CARGOES VS.B       | FS  | 914                       | 1,483                     | -38.4%   | 1,013                     | -9.8%  |
| GAS EURO-BOB OXY NWE BARGES     | 7H  | 6,065                     | 8,067                     | -24.8%   | 5,723                     | 6.0%   |
| GAS EURO-BOB OXY NWE BARGES CRK | 7K  | 33,101                    | 34,432                    | -3.9%    | 29,810                    | 11.0%  |
| GASOIL 0.1 BRGS FOB VS IC       | 6V  | 0                         | 5                         | -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                         | 20                        | -100.0%  | 0                         | -      |
| GASOIL 0.1CIF MED VS ICE        | Z5  | 45                        | 5                         | 800.0%   | 50                        | -10.0% |
| GASOIL 0.1 CIF NWE VS ISE       | TU  | 0                         | 0                         | -        | 0                         | -      |
| GASOIL 0.1 CIF VS ICE GAS       | 8W  | 0                         | 5                         | -100.0%  | 0                         | -      |
| GASOIL 0.1 CRG CIF NW VS        | 4V  | 0                         | 0                         | -        | 0                         | -      |
| GASOIL 0.1 RDAM BRGS VS I       | WQ  | 135                       | 78                        | 73.1%    | 25                        | 440.0% |
| GASOIL 0.1 ROTTERDAM BARG       | VL  | 25                        | 0                         | -        | 30                        | -16.7% |
| GASOIL 10P CRG CIF NW VS        | 3V  | 0                         | 0                         | -        | 0                         | -      |
| GASOIL 10PPM CARGOES CIF        | TY  | 0                         | 0                         | -        | 0                         | -      |
| GASOIL 10PPM VS ICE SWAP        | TP  | 905                       | 176                       | 414.2%   | 954                       | -5.1%  |
| GASOIL BULLET SWAP              | BG  | 0                         | 0                         | -        | 0                         | -      |
| GASOIL CALENDAR SWAP            | GX  | 75                        | 187                       | -59.9%   | 65                        | 15.4%  |
| GASOIL CRACK SPREAD CALEN       | GZ  | 21,056                    | 7,190                     | 192.9%   | 20,581                    | 2.3%   |
| GASOIL MINI CALENDAR SWAP       | QA  | 348                       | 787                       | -55.8%   | 402                       | -13.4% |
| GASOLINE UP-DOWN BALMO SW       | 1K  | 0                         | 0                         | -        | 0                         | -      |
| GC ULSD VS GC JET SPREAD        | VV  | 0                         | 0                         | -        | 0                         | -      |
| GROUP THREE ULSD (PLATTS)       | A7  | 225                       | 0                         | -        | 250                       | -10.0% |
| GRP THREE ULSD(PLT)VS HEA       | A6  | 7,272                     | 6,090                     | 19.4%    | 5,303                     | 37.1%  |
| GRP THREE UNL GS (PLT) VS       | A8  | 3,485                     | 4,656                     | -25.2%   | 3,775                     | -7.7%  |
| GULF COAST 3% FUEL OIL BA       | VZ  | 1,226                     | 980                       | 25.1%    | 543                       | 125.8% |
| GULF COAST GASOLINE CLNDR       | GS  | 0                         | 0                         | -        | 0                         | -      |
| GULF COAST JET FUEL CLNDR       | GE  | 1,081                     | 894                       | 20.9%    | 1,071                     | 0.9%   |
| GULF COAST JET VS NYM 2 H       | ME  | 33,118                    | 34,763                    | -4.7%    | 36,351                    | -8.9%  |
| GULF COAST NO.6 FUEL OIL        | MF  | 48,173                    | 62,714                    | -23.2%   | 50,723                    | -5.0%  |
| GULF COAST NO.6 FUEL OIL        | MG  | 5,180                     | 8,595                     | -39.7%   | 5,221                     | -0.8%  |
| GULF COAST ULSD CALENDAR        | LY  | 3,024                     | 4,804                     | -37.1%   | 3,176                     | -4.8%  |
| GULF COAST ULSD CRACK SPR       | GY  | 2,248                     | 7,926                     | -71.6%   | 2,473                     | -9.1%  |
| HEATING OIL BALMO CLNDR S       | 1G  | 195                       | 45                        | 333.3%   | 175                       | 11.4%  |
| 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  | 38,846                    | 71,902                    | -46.0%   | 43,535                    | -10.8% |
| HENRY HUB INDEX SWAP FUTU       | IN  | 30,126                    | 46,620                    | -35.4%   | 30,153                    | -0.1%  |
| HENRY HUB SWAP                  | NN  | 1,267,805                 | 1,390,417                 | -8.8%    | 1,278,678                 | -0.9%  |
| HENRY HUB SWING FUTURE          | SN  | 0                         | 0                         | -        | 0                         | -      |
| HOUSTON SHIP CHANNEL BASI       | NH  | 22,299                    | 24,808                    | -10.1%   | 22,471                    | -0.8%  |
| HOUSTON SHIP CHANNEL INDE       | IP  | 0                         | 0                         | -        | 0                         | -      |
| HUSTN SHIP CHNL PIPE SWP        | XJ  | 1,839                     | 3,425                     | -46.3%   | 2,225                     | -17.3% |
| ICE BRENT DUBAI SWAP            | DB  | 31,233                    | 2,235                     | 1,297.4% | 20,433                    | 52.9%  |

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| <b>Energy Futures</b>                |     |                           |                           |          |                           |          |
| IN DELIVERY MONTH EUA                | 6T  | 10,598                    | 47,750                    | -77.8%   | 10,748                    | -1.4%    |
| INDIANA MISO                         | FAD | 26,080                    | 21,960                    | 18.8%    | 21,840                    | 19.4%    |
| INDIANA MISO                         | FDM | 0                         | 0                         | -        | 0                         | -        |
| INDIANA MISO                         | FTD | 4,464                     | 8,160                     | -45.3%   | 3,936                     | 13.4%    |
| INDIANA MISO                         | FTM | 0                         | 35,450                    | -100.0%  | 0                         | -        |
| INDIANA MISO                         | PDD | 1,596                     | 792                       | 101.5%   | 1,560                     | 2.3%     |
| INDIANA MISO                         | PDM | 0                         | 463                       | -100.0%  | 0                         | -        |
| INDIANA MISO                         | PTD | 504                       | 287                       | 75.6%    | 336                       | 50.0%    |
| INDIANA MISO                         | PTM | 0                         | 0                         | -        | 0                         | -        |
| INDONESIAN COAL                      | MCC | 0                         | 45                        | -100.0%  | 0                         | -        |
| ISO NEW ENGLAND OFF-PEAK             | KI  | 126                       | 510                       | -75.3%   | 140                       | -10.0%   |
| ISO NEW ENGLAND PK LMP               | NI  | 153                       | 539                       | -71.6%   | 170                       | -10.0%   |
| JAPAN C&F NAPHTHA CRACK S            | JB  | 1,347                     | 1,279                     | 5.3%     | 1,095                     | 23.0%    |
| JAPAN C&F NAPHTHA SWAP               | JA  | 2,407                     | 1,516                     | 58.8%    | 1,801                     | 33.6%    |
| JAPAN NAPHTHA BALMO SWAP             | E6  | 607                       | 20                        | 2,935.0% | 30                        | 1,923.3% |
| JET AV FUEL (P) CAR FM ICE GAS SWAP  | 1V  | 21                        | 19                        | 10.5%    | 27                        | -22.2%   |
| JET BARGES VS ICE GASOIL             | JR  | 0                         | 14                        | -100.0%  | 0                         | -        |
| JET CIF NWE VS ICE                   | JC  | 486                       | 400                       | 21.5%    | 452                       | 7.5%     |
| JET FUEL BRG FOB RDM VS I            | 9Q  | 0                         | 0                         | -        | 0                         | -        |
| JET FUEL CRG CIF NEW VS I            | 6X  | 0                         | 0                         | -        | 0                         | -        |
| JET FUEL UP-DOWN BALMO CL            | 1M  | 5,893                     | 4,073                     | 44.7%    | 10,656                    | -44.7%   |
| LA CARB DIESEL (OPIS)                | LX  | 39                        | 143                       | -72.7%   | 52                        | -25.0%   |
| LA CARB DIESEL (OPIS) SWA            | KL  | 160                       | 1,645                     | -90.3%   | 227                       | -29.5%   |
| LA CARBOB GASOLINE(OPIS)S            | JL  | 150                       | 1,100                     | -86.4%   | 200                       | -25.0%   |
| LA JET FUEL VS NYM NO 2 H            | MQ  | 0                         | 612                       | -100.0%  | 25                        | -100.0%  |
| LA JET (OPIS) SWAP                   | JS  | 2,315                     | 2,342                     | -1.2%    | 2,070                     | 11.8%    |
| LLS (ARGUS) CALENDAR SWAP            | XA  | 0                         | 0                         | -        | 0                         | -        |
| LLS (ARGUS) VS WTI SWAP              | WJ  | 27,433                    | 39,236                    | -30.1%   | 26,860                    | 2.1%     |
| MARS (ARGUS) VS WTI SWAP             | YX  | 12,199                    | 14,925                    | -18.3%   | 13,403                    | -9.0%    |
| MARS (ARGUS) VS WTI TRD M            | YV  | 23,416                    | 7,732                     | 202.8%   | 23,852                    | -1.8%    |
| MARS BLEND CRUDE OIL                 | MB  | 2,559                     | 1,215                     | 110.6%   | 2,144                     | 19.4%    |
| MCCLOSKEY ARA ARGS COAL              | MTF | 71,156                    | 130,144                   | -45.3%   | 72,640                    | -2.0%    |
| MCCLOSKEY RCH BAY COAL               | MFF | 12,545                    | 29,214                    | -57.1%   | 13,771                    | -8.9%    |
