



NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity	Open Interest MAY 2017	Open Interest MAY 2016	% CHG	Open Interest APR 2017	% CHG
Commodities and Alternative Investments Futures					
COCOA TAS	1	34	-97.1%	0	-
COFFEE	0	2	-100.0%	20	-100.0%
COTTON	6	12	-50.0%	2	200.0%
SUGAR 11	7	11	-36.4%	1	600.0%
Energy Futures					
CRUDE OIL PHY	2,218,532	1,723,760	28.7%	2,208,206	0.5%
CRUDE OIL	1,694	4,939	-65.7%	3,931	-56.9%
MINY WTI CRUDE OIL	5,531	3,664	51.0%	4,150	33.3%
BRENT OIL LAST DAY	132,727	157,073	-15.5%	133,694	-0.7%
HEATING OIL PHY	380,704	409,532	-7.0%	419,910	-9.3%
HTG OIL	246	3,380	-92.7%	229	7.4%
MINY HTG OIL	0	2	-100.0%	1	-100.0%
RBOB PHY	381,600	390,860	-2.4%	404,800	-5.7%
MINY RBOB GAS	0	0	-	0	0.0%
NATURAL GAS	131,846	109,206	20.7%	122,799	7.4%
LTD NAT GAS	402,859	263,843	52.7%	372,418	8.2%
MINY NATURAL GAS	1,898	2,982	-36.4%	1,364	39.1%
PJM MONTHLY	2,860	9,514	-69.9%	3,092	-7.5%
NATURAL GAS PHY	1,530,334	1,076,185	42.2%	1,493,066	2.5%
RBOB GAS	1,056	2,554	-58.7%	1,224	-13.7%
3.5% FUEL OIL CID MED SWA	550	1,052	-47.7%	607	-9.4%
3.5% FUEL OIL CIF BALMO S	0	30	-100.0%	50	-100.0%
AEP-DAYTON HUB DAILY	148	268	-44.8%	150	-1.3%
AEP-DAYTON HUB MTHLY	560	1,460	-61.6%	630	-11.1%
AEP-DAYTON HUB OFF-PEAK M	400	1,172	-65.9%	450	-11.1%
ALGON CITY GATES NAT GAS	1,472	2,448	-39.9%	1,712	-14.0%
ALGONQUIN CITYGATES BASIS	1,434	2,286	-37.3%	1,620	-11.5%
ANR LOUISIANA BASIS SWAP	0	612	-100.0%	0	-
ANR OKLAHOMA	2,835	6,130	-53.8%	3,052	-7.1%
APPALACHIAN COAL (PHY)	0	30	-100.0%	0	-
ARGUS LLS VS. WTI (ARG) T	11,292	17,536	-35.6%	12,872	-12.3%
ARGUS PROPAN FAR EST INDE	1,335	2,109	-36.7%	1,677	-20.4%
ARGUS PROPAN(SAUDI ARAMCO	713	1,200	-40.6%	812	-12.2%
AUSTRIALIAN COKE COAL	726	1,063	-31.7%	806	-9.9%
BRENT BALMO SWAP	0	0	-	113	-100.0%
BRENT CALENDAR SWAP	16,304	16,925	-3.7%	16,387	-0.5%
BRENT CFD SWAP	0	0	-	0	-
BRENT FINANCIAL FUTURES	13,332	6,923	92.6%	1,131	1,078.8%
BRENT FINANCIAL FUTURES	0	0	-	0	-
BRENT FINANCIAL FUTURES	0	288	-100.0%	0	-
BRENT OIL LAST DAY	0	0	0.0%	0	0.0%
BRENT OIL LAST DAY	0	0	0.0%	0	0.0%
CAISO SP15 EZGNHUB5 MW P	3,850	0	-	5,150	-25.2%
CAISO SP15 EZGNHUB5 PEAK	1,850	0	-	1,850	0.0%
CANADIAN LIGHT SWEET OIL	4,539	9,841	-53.9%	6,564	-30.9%
CENTERPOINT BASIS SWAP	14,867	22,980	-35.3%	15,644	-5.0%
CENTERPOINT EAST INDEX	0	0	-	0	-
CENTER POINT NAT GAS FIXED PRICE	0	0	-	0	-