| MGF FUT                              | MGF | 163                       | 100                       | 63.0%    | 148                       | 10.1%    |
| MGN1 SWAP FUT                        | MGN | 494                       | 641                       | -22.9%   | 474                       | 4.2%     |
| MICHCON NG INDEX SWAP                | Y8  | 0                         | 0                         | -        | 0                         | -        |
| MICHIGAN BASIS                       | NF  | 10,259                    | 11,956                    | -14.2%   | 10,919                    | -6.0%    |
| MICHIGAN MISO                        | HMO | 169,560                   | 220,288                   | -23.0%   | 186,480                   | -9.1%    |
| MICHIGAN MISO                        | HMW | 10,960                    | 14,452                    | -24.2%   | 12,225                    | -10.3%   |
| MINI GAS EUROBOB OXY NWE ARGS BALMO  | MEB | 479                       | 375                       | 27.7%    | 438                       | 9.4%     |
| MINI RBOB V. EBOBARG NWE BRGS BALMO  | MXR | 188                       | 0                         | -        | 0                         | -        |
| MINI RBOB V. EBOB(ARGUS) NWE BRGS    | MXB | 3,097                     | 1,833                     | 69.0%    | 2,688                     | 15.2%    |
| MJB FUT                              | MJB | 0                         | 0                         | -        | 0                         | -        |
| MJC FUT                              | MJC | 285                       | 353                       | -19.3%   | 323                       | -11.8%   |
| MNC FUT                              | MNC | 5,211                     | 5,046                     | 3.3%     | 4,871                     | 7.0%     |
| MONT BELVIEU ETHANE 5 DECIMAL        | C0  | 84,937                    | 62,272                    | 36.4%    | 87,457                    | -2.9%    |
| MONT BELVIEU ETHANE OPIS BALMO       | 8C  | 200                       | 65                        | 207.7%   | 75                        | 166.7%   |
| MONT BELVIEU LDH PROPANE 5 DECIMAL   | B0  | 104,772                   | 122,510                   | -14.5%   | 109,507                   | -4.3%    |
| MONT BELVIEU LDH PROPANE OPIS BALMO  | 8O  | 1,366                     | 107                       | 1,176.6% | 774                       | 76.5%    |
| MONT BELVIEU NATURAL GASOLINE 5 DEC  | 7Q  | 10,909                    | 16,356                    | -33.3%   | 12,686                    | -14.0%   |
| MONT BELVIEU NATURAL GASOLINE BALMO  | R0  | 155                       | 168                       | -7.7%    | 210                       | -26.2%   |
| MONT BELVIEU NORMAL BUTANE 5 DECIMAL | D0  | 38,968                    | 33,085                    | 17.8%    | 38,437                    | 1.4%     |
| MONT BELVIEU NORMAL BUTANE BALMO     | 8J  | 405                       | 165                       | 145.5%   | 1,635                     | -75.2%   |

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| <b>Energy Futures</b>                |           |                           |                           |         |                           |        |
| NAT GAS BASIS SWAP                   | SGW       | 0                         | 0                         | -       | 0                         | -      |
| NAT GAS BASIS SWAP                   | TZ6       | 11,257                    | 7,933                     | 41.9%   | 11,855                    | -5.0%  |
| NATURAL GAS                          | HBI       | 0                         | 0                         | -       | 0                         | -      |
| NATURAL GAS                          | XIC       | 44                        | 0                         | -       | 44                        | 0.0%   |
| NATURAL GAS                          | XSC       | 0                         | 0                         | -       | 0                         | -      |
| NATURAL GAS FIXED PRICE SWAP FUTURES | CFS       | 0                         | 980                       | -100.0% | 0                         | -      |
| NATURAL GAS FIXED PRICE SWAP FUTURES | DSF       | 900                       | 4,040                     | -77.7%  | 1,080                     | -16.7% |
| NATURAL GAS FIXED PRICE SWAP FUTURES | MFS       | 0                         | 980                       | -100.0% | 0                         | -      |
| NATURAL GAS FIXED PRICE SWAP FUTURES | PFS       | 0                         | 176                       | -100.0% | 0                         | -      |
| NATURAL GAS FIXED PRICE SWAP FUTURES | WFS       | 0                         | 221                       | -100.0% | 0                         | -      |
| NATURAL GAS FIXED PRICE SWAP FUTURES | Z5P       | 0                         | 0                         | -       | 0                         | -      |
| NATURAL GAS FIXED PRICE SWAP FUTURES | ZTS       | 0                         | 32                        | -100.0% | 0                         | -      |
| NATURAL GAS INDEX                    | TZI       | 1,336                     | 610                       | 119.0%  | 1,708                     | -21.8% |
| NATURAL GAS PEN SWP                  | NP        | 244,427                   | 313,044                   | -21.9%  | 277,555                   | -11.9% |
| NEPOOL CNCTCT 5MW D AH O             | P3        | 3,561                     | 16,621                    | -78.6%  | 3,936                     | -9.5%  |
| NEPOOL CONECTIC 5MW D AH             | P2        | 190                       | 889                       | -78.6%  | 213                       | -10.8% |
| NEPOOL INTR HUB 5MW D AH             | H2        | 627,449                   | 331,017                   | 89.6%   | 608,905                   | 3.0%   |
| NEPOOL INTR HUB 5MW D AH             | U6        | 44,105                    | 16,416                    | 168.7%  | 43,258                    | 2.0%   |
| NEPOOL NE MASS 5MW D AH O            | P8        | 0                         | 0                         | -       | 0                         | -      |
| NEPOOL NE MASS 5MW D AH P            | P7        | 0                         | 640                       | -100.0% | 0                         | -      |
| NEPOOL NEW HAMP 5MW D AH             | U2        | 0                         | 0                         | -       | 0                         | -      |
| NEPOOL NEW HAMP 5MW D AH             | U3        | 0                         | 0                         | -       | 0                         | -      |
| NEPOOL RHD ISLD 5MW D AH             | U4        | 950                       | 7,897                     | -88.0%  | 1,226                     | -22.5% |
| NEPOOL RHODE IL 5MW D AH             | U5        | 17,805                    | 121,255                   | -85.3%  | 22,305                    | -20.2% |
| NEPOOL SE MASS 5MW D AH O            | P5        | 0                         | 0                         | -       | 0                         | -      |
| NEPOOL SE MASS 5MW D AH P            | P4        | 0                         | 0                         | -       | 0                         | -      |
| NEPOOL W CNT MASS 5MW D A            | L9        | 7,122                     | 43,092                    | -83.5%  | 7,872                     | -9.5%  |
| NEPOOL W CNTR M 5MW D AH             | R6        | 480                       | 4,008                     | -88.0%  | 641                       | -25.1% |
| NEW ENGLAND HUB PEAK DAIL            | CE        | 1,122                     | 1,545                     | -27.4%  | 1,331                     | -15.7% |
| NEW YORK ETHANOL SWAP                | EZ        | 645                       | 3,075                     | -79.0%  | 730                       | -11.6% |
| NEW YORK HUB ZONE G PEAK             | GN        | 1,364                     | 2,342                     | -41.8%  | 1,550                     | -12.0% |
| NEW YORK HUB ZONE J PEAK             | JN        | 803                       | 971                       | -17.3%  | 851                       | -5.6%  |
| NGPL MID-CONTINENT                   | NL        | 28,344                    | 42,149                    | -32.8%  | 29,184                    | -2.9%  |
| NGPL MIDCONTINENT INDEX              | IW        | 0                         | 4,280                     | -100.0% | 0                         | -      |
| NGPL MIDCONTINENT SWING S            | PX        | 0                         | 0                         | -       | 0                         | -      |
| NGPL TEX/OK                          | PD        | 33,156                    | 58,142                    | -43.0%  | 35,586                    | -6.8%  |
| NGPL TEXOK INDEX                     | OI        | 0                         | 0                         | -       | 0                         | -      |
| N ILLINOIS HUB DAILY                 | UD        | 244                       | 168                       | 45.2%   | 186                       | 31.2%  |
| N ILLINOIS HUB MTHLY                 | UM        | 180                       | 420                       | -57.1%  | 200                       | -10.0% |
| NO 2 UP-DOWN SPREAD CALEN            | UT        | 1,560                     | 276                       | 465.2%  | 1,535                     | 1.6%   |
| NORTHERN NATURAL GAS DEMAR           | PE        | 2,686                     | 2,051                     | 31.0%   | 2,758                     | -2.6%  |
| NORTHERN NATURAL GAS VENTU           | PF        | 4,116                     | 4,206                     | -2.1%   | 4,504                     | -8.6%  |
| NORTHERN ILLINOIS OFF-PEA            | UO        | 0                         | 740                       | -100.0% | 0                         | -      |
| NORTHWEST ROCKIES BASIS S            | NR        | 60,325                    | 81,415                    | -25.9%  | 63,077                    | -4.4%  |
| N ROCKIES PIPE SWAP                  | XR        | 426                       | 729                       | -41.6%  | 456                       | -6.6%  |
| NY1% VS GC SPREAD SWAP               | VR        | 6,165                     | 6,061                     | 1.7%    | 7,825                     | -21.2% |
| NY 2.2% FUEL OIL (PLATTS             | Y3        | 0                         | 0                         | -       | 0                         | -      |
| NY 3.0% FUEL OIL (PLATTS             | H1        | 885                       | 800                       | 10.6%   | 535                       | 65.4%  |
| NY HARBOR 1% FUEL OIL BAL            | VK        | 25                        | 0                         | -       | 0                         | -      |
| NY HARBOR HEAT OIL SWP               | MP        | 10,595                    | 14,488                    | -26.9%  | 11,124                    | -4.8%  |
| NY HARBOR LOW SULPUR GAS 1000MBBL    | NLS       | 1,440                     | 1,275                     | 12.9%   | 1,522                     | -5.4%  |
| NY HARBOR RESIDUAL FUEL 1            | MM        | 5,147                     | 7,253                     | -29.0%  | 5,380                     | -4.3%  |
| NY HARBOR RESIDUAL FUEL C            | ML        | 0                         | 0                         | -       | 0                         | -      |



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| <b>Energy Futures</b>              |     |                           |                           |         |                           |         |
| NYH NO 2 CRACK SPREAD CAL          | HK  | 9,397                     | 13,672                    | -31.3%  | 9,433                     | -0.4%   |
| NY H OIL PLATTS VS NYMEX           | YH  | 0                         | 4                         | -100.0% | 0                         | -       |
| NYISO A                            | KA  | 0                         | 3,882                     | -100.0% | 0                         | -       |
| NYISO A OFF-PEAK                   | KB  | 0                         | 1,180                     | -100.0% | 0                         | -       |
| NYISO CAPACITY                     | LHV | 336                       | 0                         | -       | 340                       | -1.2%   |
| NYISO CAPACITY                     | NNC | 1,646                     | 2,036                     | -19.2%  | 1,903                     | -13.5%  |
| NYISO CAPACITY                     | NRS | 1,398                     | 2,572                     | -45.6%  | 1,647                     | -15.1%  |
| NYISO G                            | KG  | 0                         | 382                       | -100.0% | 0                         | -       |
| NYISO G OFF-PEAK                   | KH  | 0                         | 210                       | -100.0% | 0                         | -       |
| NYISO J                            | KJ  | 1,251                     | 4,950                     | -74.7%  | 1,366                     | -8.4%   |
| NYISO J OFF-PEAK                   | KK  | 270                       | 858                       | -68.5%  | 300                       | -10.0%  |
| NYISO ZONE A 5MW D AH O P          | K4  | 134,550                   | 331,159                   | -59.4%  | 146,310                   | -8.0%   |
| NYISO ZONE A 5MW D AH PK           | K3  | 10,940                    | 12,336                    | -11.3%  | 11,380                    | -3.9%   |
| NYISO ZONE C 5MW D AH O P          | A3  | 0                         | 17,725                    | -100.0% | 0                         | -       |
| NYISO ZONE C 5MW D AH PK           | Q5  | 0                         | 955                       | -100.0% | 0                         | -       |
| NYISO ZONE G 5MW D AH O P          | D2  | 363,509                   | 352,349                   | 3.2%    | 348,341                   | 4.4%    |
| NYISO ZONE G 5MW D AH PK           | T3  | 22,771                    | 22,883                    | -0.5%   | 22,310                    | 2.1%    |
| NYISO ZONE J 5MW D AH O P          | D4  | 301,261                   | 140,485                   | 114.4%  | 279,821                   | 7.7%    |
| NYISO ZONE J 5MW D AH PK           | D3  | 18,311                    | 13,867                    | 32.0%   | 17,498                    | 4.6%    |
| NY JET FUEL (PLATTS) HEAT OIL SWAP | 1U  | 0                         | 0                         | -       | 0                         | -       |
| NYMEX ALUMINUM FUTURES             | AN  | 880                       | 1,182                     | -25.5%  | 1,064                     | -17.3%  |
| NYMEX ULSD VS NYMEX HO             | UY  | 0                         | 375                       | -100.0% | 0                         | -       |
| NY ULSD (ARGUS) VS HEATING OIL     | 7Y  | 1,630                     | 1,577                     | 3.4%    | 2,601                     | -37.3%  |
| ONEOK OKLAHOMA NG BASIS            | 8X  | 1,295                     | 4,021                     | -67.8%  | 1,325                     | -2.3%   |
| ONTARIO POWER SWAPS                | OFD | 1,440                     | 2,760                     | -47.8%  | 960                       | 50.0%   |
| ONTARIO POWER SWAPS                | OFM | 31,610                    | 119,663                   | -73.6%  | 35,610                    | -11.2%  |
| ONTARIO POWER SWAPS                | OPD | 30                        | 120                       | -75.0%  | 40                        | -25.0%  |
| ONTARIO POWER SWAPS                | OPM | 1,070                     | 4,880                     | -78.1%  | 1,060                     | 0.9%    |
| PANHANDLE BASIS SWAP FUTU          | PH  | 32,822                    | 42,899                    | -23.5%  | 34,969                    | -6.1%   |
| PANHANDLE INDEX SWAP FUTU          | IV  | 0                         | 0                         | -       | 0                         | -       |
| PANHANDLE PIPE SWAP                | XH  | 864                       | 0                         | -       | 864                       | 0.0%    |
| PERMIAN BASIS SWAP                 | PM  | 17,946                    | 18,161                    | -1.2%   | 18,902                    | -5.1%   |
| PETROCHEMICALS                     | 22  | 64                        | 93                        | -31.2%  | 94                        | -31.9%  |
| PETROCHEMICALS                     | 32  | 85                        | 19                        | 347.4%  | 102                       | -16.7%  |
| PETROCHEMICALS                     | 8I  | 3,423                     | 1,981                     | 72.8%   | 3,487                     | -1.8%   |
| PETROCHEMICALS                     | 91  | 523                       | 328                       | 59.5%   | 594                       | -12.0%  |
| PETROCHEMICALS                     | HPE | 0                         | 0                         | -       | 0                         | -       |
| PETROCHEMICALS                     | LPE | 0                         | 0                         | -       | 0                         | -       |
| PETROCHEMICALS                     | MAC | 10                        | 80                        | -87.5%  | 50                        | -80.0%  |
| PETROCHEMICALS                     | MAE | 10                        | 90                        | -88.9%  | 10                        | 0.0%    |
| PETROCHEMICALS                     | MAS | 20                        | 40                        | -50.0%  | 10                        | 100.0%  |
| PETROCHEMICALS                     | MBE | 1,715                     | 3,235                     | -47.0%  | 2,070                     | -17.1%  |
| PETROCHEMICALS                     | MNB | 2,493                     | 1,760                     | 41.6%   | 2,195                     | 13.6%   |
| PETRO CRCKS & SPRDS ASIA           | STI | 0                         | 225                       | -100.0% | 105                       | -100.0% |
| PETRO CRCKS & SPRDS ASIA           | STR | 64                        | 0                         | -       | 164                       | -61.0%  |
| PETRO CRCKS & SPRDS ASIA           | STS | 0                         | 0                         | -       | 50                        | -100.0% |
| PETRO CRCKS & SPRDS NA             | CRB | 74                        | 148                       | -50.0%  | 937                       | -92.1%  |
| PETRO CRCKS & SPRDS NA             | EXR | 3,124                     | 1,916                     | 63.0%   | 3,020                     | 3.4%    |
| PETRO CRCKS & SPRDS NA             | FOC | 2,875                     | 3,525                     | -18.4%  | 2,120                     | 35.6%   |
| PETRO CRCKS & SPRDS NA             | GBB | 815                       | 175                       | 365.7%  | 740                       | 10.1%   |
| PETRO CRCKS & SPRDS NA             | GCC | 225                       | 675                       | -66.7%  | 325                       | -30.8%  |
| PETRO CRCKS & SPRDS NA             | GCI | 3,820                     | 3,337                     | 14.5%   | 3,657                     | 4.5%    |
| PETRO CRCKS & SPRDS NA             | GCM | 0                         | 35                        | -100.0% | 0                         | -       |

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| <b>Energy Futures</b>   |           |                           |                           |           |                           |         |
| PETRO CRCKS & SPRDS NA  | GCU       | 18,574                    | 29,368                    | -36.8%    | 20,293                    | -8.5%   |
| PETRO CRCKS & SPRDS NA  | GFC       | 0                         | 0                         | -         | 200                       | -100.0% |
| PETRO CRCKS & SPRDS NA  | HOB       | 14,485                    | 18,044                    | -19.7%    | 13,123                    | 10.4%   |
| PETRO CRCKS & SPRDS NA  | KSD       | 75                        | 0                         | -         | 75                        | 0.0%    |
| PETRO CRCKS & SPRDS NA  | MFR       | 0                         | 0                         | -         | 0                         | -       |
| PETRO CRCKS & SPRDS NA  | NFG       | 0                         | 200                       | -100.0%   | 86                        | -100.0% |
| PETRO CRCKS & SPRDS NA  | NYF       | 300                       | 475                       | -36.8%    | 100                       | 200.0%  |
| PETRO CRCKS & SPRDS NA  | NYH       | 0                         | 300                       | -100.0%   | 150                       | -100.0% |
| PETRO CRCKS & SPRDS NA  | RBB       | 14,769                    | 16,299                    | -9.4%     | 15,884                    | -7.0%   |
| PETRO CRCKS & SPRDS NA  | RVG       | 24,411                    | 13,719                    | 77.9%     | 21,131                    | 15.5%   |
| PETRO CRCKS & SPRDS NA  | SF3       | 6                         | 0                         | -         | 16                        | -62.5%  |
| PETRO CRK&SPRD EURO     | 1NB       | 3,705                     | 4,741                     | -21.9%    | 3,809                     | -2.7%   |
| PETRO CRK&SPRD EURO     | 1ND       | 0                         | 0                         | -         | 0                         | -       |
| PETRO CRK&SPRD EURO     | 43        | 296                       | 158                       | 87.3%     | 201                       | 47.3%   |
| PETRO CRK&SPRD EURO     | BFR       | 0                         | 75                        | -100.0%   | 0                         | -       |
| PETRO CRK&SPRD EURO     | BOB       | 5,239                     | 6,302                     | -16.9%    | 5,159                     | 1.6%    |