CHICAGO ETHANOL SWAP	49,360	53,393	-7.6%	54,394	-9.3%
CHICAGO ULSD (PLATTS) SWA	0	24	-100.0%	0	-

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Energy Futures						
CHICAGO ULSD PL VS HO SPR	5C	1,400	1,847	-24.2%	1,512	-7.4%
CHICAGO UNL GAS PL VS RBO	3C	24	1,060	-97.7%	27	-11.1%
CIG BASIS	CI	38,010	53,336	-28.7%	40,111	-5.2%
CIG ROCKIES NG INDEX SWA	Z8	0	0	-	720	-100.0%
CINERGY HUB OFF-PEAK MONT	EJ	124	558	-77.8%	128	-3.1%
CINERGY HUB PEAK MONTH	EM	288	400	-28.0%	288	0.0%
CIN HUB 5MW D AH O PK	K2	342,600	327,080	4.7%	362,840	-5.6%
CIN HUB 5MW D AH PK	H5	17,522	21,544	-18.7%	18,395	-4.7%
CIN HUB 5MW REAL TIME O P	H4	590,344	820,008	-28.0%	583,048	1.3%
CIN HUB 5MW REAL TIME PK	H3	48,051	49,251	-2.4%	48,821	-1.6%
COAL SWAP	ACM	305	270	13.0%	345	-11.6%
COAL SWAP	SSI	0	56	-100.0%	0	-
COLUMB GULF MAINLINE NG B	5Z	12,915	35,075	-63.2%	14,152	-8.7%
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	10,058	23,697	-57.6%	11,515	-12.7%
CONWAY NATURAL GASOLINE (OPIS) SWAP	8L	863	734	17.6%	905	-4.6%
CONWAY NORMAL BUTANE (OPIS) SWAP	8M	4,167	405	928.9%	3,057	36.3%
CONWAY PROPANE 5 DECIMALS SWAP	8K	16,078	17,020	-5.5%	13,750	16.9%
CRUDE OIL	CHB	0	0	-	0	-
CRUDE OIL	LPS	17,950	19,924	-9.9%	18,700	-4.0%
CRUDE OIL OUTRIGHTS	37	0	0	-	0	-
CRUDE OIL OUTRIGHTS	42	113	134	-15.7%	1,892	-94.0%
CRUDE OIL OUTRIGHTS	CC5	180	0	-	30	500.0%
CRUDE OIL OUTRIGHTS	CSN	0	0	-	0	-
CRUDE OIL OUTRIGHTS	CSW	780	0	-	1,035	-24.6%
CRUDE OIL OUTRIGHTS	DBL	200	0	-	100	100.0%
CRUDE OIL OUTRIGHTS	FE	0	0	-	0	-
CRUDE OIL OUTRIGHTS	GSW	0	0	-	30	-100.0%
CRUDE OIL OUTRIGHTS	HTT	28,845	2,542	1,034.7%	25,930	11.2%
CRUDE OIL OUTRIGHTS	LSW	0	0	-	30	-100.0%
CRUDE OIL OUTRIGHTS	SSW	120	0	-	105	14.3%
CRUDE OIL OUTRIGHTS	WCC	7,800	14,731	-47.1%	8,983	-13.2%
CRUDE OIL OUTRIGHTS	WCW	6,500	0	-	3,070	111.7%
CRUDE OIL PHY	CLL	0	0	0.0%	0	0.0%
CRUDE OIL SPRDS	38	0	0	-	0	-
CRUDE OIL SPRDS	WTT	27,178	4,795	466.8%	28,612	-5.0%
CRUDE OIL TRADE AT MARKER SINGAPORE	CLS	0	0	0.0%	0	0.0%
DAILY PJM	AOR	9,960	17,040	-41.5%	15,264	-34.7%
DAILY PJM	IDO	13,920	19,040	-26.9%	15,312	-9.1%
DAILY PJM	NOC	13,200	15,240	-13.4%	20,304	-35.0%
DAILY PJM	PAP	1,315	920	42.9%	1,755	-25.1%
DAILY PJM	PEO	12,000	16,240	-26.1%	13,200	-9.1%
DAILY PJM	PNO	125,568	45,872	173.7%	100,624	24.8%
DAILY PJM	PNP	5,777	2,350	145.8%	4,786	20.7%
DAILY PJM	PWO	82,880	54,992	50.7%	87,120	-4.9%
DAILY PJM	PWP	5,122	3,093	65.6%	5,362	-4.5%