| PETRO CRK&SPRD EURO     | EOB       | 72                        | 104                       | -30.8%    | 79                        | -8.9%   |
| PETRO CRK&SPRD EURO     | EPN       | 593                       | 336                       | 76.5%     | 689                       | -13.9%  |
| PETRO CRK&SPRD EURO     | EVC       | 6,887                     | 4,069                     | 69.3%     | 7,492                     | -8.1%   |
| PETRO CRK&SPRD EURO     | FBT       | 0                         | 150                       | -100.0%   | 0                         | -       |
| PETRO CRK&SPRD EURO     | FVB       | 0                         | 0                         | -         | 0                         | -       |
| PETRO CRK&SPRD EURO     | GCB       | 0                         | 0                         | -         | 200                       | -100.0% |
| PETRO CRK&SPRD EURO     | GOC       | 109                       | 135                       | -19.3%    | 117                       | -6.8%   |
| PETRO CRK&SPRD EURO     | LSU       | 0                         | 0                         | -         | 0                         | -       |
| PETRO CRK&SPRD EURO     | MGB       | 30                        | 99                        | -69.7%    | 30                        | 0.0%    |
| PETRO CRK&SPRD EURO     | MUD       | 614                       | 178                       | 244.9%    | 517                       | 18.8%   |
| PETRO CRK&SPRD EURO     | NBB       | 26                        | 5                         | 420.0%    | 0                         | -       |
| PETRO CRK&SPRD EURO     | NOB       | 1,351                     | 740                       | 82.6%     | 1,338                     | 1.0%    |
| PETRO CRK&SPRD EURO     | SFB       | 25                        | 0                         | -         | 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       | 5,721                     | 50                        | 11,342.0% | 6,649                     | -14.0%  |
| PETROLEUM PRODUCTS      | MBS       | 0                         | 0                         | -         | 0                         | -       |
| PETROLEUM PRODUCTS      | MHE       | 0                         | 0                         | -         | 0                         | -       |
| PETROLEUM PRODUCTS      | MPE       | 0                         | 530                       | -100.0%   | 0                         | -       |
| PETROLEUM PRODUCTS      | VU        | 100                       | 12                        | 733.3%    | 15                        | 566.7%  |
| PETROLEUM PRODUCTS ASIA | E6M       | 47                        | 205                       | -77.1%    | 0                         | -       |
| PETROLEUM PRODUCTS ASIA | MJN       | 2,333                     | 1,841                     | 26.7%     | 2,190                     | 6.5%    |
| PETROLEUM PRODUCTS ASIA | MSB       | 0                         | 0                         | -         | 20                        | -100.0% |
| PETRO OUTRIGHT EURO     | 0A        | 0                         | 0                         | -         | 0                         | -       |
| PETRO OUTRIGHT EURO     | 0B        | 65                        | 476                       | -86.3%    | 70                        | -7.1%   |
| PETRO OUTRIGHT EURO     | 0C        | 0                         | 10                        | -100.0%   | 0                         | -       |
| PETRO OUTRIGHT EURO     | 0D        | 7,379                     | 8,384                     | -12.0%    | 7,923                     | -6.9%   |
| PETRO OUTRIGHT EURO     | 0E        | 471                       | 1,209                     | -61.0%    | 576                       | -18.2%  |
| PETRO OUTRIGHT EURO     | 0F        | 2,767                     | 1,543                     | 79.3%     | 2,515                     | 10.0%   |
| PETRO OUTRIGHT EURO     | 1T        | 48                        | 20                        | 140.0%    | 36                        | 33.3%   |
| PETRO OUTRIGHT EURO     | 33        | 138                       | 159                       | -13.2%    | 182                       | -24.2%  |
| PETRO OUTRIGHT EURO     | 5L        | 30                        | 105                       | -71.4%    | 85                        | -64.7%  |



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| Energy Futures           |           |                           |                           |         |                           |          |
| PETRO OUTRIGHT EURO      | 63        | 105                       | 195                       | -46.2%  | 5                         | 2,000.0% |
| PETRO OUTRIGHT EURO      | 6L        | 0                         | 0                         | -       | 0                         | -        |
| PETRO OUTRIGHT EURO      | 7I        | 50                        | 270                       | -81.5%  | 17                        | 194.1%   |
| PETRO OUTRIGHT EURO      | 7P        | 0                         | 0                         | -       | 0                         | -        |
| PETRO OUTRIGHT EURO      | 7R        | 119                       | 270                       | -55.9%  | 322                       | -63.0%   |
| PETRO OUTRIGHT EURO      | 88        | 0                         | 15                        | -100.0% | 0                         | -        |
| PETRO OUTRIGHT EURO      | CBB       | 0                         | 0                         | -       | 0                         | -        |
| PETRO OUTRIGHT EURO      | CGB       | 0                         | 0                         | -       | 0                         | -        |
| PETRO OUTRIGHT EURO      | CPB       | 50                        | 107                       | -53.3%  | 391                       | -87.2%   |
| PETRO OUTRIGHT EURO      | EFF       | 50                        | 75                        | -33.3%  | 45                        | 11.1%    |
| PETRO OUTRIGHT EURO      | EFM       | 155                       | 65                        | 138.5%  | 114                       | 36.0%    |
| PETRO OUTRIGHT EURO      | ENS       | 115                       | 363                       | -68.3%  | 155                       | -25.8%   |
| PETRO OUTRIGHT EURO      | ESB       | 0                         | 0                         | -       | 0                         | -        |
| PETRO OUTRIGHT EURO      | EWN       | 1,167                     | 382                       | 205.5%  | 885                       | 31.9%    |
| PETRO OUTRIGHT EURO      | FBD       | 0                         | 0                         | -       | 10                        | -100.0%  |
| PETRO OUTRIGHT EURO      | MBB       | 0                         | 0                         | -       | 30                        | -100.0%  |
| PETRO OUTRIGHT EURO      | MBN       | 2,871                     | 4,098                     | -29.9%  | 3,092                     | -7.1%    |
| PETRO OUTRIGHT EURO      | SMU       | 0                         | 0                         | -       | 0                         | -        |
| PETRO OUTRIGHT EURO      | T0        | 598                       | 220                       | 171.8%  | 741                       | -19.3%   |
| PETRO OUTRIGHT EURO      | ULB       | 0                         | 0                         | -       | 0                         | -        |
| PETRO OUTRIGHT EURO      | V0        | 405                       | 225                       | 80.0%   | 405                       | 0.0%     |
| PETRO OUTRIGHT EURO      | W0        | 0                         | 0                         | -       | 0                         | -        |
| PETRO OUTRIGHT EURO      | X0        | 0                         | 0                         | -       | 0                         | -        |
| PETRO OUTRIGHT EURO      | Y0        | 0                         | 0                         | -       | 0                         | -        |
| PETRO OUTRIGHT NA        | FCB       | 32                        | 89                        | -64.0%  | 209                       | -84.7%   |
| PETRO OUTRIGHT NA        | FOB       | 0                         | 0                         | -       | 0                         | -        |
| PETRO OUTRIGHT NA        | FOM       | 30                        | 0                         | -       | 10                        | 200.0%   |
| PETRO OUTRIGHT NA        | GBA       | 0                         | 0                         | -       | 0                         | -        |
| PETRO OUTRIGHT NA        | GUD       | 0                         | 0                         | -       | 0                         | -        |
| PETRO OUTRIGHT NA        | JE        | 18                        | 340                       | -94.7%  | 18                        | 0.0%     |
| PETRO OUTRIGHT NA        | JET       | 4,660                     | 2,120                     | 119.8%  | 5,331                     | -12.6%   |
| PETRO OUTRIGHT NA        | MBL       | 203                       | 77                        | 163.6%  | 220                       | -7.7%    |
| PETRO OUTRIGHT NA        | MEN       | 695                       | 753                       | -7.7%   | 803                       | -13.4%   |
| PETRO OUTRIGHT NA        | MEO       | 12,587                    | 8,900                     | 41.4%   | 13,218                    | -4.8%    |
| PETRO OUTRIGHT NA        | MFD       | 0                         | 84                        | -100.0% | 0                         | -        |
| PETRO OUTRIGHT NA        | MMF       | 142                       | 274                       | -48.2%  | 227                       | -37.4%   |
| PETRO OUTRIGHT NA        | NYT       | 0                         | 0                         | -       | 0                         | -        |
| PETRO OUTRIGHT NA        | XER       | 0                         | 0                         | -       | 0                         | -        |
| PJM AD HUB 5MW REAL TIME | V3        | 653,586                   | 1,275,665                 | -48.8%  | 695,986                   | -6.1%    |
| PJM AD HUB 5MW REAL TIME | Z9        | 33,472                    | 76,224                    | -56.1%  | 34,403                    | -2.7%    |
| PJM AECO DA OFF-PEAK     | X1        | 7,128                     | 53,208                    | -86.6%  | 10,503                    | -32.1%   |
| PJM AECO DA PEAK         | Y1        | 378                       | 2,883                     | -86.9%  | 585                       | -35.4%   |
| PJM APS ZONE DA OFF-PEAK | W4        | 0                         | 10,635                    | -100.0% | 0                         | -        |
| PJM APS ZONE DA PEAK     | S4        | 0                         | 573                       | -100.0% | 0                         | -        |
| PJM ATSI ELEC            | MOD       | 78,450                    | 23,400                    | 235.3%  | 80,325                    | -2.3%    |
| PJM ATSI ELEC            | MPD       | 4,240                     | 1,275                     | 232.5%  | 4,355                     | -2.6%    |
| PJM BGE DA OFF-PEAK      | R3        | 33,552                    | 38,232                    | -12.2%  | 33,927                    | -1.1%    |
| PJM BGE DA PEAK          | E3        | 1,827                     | 2,082                     | -12.2%  | 1,850                     | -1.2%    |
| PJM COMED 5MW D AH O PK  | D9        | 68,925                    | 254,140                   | -72.9%  | 103,035                   | -33.1%   |
| PJM COMED 5MW D AH PK    | D8        | 3,695                     | 15,530                    | -76.2%  | 5,685                     | -35.0%   |
| PJM DAILY                | JD        | 758                       | 810                       | -6.4%   | 606                       | 25.1%    |
| PJM DAYTON DA OFF-PEAK   | R7        | 201,628                   | 193,665                   | 4.1%    | 211,428                   | -4.6%    |
| PJM DAYTON DA PEAK       | D7        | 16,668                    | 15,645                    | 6.5%    | 18,098                    | -7.9%    |

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| <b>Energy Futures</b>               |     |                           |                           |          |                           |         |
| PJM DUQUESNE 5MW D AH PK            | D5  | 0                         | 0                         | -        | 0                         | -       |
| PJM DUQUS 5MW D AH O PK             | D6  | 0                         | 0                         | -        | 0                         | -       |
| PJM JCPL DA OFF-PEAK                | F2  | 7,920                     | 54,720                    | -85.5%   | 11,670                    | -32.1%  |
| PJM JCPL DA PEAK                    | J2  | 420                       | 2,970                     | -85.9%   | 650                       | -35.4%  |
| PJM NI HUB 5MW REAL TIME            | B3  | 59,301                    | 43,076                    | 37.7%    | 58,227                    | 1.8%    |
| PJM NI HUB 5MW REAL TIME            | B6  | 1,348,473                 | 1,287,606                 | 4.7%     | 1,591,153                 | -15.3%  |
| PJM NILL DA OFF-PEAK                | L3  | 1,330,781                 | 558,070                   | 138.5%   | 993,883                   | 33.9%   |
| PJM NILL DA PEAK                    | N3  | 61,039                    | 29,834                    | 104.6%   | 50,615                    | 20.6%   |
| PJM OFF-PEAK LMP SWAP FUT           | JP  | 888                       | 3,292                     | -73.0%   | 944                       | -5.9%   |
| PJM PECO ZONE5MW PEAK CAL MO DAY AH | 4N  | 0                         | 0                         | -        | 0                         | -       |
| PJM PEPKO DA OFF-PEAK               | Q8  | 0                         | 0                         | -        | 0                         | -       |
| PJM PPL DA OFF-PEAK                 | F5  | 0                         | 46,085                    | -100.0%  | 0                         | -       |
| PJM PPL DA PEAK                     | L5  | 0                         | 2,483                     | -100.0%  | 0                         | -       |
| PJM PSEG DA OFF-PEAK                | W6  | 120,960                   | 140,400                   | -13.8%   | 122,835                   | -1.5%   |
| PJM PSEG DA PEAK                    | L6  | 5,100                     | 5,100                     | 0.0%     | 5,100                     | 0.0%    |
| PJM WES HUB PEAK LMP 50 M           | 4S  | 0                         | 0                         | -        | 0                         | -       |
| PJM WESTH DA OFF-PEAK               | E4  | 833,902                   | 1,345,764                 | -38.0%   | 898,582                   | -7.2%   |
| PJM WESTHDA PEAK                    | J4  | 47,338                    | 73,870                    | -35.9%   | 50,990                    | -7.2%   |
| PJM WESTH RT OFF-PEAK               | N9  | 2,486,980                 | 3,968,290                 | -37.3%   | 2,167,840                 | 14.7%   |
| PJM WESTH RT PEAK                   | L1  | 146,990                   | 224,367                   | -34.5%   | 153,990                   | -4.5%   |
| PLASTICS                            | PGP | 1,501                     | 1,849                     | -18.8%   | 1,433                     | 4.7%    |
| PREMIUM UNLD 10P FOB MED            | 3G  | 110                       | 617                       | -82.2%   | 150                       | -26.7%  |
| PREMIUM UNLEAD 10PPM FOB            | 8G  | 14                        | 53                        | -73.6%   | 5                         | 180.0%  |
| PREM UNL GAS 10PPM RDAM FOB BALMO   | 7N  | 0                         | 0                         | -        | 7                         | -100.0% |
| PREM UNL GAS 10PPM RDAM FOB SWAP    | 7L  | 17                        | 139                       | -87.8%   | 32                        | -46.9%  |
| PROPANE NON-LDH MB (OPIS) BALMO SWP | 1S  | 122                       | 0                         | -        | 520                       | -76.5%  |
| PROPANE NON-LDH MT. BEL (OPIS) SWP  | 1R  | 28,099                    | 27,613                    | 1.8%     | 31,842                    | -11.8%  |
| RBOB CALENDAR SWAP                  | RL  | 10,847                    | 12,122                    | -10.5%   | 10,643                    | 1.9%    |
| RBOB CRACK SPREAD                   | RM  | 2,079                     | 5,246                     | -60.4%   | 2,034                     | 2.2%    |
| RBOB CRACK SPREAD BALMO S           | 1E  | 0                         | 0                         | -        | 0                         | -       |
| RBOB GASOLINE BALMO CLNDR           | 1D  | 471                       | 24                        | 1,862.5% | 343                       | 37.3%   |
| RBOB PHY                            | RBL | 0                         | 0                         | 0.0%     | 0                         | 0.0%    |
| RBOB (PLATTS) CAL SWAP              | RY  | 0                         | 0                         | -        | 0                         | -       |
| RBOB SPREAD (PLATTS) SWAP           | RI  | 24                        | 80                        | -70.0%   | 27                        | -11.1%  |
| RBOB UP-DOWN CALENDAR SWA           | RV  | 0                         | 0                         | -        | 0                         | -       |
| RBOB VS HEATING OIL SWAP            | RH  | 4,261                     | 2,796                     | 52.4%    | 4,750                     | -10.3%  |
| ROCKIES KERN OPAL - NW IN           | IR  | 0                         | 736                       | -100.0%  | 0                         | -       |
| SAN JUAN BASIS SWAP                 | NJ  | 32,405                    | 28,197                    | 14.9%    | 34,355                    | -5.7%   |
| SAN JUAN PIPE SWAP                  | XX  | 0                         | 0                         | -        | 0                         | -       |
| SINGAPORE 180CST BALMO              | BS  | 100                       | 161                       | -37.9%   | 66                        | 51.5%   |
| SINGAPORE 380CST BALMO              | BT  | 307                       | 103                       | 198.1%   | 158                       | 94.3%   |
| SINGAPORE 380CST FUEL OIL           | SE  | 15,169                    | 8,594                     | 76.5%    | 16,232                    | -6.5%   |
| SINGAPORE FUEL 180CST CAL           | UA  | 2,147                     | 2,024                     | 6.1%     | 2,290                     | -6.2%   |
| SINGAPORE FUEL OIL SPREAD           | SD  | 1,694                     | 1,058                     | 60.1%    | 1,590                     | 6.5%    |
| SINGAPORE GASOIL                    | MTB | 125                       | 175                       | -28.6%   | 160                       | -21.9%  |
| SINGAPORE GASOIL                    | MTS | 10,036                    | 5,475                     | 83.3%    | 10,314                    | -2.7%   |
| SINGAPORE GASOIL                    | STL | 0                         | 0                         | -        | 0                         | -       |
| SINGAPORE GASOIL                    | STZ | 300                       | 0                         | -        | 300                       | 0.0%    |
| SINGAPORE GASOIL CALENDAR           | MSG | 970                       | 140                       | 592.9%   | 740                       | 31.1%   |
| SINGAPORE GASOIL SWAP               | SG  | 18,743                    | 7,528                     | 149.0%   | 19,863                    | -5.6%   |
| SINGAPORE GASOIL VS ICE             | GA  | 27,361                    | 4,815                     | 468.2%   | 28,341                    | -3.5%   |
| SINGAPORE JET KERO BALMO            | BX  | 0                         | 0                         | -        | 0                         | -       |
| SINGAPORE JET KERO GASOIL           | RK  | 6,230                     | 3,280                     | 89.9%    | 7,085                     | -12.1%  |

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| <b>Energy Futures</b>               |           |                           |                           |         |                           |         |
| SINGAPORE JET KEROSENE SW           | KS        | 3,035                     | 2,044                     | 48.5%   | 3,785                     | -19.8%  |
| SINGAPORE JET KERO VS. GASOIL BALMO | Z0        | 0                         | 0                         | -       | 0                         | -       |
| SINGAPORE MOGAS 92 UNLEADED BALMO   | 1P        | 315                       | 1,860                     | -83.1%  | 82                        | 284.1%  |
| SINGAPORE MOGAS 92 UNLEADED SWP     | 1N        | 16,556                    | 13,613                    | 21.6%   | 18,327                    | -9.7%   |
| SINGAPORE NAPHTHA BALMO             | KU        | 0                         | 0                         | -       | 0                         | -       |
| SINGAPORE NAPHTHA SWAP              | SP        | 0                         | 0                         | -       | 0                         | -       |
| SING FUEL                           | MSD       | 10                        | 5                         | 100.0%  | 15                        | -33.3%  |
| SOCAL BASIS SWAP                    | NS        | 0                         | 0                         | -       | 0                         | -       |
| SOCAL PIPE SWAP                     | XN        | 0                         | 3,360                     | -100.0% | 0                         | -       |
| SONAT BASIS SWAP FUTURE             | SZ        | 490                       | 4,348                     | -88.7%  | 550                       | -10.9%  |
| SOUTHERN NAT LA NAT GAS             | M8        | 0                         | 0                         | -       | 0                         | -       |
| SOUTH STAR TEX OKLHM KNS            | 8Z        | 248                       | 1,000                     | -75.2%  | 464                       | -46.6%  |
| Sumas Basis Swap                    | NK        | 7,802                     | 10,885                    | -28.3%  | 8,414                     | -7.3%   |
| SUMAS NAT GAS PLATTS FIXED PRICE    | DVS       | 490                       | 1,527                     | -67.9%  | 550                       | -10.9%  |
| TC2 ROTTERDAM TO USAC 37K           | TM        | 0                         | 0                         | -       | 0                         | -       |
| TC5 RAS TANURA TO YOKOHAM           | TH        | 0                         | 15                        | -100.0% | 0                         | -       |
| TCO BASIS SWAP                      | TC        | 23,753                    | 42,294                    | -43.8%  | 22,809                    | 4.1%    |
| TCO NG INDEX SWAP                   | Q1        | 0                         | 2,200                     | -100.0% | 0                         | -       |
| TENN 800 LEG NAT GAS INDE           | L4        | 0                         | 1,037                     | -100.0% | 0                         | -       |
| TENNESSEE 500 LEG BASIS S           | NM        | 734                       | 1,774                     | -58.6%  | 1,094                     | -32.9%  |
| TENNESSEE 800 LEG NG BASI           | 6Z        | 368                       | 1,716                     | -78.6%  | 428                       | -14.0%  |
| TENNESSEE ZONE 0 BASIS SW           | NQ        | 972                       | 1,520                     | -36.1%  | 1,032                     | -5.8%   |
| Tetco ELA Basis                     | TE        | 0                         | 0                         | -       | 0                         | -       |
| TETCO M-3 INDEX                     | IX        | 5,992                     | 10,098                    | -40.7%  | 5,992                     | 0.0%    |
| Tetco STX Basis                     | TX        | 1,465                     | 3,388                     | -56.8%  | 1,555                     | -5.8%   |
| TEXAS EASTERN ZONE M-3 BA           | NX        | 19,167                    | 23,857                    | -19.7%  | 21,027                    | -8.8%   |
| TEXAS GAS ZONE1 NG BASIS            | 9F        | 11,228                    | 15,173                    | -26.0%  | 11,904                    | -5.7%   |
| TRANSCO ZONE 1 NG BASIS             | 8E        | 0                         | 0                         | -       | 0                         | -       |
| Transco Zone 3 Basis                | CZ        | 6,282                     | 8,404                     | -25.2%  | 6,310                     | -0.4%   |
| TRANSCO ZONE 3 NG INDEX S           | Y6        | 6,256                     | 0                         | -       | 0                         | -       |
| TRANSCO ZONE4 BASIS SWAP            | TR        | 21,952                    | 39,390                    | -44.3%  | 23,116                    | -5.0%   |
| TRANSCO ZONE 4 NAT GAS IN           | B2        | 465                       | 496                       | -6.2%   | 0                         | -       |
| TRANSCO ZONE 6 BASIS SWAP           | NZ        | 7,465                     | 5,697                     | 31.0%   | 8,411                     | -11.2%  |
| TRANSCO ZONE 6 INDEX                | IT        | 1,712                     | 3,082                     | -44.5%  | 1,960                     | -12.7%  |
| TRANSCO ZONE 6 PIPE SWAP            | XZ4       | 0                         | 0                         | -       | 0                         | -       |
| UCM FUT                             | UCM       | 55                        | 75                        | -26.7%  | 41                        | 34.1%   |
| ULSD 10PPM CIF MED BALMO            | X7        | 0                         | 35                        | -100.0% | 0                         | -       |
| ULSD 10PPM CIF MED SWAP             | Z6        | 5                         | 42                        | -88.1%  | 0                         | -       |
| ULSD 10PPM CIF MED VS ICE           | Z7        | 33                        | 84                        | -60.7%  | 21                        | 57.1%   |
| ULSD 10PPM CIF VS ICE GAS           | 7V        | 0                         | 0                         | -       | 0                         | -       |
| ULSD UP-DOWN BALMO SWP              | 1L        | 2,665                     | 4,625                     | -42.4%  | 3,685                     | -27.7%  |
| UP DOWN GC ULSD VS NMX HO           | LT        | 44,727                    | 68,126                    | -34.3%  | 42,543                    | 5.1%    |
| USGC UNL 87 CRACK SPREAD            | RU        | 0                         | 0                         | -       | 0                         | -       |
| VENTURA NAT GAS PLATTS FIXED PRICE  | DVA       | 0                         | 0                         | -       | 0                         | -       |
| WAHA BASIS                          | NW        | 9,715                     | 14,532                    | -33.1%  | 10,229                    | -5.0%   |
| WAHA INDEX SWAP FUTURE              | IY        | 0                         | 5,426                     | -100.0% | 248                       | -100.0% |
| WESTERN RAIL DELIVERY PRB           | QP        | 1,240                     | 3,465                     | -64.2%  | 1,445                     | -14.2%  |
| WTI-BRENT BULLET SWAP               | BY        | 904                       | 0                         | -       | 904                       | 0.0%    |
| WTI-BRENT CALENDAR SWAP             | BK        | 40,393                    | 70,783                    | -42.9%  | 41,192                    | -1.9%   |
| WTI CALENDAR                        | CS        | 130,805                   | 131,378                   | -0.4%   | 129,462                   | 1.0%    |
| WTS (ARGUS) VS WTI SWAP             | FF        | 49,104                    | 29,816                    | 64.7%   | 47,802                    | 2.7%    |
| WTS (ARGUS) VS WTI TRD MT           | FH        | 1,285                     | 3,790                     | -66.1%  | 1,720                     | -25.3%  |

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|  | Commodity | Open Interest<br>APR 2017 | Open Interest<br>APR 2016 | % CHG    | Open Interest<br>MAR 2017 | % CHG  |
|--|-----------|---------------------------|---------------------------|----------|---------------------------|--------|
| Energy Options                             |           |                           |                           |          |                           |        |
| 1 MO GASOIL CAL SWAP SPR                   | GXA       | 0                         | 100                       | -100.0%  | 0                         | -      |
| APPALACHIAN COAL                           | 6K        | 0                         | 0                         | -        | 0                         | -      |
| BRENT CALENDAR SWAP                        | BA        | 14,157                    | 55,747                    | -74.6%   | 15,351                    | -7.8%  |
| BRENT OIL LAST DAY                         | BE        | 2,885                     | 14,227                    | -79.7%   | 6,652                     | -56.6% |
| BRENT OIL LAST DAY                         | BZO       | 36,337                    | 4,041                     | 799.2%   | 59,224                    | -38.6% |
| BRENT OIL LAST DAY                         | OS        | 21,228                    | 37,655                    | -43.6%   | 21,276                    | -0.2%  |
| COAL API2 INDEX                            | CLA       | 4,282                     | 20,430                    | -79.0%   | 3,790                     | 13.0%  |
| COAL API2 INDEX                            | CQA       | 540                       | 54,920                    | -99.0%   | 540                       | 0.0%   |
| COAL API2 INDEX                            | MTC       | 0                         | 150                       | -100.0%  | 0                         | -      |
| COAL API4 INDEX                            | RLA       | 0                         | 100                       | -100.0%  | 0                         | -      |
| COAL API4 INDEX                            | RQA       | 0                         | 705                       | -100.0%  | 0                         | -      |
| COAL SWAP                                  | CPF       | 40                        | 465                       | -91.4%   | 40                        | 0.0%   |
| COAL SWAP                                  | RPF       | 625                       | 1,774                     | -64.8%   | 625                       | 0.0%   |
| CRUDE OIL 1MO                              | WA        | 731,165                   | 481,163                   | 52.0%    | 775,585                   | -5.7%  |
| CRUDE OIL APO                              | AO        | 299,347                   | 305,926                   | -2.2%    | 290,847                   | 2.9%   |
| CRUDE OIL CALNDR STRIP                     | 6F        | 0                         | 0                         | -        | 0                         | -      |
| CRUDE OIL OUTRIGHTS                        | AH        | 150                       | 450                       | -66.7%   | 150                       | 0.0%   |
| CRUDE OIL OUTRIGHTS                        | DBP       | 0                         | 1,890                     | -100.0%  | 0                         | -      |
| CRUDE OIL PHY                              | CD        | 0                         | 0                         | 0.0%     | 0                         | -      |
| CRUDE OIL PHY                              | LC        | 76,052                    | 106,582                   | -28.6%   | 80,520                    | -5.5%  |
| CRUDE OIL PHY                              | LO        | 3,082,391                 | 3,041,774                 | 1.3%     | 2,937,855                 | 4.9%   |
| CRUDE OIL PHY                              | LO1       | 2,914                     | 1,048                     | 178.1%   | 2,664                     | 9.4%   |
| CRUDE OIL PHY                              | LO2       | 1,480                     | 38                        | 3,794.7% | 367                       | 303.3% |
| CRUDE OIL PHY                              | LO3       | 513                       | 63                        | 714.3%   | 1,407                     | -63.5% |
| CRUDE OIL PHY                              | LO4       | 0                         | 0                         | -        | 0                         | -      |
| CRUDE OIL PHY                              | LO5       | 0                         | 0                         | 0.0%     | 0                         | 0.0%   |
| DAILY CRUDE OIL                            | DNM       | 0                         | 0                         | -        | 0                         | -      |
| ELEC FINSETTLED                            | PML       | 0                         | 105                       | -100.0%  | 0                         | -      |
| ELEC MISO PEAK                             | 9T        | 0                         | 420                       | -100.0%  | 0                         | -      |
| ELECTRICITY OFF PEAK                       | N9P       | 0                         | 0                         | -        | 0                         | -      |
| ETHANOL                                    | CE1       | 10                        | 0                         | -        | 5                         | 100.0% |
| ETHANOL                                    | CE3       | 300                       | 25                        | 1,100.0% | 300                       | 0.0%   |
| ETHANOL SWAP                               | CVR       | 9,391                     | 12,059                    | -22.1%   | 10,118                    | -7.2%  |
| ETHANOL SWAP                               | GVR       | 2,771                     | 2,801                     | -1.1%    | 2,585                     | 7.2%   |
| 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        | 1,299                     | 335                       | 287.8%   | 1,356                     | -4.2%  |
| HEATING OIL PHY                            | OH        | 53,431                    | 75,305                    | -29.0%   | 49,719                    | 7.5%   |
| HENRY HUB FINANCIAL LAST                   | E7        | 10,569                    | 5,914                     | 78.7%    | 10,445                    | 1.2%   |
| HO 1 MONTH CLNDR OPTIONS                   | FA        | 1,300                     | 800                       | 62.5%    | 0                         | -      |
| HUSTN SHIP CHNL PIPE SWP                   | PK        | 0                         | 0                         | -        | 0                         | -      |
| LLS CRUDE OIL                              | WJO       | 10,300                    | 6,045                     | 70.4%    | 11,025                    | -6.6%  |
| MCCLOSKY ARA ARGS COAL                     | MTO       | 1,020                     | 4,320                     | -76.4%   | 1,070                     | -4.7%  |
| MCCLOSKY RCH BAY COAL                      | MFO       | 0                         | 1,800                     | -100.0%  | 0                         | -      |
| NATURAL GAS                                | G10       | 250                       | 0                         | -        | 0                         | -      |
| NATURAL GAS 12 M CSO FIN                   | G7        | 0                         | 0                         | -        | 0                         | -      |
| NATURAL GAS 1 M CSO FIN                    | G4        | 82,050                    | 5,500                     | 1,391.8% | 30,600                    | 168.1% |
| NATURAL GAS 2 M CSO FIN                    | G2        | 1,750                     | 0                         | -        | 1,850                     | -5.4%  |
| NATURAL GAS 3 M CSO FIN                    | G3        | 13,376                    | 33,235                    | -59.8%   | 9,150                     | 46.2%  |

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|-------------------------------------|-----|---------------------------|---------------------------|----------|---------------------------|---------|
| <b>Energy Options</b>               |     |                           |                           |          |                           |         |
| NATURAL GAS 5 M CSO FIN             | G5  | 0                         | 0                         | -        | 2,325                     | -100.0% |
| NATURAL GAS 6 M CSO FIN             | G6  | 0                         | 0                         | -        | 0                         | -       |
| NATURAL GAS OPTION ON CALENDAR STRP | 6J  | 6,078                     | 14,186                    | -57.2%   | 5,958                     | 2.0%    |
| NATURAL GAS PHY                     | KD  | 0                         | 0                         | 0.0%     | 0                         | 0.0%    |
| NATURAL GAS PHY                     | LN  | 2,544,183                 | 2,774,854                 | -8.3%    | 2,602,896                 | -2.3%   |
| NATURAL GAS PHY                     | ON  | 82,267                    | 116,629                   | -29.5%   | 86,158                    | -4.5%   |
| 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  | 4,230                     | 4,590                     | -7.8%    | 3,780                     | 11.9%   |
| NY HARBOR HEAT OIL SWP              | AT  | 28,852                    | 46,151                    | -37.5%   | 28,920                    | -0.2%   |
| NYISO ZONE G 5MW PEAK OPTIONS       | 9U  | 14,910                    | 0                         | -        | 14,910                    | 0.0%    |
| NYMEX EUROPEAN GASOIL APO           | F7  | 0                         | 405                       | -100.0%  | 0                         | 0.0%    |
| NYMEX EUROPEAN GASOIL OPT           | F8  | 0                         | 0                         | -        | 0                         | -       |
| PANHANDLE PIPE SWAP                 | PU  | 2,880                     | 0                         | -        | 2,880                     | 0.0%    |
| PETROCHEMICALS                      | 4H  | 3,036                     | 8,120                     | -62.6%   | 3,420                     | -11.2%  |
| PETROCHEMICALS                      | 4I  | 0                         | 0                         | -        | 0                         | -       |
| PETROCHEMICALS                      | 4J  | 4,715                     | 1,950                     | 141.8%   | 5,000                     | -5.7%   |
| PETROCHEMICALS                      | 4K  | 0                         | 0                         | -        | 0                         | -       |
| PETROCHEMICALS                      | CPR | 18                        | 495                       | -96.4%   | 0                         | -       |
| PETRO OUTRIGHT EURO                 | 8H  | 300                       | 75                        | 300.0%   | 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                         | 0                         | -        | 0                         | -       |
| PJM WES HUB PEAK CAL MTH            | 6OA | 2,720                     | 200                       | 1,260.0% | 2,340                     | 16.2%   |
| PJM WES HUB PEAK CAL MTH            | JOA | 0                         | 10,300                    | -100.0%  | 0                         | -       |
| PJM WES HUB PEAK LMP 50MW           | PMA | 16,606                    | 1,364                     | 1,117.4% | 15,463                    | 7.4%    |
| RBOB 1MO CAL SPD OPTIONS            | ZA  | 0                         | 1,350                     | -100.0%  | 0                         | -       |
| RBOB CALENDAR SWAP                  | RA  | 1,551                     | 1,207                     | 28.5%    | 1,179                     | 31.6%   |
| RBOB PHY                            | OB  | 28,225                    | 41,317                    | -31.7%   | 17,684                    | 59.6%   |
| RBOB PHY                            | RF  | 14                        | 8                         | 75.0%    | 28                        | -50.0%  |
| ROTTERDAM 3.5%FUEL OIL CL           | Q6  | 420                       | 270                       | 55.6%    | 480                       | -12.5%  |
| SAN JUAN PIPE SWAP                  | PJ  | 3,824                     | 1,310                     | 191.9%   | 3,642                     | 5.0%    |
| SHORT TERM                          | U11 | 0                         | 0                         | -        | 0                         | -       |
| SHORT TERM                          | U12 | 0                         | 0                         | -        | 0                         | -       |
| SHORT TERM                          | U13 | 0                         | 0                         | -        | 0                         | -       |
| SHORT TERM                          | U14 | 0                         | 0                         | -        | 0                         | -       |
| SHORT TERM                          | U15 | 0                         | 0                         | -        | 0                         | -       |
| SHORT TERM                          | U22 | 0                         | 0                         | -        | 0                         | -       |
| SHORT TERM                          | U23 | 0                         | 0                         | -        | 0                         | -       |
| SHORT TERM                          | U24 | 0                         | 0                         | -        | 0                         | -       |
| SHORT TERM                          | U25 | 0                         | 0                         | -        | 0                         | -       |
| SHORT TERM                          | U26 | 0                         | 0                         | -        | 0                         | -       |
| SHORT TERM CRUDE OIL                | C02 | 0                         | 0                         | -        | 0                         | -       |
| SHORT TERM NATURAL GAS              | U01 | 400                       | 0                         | -        | 0                         | -       |
| SHORT TERM NATURAL GAS              | U02 | 0                         | 800                       | -100.0%  | 0                         | -       |
| SHORT TERM NATURAL GAS              | U03 | 0                         | 0                         | -        | 40                        | -100.0% |
| 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                         | -       |

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|----------------------------------|-----------|---------------------------|---------------------------|----------|---------------------------|--------|
| <b>Energy Options</b>            |           |                           |                           |          |                           |        |
| 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                         | -      |
| SHORT TERM NATURAL GAS           | U29       | 0                         | 0                         | 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        | 225                       | 300                       | -25.0%   | 250                       | -10.0% |
| SINGAPORE JET FUEL CALEND        | N2        | 630                       | 1,200                     | -47.5%   | 760                       | -17.1% |
| SOCAL PIPE SWAP                  | ZN        | 0                         | 6,000                     | -100.0%  | 0                         | -      |
| WTI 12 MONTH CALENDAR OPT        | WZ        | 0                         | 0                         | -        | 0                         | -      |
| WTI-BRENT BULLET SWAP            | BV        | 146,400                   | 10,500                    | 1,294.3% | 157,620                   | -7.1%  |
| WTI CRUDE OIL 1 M CSO FI         | 7A        | 296,438                   | 384,625                   | -22.9%   | 312,764                   | -5.2%  |
| <b>Metals Futures</b>            |           |                           |                           |          |                           |        |
| COMEX GOLD                       | GC        | 474,139                   | 553,560                   | -14.3%   | 419,515                   | 13.0%  |
| NYMEX HOT ROLLED STEEL           | HR        | 11,858                    | 21,914                    | -45.9%   | 12,733                    | -6.9%  |
| NYMEX PLATINUM                   | PL        | 67,693                    | 64,072                    | 5.7%     | 63,750                    | 6.2%   |
| PALLADIUM                        | PA        | 36,731                    | 22,801                    | 61.1%    | 33,076                    | 11.1%  |
| URANIUM                          | UX        | 4,516                     | 7,273                     | -37.9%   | 5,049                     | -10.6% |
| COMEX SILVER                     | SI        | 200,033                   | 201,872                   | -0.9%    | 217,076                   | -7.9%  |
| COMEX E-Mini GOLD                | QO        | 798                       | 1,371                     | -41.8%   | 975                       | -18.2% |
| COMEX E-Mini SILVER              | QI        | 93                        | 75                        | 24.0%    | 121                       | -23.1% |
| COMEX COPPER                     | HG        | 248,692                   | 178,814                   | 39.1%    | 276,851                   | -10.2% |
| COMEX MINY COPPER                | QC        | 174                       | 36                        | 383.3%   | 130                       | 33.8%  |
| Aluminium MW Trans Prem Platts   | AUP       | 33,811                    | 27,328                    | 23.7%    | 34,556                    | -2.2%  |
| ALUMINUM                         | A38       | 30                        | 0                         | -        | 50                        | -40.0% |
| ALUMINUM                         | AEP       | 15,818                    | 6,571                     | 140.7%   | 16,273                    | -2.8%  |
| ALUMINUM                         | ALA       | 130                       | 0                         | -        | 140                       | -7.1%  |
| ALUMINUM                         | ALI       | 753                       | 374                       | 101.3%   | 1,004                     | -25.0% |
| ALUMINUM                         | EDP       | 6,129                     | 240                       | 2,453.8% | 6,440                     | -4.8%  |
| ALUMINUM                         | MJP       | 5,433                     | 1,337                     | 306.4%   | 5,975                     | -9.1%  |
| COPPER                           | HGS       | 1,581                     | 5,383                     | -70.6%   | 1,528                     | 3.5%   |
| E-MICRO GOLD                     | MGC       | 4,986                     | 2,653                     | 87.9%    | 4,499                     | 10.8%  |
| FERROUS PRODUCTS                 | BUS       | 255                       | 360                       | -29.2%   | 321                       | -20.6% |
| FERROUS PRODUCTS                 | SSF       | 0                         | 0                         | -        | 0                         | -      |
| GOLD                             | GPS       | 0                         | 0                         | -        | 0                         | -      |
| Gold Kilo                        | GCK       | 17                        | 143                       | -88.1%   | 6                         | 183.3% |
| IRON ORE 58 CHINA TSI FUTURES    | TIC       | 0                         | 0                         | -        | 0                         | -      |
| IRON ORE 62 CHINA PLATTS FUTURES | PIO       | 1,152                     | 100                       | 1,052.0% | 1,312                     | -12.2% |
| IRON ORE 62 CHINA TSI FUTURES    | TIO       | 19,025                    | 24,071                    | -21.0%   | 18,448                    | 3.1%   |
| LNDN ZINC                        | ZNC       | 5                         | 0                         | -        | 0                         | -      |
| METALS                           | LED       | 0                         | 0                         | -        | 0                         | -      |
| SILVER                           | SIL       | 578                       | 564                       | 2.5%     | 409                       | 41.3%  |



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| <b>Metals Options</b>                              |           |                           |                           |              |                           |             |
| COMEX COPPER                                       | HX        | 3,141                     | 2,308                     | 36.1%        | 2,646                     | 18.7%       |
| COMEX GOLD   | OG        | 984,047                   | 1,153,395                 | -14.7%       | 978,852                   | 0.5%        |
| COMEX SILVER                                       | SO        | 105,294                   | 131,206                   | -19.7%       | 108,239                   | -2.7%       |
| COPPER   | H4E       | 0                         | 0                         | -            | 0                         | -           |
| GOLD   | OG1       | 1,341                     | 232                       | 478.0%       | 1,314                     | 2.1%        |
| GOLD   | OG2       | 389                       | 156                       | 149.4%       | 355                       | 9.6%        |
| GOLD   | OG3       | 701                       | 0                         | -            | 208                       | 237.0%      |
| GOLD   | OG4       | 0                         | 0                         | -            | 0                         | -           |
| GOLD   | OG5       | 0                         | 0                         | 0.0%         | 0                         | 0.0%        |
| IRON ORE 62 CHINA TSI CALL OPTION                  | ICT       | 13,201                    | 18,616                    | -29.1%       | 12,006                    | 10.0%       |
| IRON ORE 62 CHINA TSI PUT OPTION                   | ICT       | 8,400                     | 18,597                    | -54.8%       | 9,400                     | -10.6%      |
| NYMEX PLATINUM                                     | PO        | 4,790                     | 5,902                     | -18.8%       | 2,748                     | 74.3%       |
| PALLADIUM  | PAO       | 4,956                     | 4,668                     | 6.2%         | 3,496                     | 41.8%       |
| SILVER   | SO1       | 11                        | 0                         | -            | 0                         | -           |
| SILVER   | SO2       | 0                         | 0                         | -            | 0                         | -           |
| SILVER   | SO3       | 0                         | 0                         | -            | 0                         | -           |
| SILVER   | SO4       | 0                         | 0                         | -            | 0                         | -           |
| SILVER   | SO5       | 0                         | 0                         | 0.0%         | 0                         | -           |
| <b>TOTAL FUTURES GROUP</b>                         |           |                           |                           |              |                           |             |
| Commodities and Alternative<br>Investments Futures |           | 23                        | 60                        | -61.7%       | 12                        | 91.7%       |
| Energy Futures                                     |           | 19,592,764                | 21,740,938                | -9.9%        | 19,319,775                | 1.4%        |
| Metals Futures                                     |           | 1,134,430                 | 1,120,912                 | 1.2%         | 1,120,237                 | 1.3%        |
| <b>TOTAL FUTURES</b>                               |           | <b>20,727,217</b>         | <b>22,861,910</b>         | <b>-9.3%</b> | <b>20,440,024</b>         | <b>1.4%</b> |
| <b>TOTAL OPTIONS GROUP</b>                         |           |                           |                           |              |                           |             |
| Energy Options                                     |           | 7,650,845                 | 7,706,884                 | -0.7%        | 7,593,913                 | 0.7%        |
| Metals Options                                     |           | 1,126,271                 | 1,335,080                 | -15.6%       | 1,119,264                 | 0.6%        |
| <b>TOTAL OPTIONS</b>                               |           | <b>8,777,116</b>          | <b>9,041,964</b>          | <b>-2.9%</b> | <b>8,713,177</b>          | <b>0.7%</b> |



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| <b>TOTAL COMBINED</b>                   |           |                           |                           |              |                           |             |
| Commodities and Alternative Investments |           | 23                        | 60                        | -61.7%       | 12                        | 91.7%       |
| Energy                                  |           | 27,243,609                | 29,447,822                | -7.5%        | 26,913,688                | 1.2%        |
| Metals                                  |           | 2,260,701                 | 2,455,992                 | -8.0%        | 2,239,501                 | 0.9%        |
| <b>GRAND TOTAL</b>                      |           | <b>29,504,333</b>         | <b>31,903,874</b>         | <b>-7.5%</b> | <b>29,153,201</b>         | <b>1.2%</b> |