DAILY PJM	WOR	24,720	38,520	-35.8%	26,352	-6.2%
DAILY PJM	ZAO	14,400	56,160	-74.4%	15,840	-9.1%
DAILY PJM	ZGO	10,080	16,432	-38.7%	11,088	-9.1%
DAILY PJM	ZJO	2,400	5,280	-54.5%	2,640	-9.1%
DATED BRENT (PLATTS) DAILY SWAP	7G	0	0	-	0	-
DATED TO FRONTLINE BRENT	FY	9,430	9,538	-1.1%	8,605	9.6%

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Energy Futures						
DEMARC INDEX FUTURE	DI	0	180	-100.0%	0	-
DEMARC SWING SWAP	DT	0	0	-	0	-
DIESEL 10P BRG FOB RDM VS	7X	0	10	-100.0%	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	9,556	-69.4%	2,920	0.0%
DOMINION TRANSMISSION INC	PG	53,558	42,243	26.8%	57,756	-7.3%
DUBAI CRUDE OIL BALMO	BI	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	DC	15,795	1,653	855.5%	18,275	-13.6%
DY EURO 3.5% FUEL OI RDA	FOR	0	0	-	0	-
EASTERN RAIL DELIVERY CSX	QX	1,125	2,322	-51.6%	1,229	-8.5%
EAST/WEST FUEL OIL SPREAD	EW	894	345	159.1%	964	-7.3%
EIA FLAT TAX ONHWAY DIESE	A5	4,728	5,140	-8.0%	3,986	18.6%
ELEC ERCOT DLY OFF PK	R4	0	0	-	0	-
ELEC ERCOT DLY PEAK	I7	0	42	-100.0%	120	-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	2,384	2,804	-15.0%	2,484	-4.0%
ELEC FINSETTLED	49	0	850	-100.0%	0	-
ELEC MISO PEAK	4L	215	850	-74.7%	215	0.0%
ELEC MISO PEAK	55	680	1,696	-59.9%	760	-10.5%
ELEC NYISO OFF-PEAK	4M	0	15,805	-100.0%	0	-
ELEC NYISO OFF-PEAK	58	12,644	31,428	-59.8%	14,244	-11.2%
ELECTRICITY OFF PEAK	46	43,869	51,544	-14.9%	45,869	-4.4%
ELECTRICITY OFF PEAK	4P	0	0	-	0	-
ELECTRICITY OFF PEAK	50	0	15,805	-100.0%	0	-
ELEC WEST POWER OFF-PEAK	MDA	1,550	0	-	1,550	0.0%
ELEC WEST POWER PEAK	MDC	0	0	-	1,300	-100.0%
EL PASO PERMIAN INDEX SWA	IL	0	0	-	0	-
EMMISSIONS	CPL	0	0	-	0	-
ERCOT HOUSTON Z MCPE 5MW PEAK SWAP	I1	420	0	-	0	-
ERCOT NORTH ZMCPE 5MW OFFPEAK	I8	0	600	-100.0%	0	-
ERCOT NORTH ZMCPE 5MW OFFPEAK SWAP	I6	14,720	13,765	6.9%	0	-
ERCOT NORTH ZMCPE 5MW PEAK	I5	420	1,043	-59.7%	0	-
ETHANOL T2 FOB ROTT INCL DUTY SWAP	Z1	3,778	3,416	10.6%	4,100	-7.9%
EU LOW SULPHUR GASOIL CRACK	LSC	0	0	-	0	-
EURO 1% FUEL OIL NEW BALM	KX	8	0	-	5	60.0%
EURO 3.5% FUEL OIL RDAM B	KR	633	234	170.5%	345	83.5%
EURO 3.5% FUEL OIL SPREAD	FK	1,731	842	105.6%	1,907	-9.2%
EURO-DENOMINATED PETRO PROD	IBE	0	0	-	0	-
EURO-DENOMINATED PETRO PROD	NCP	60	0	-	440	-86.4%
EURO GASOIL 10 CAL SWAP	GT	0	0	-	0	-
EURO GASOIL 10PPM VS ICE	ET	235	706	-66.7%	252	-6.7%
EUROPE 1% FUEL OIL NWE CA	UF	206	421	-51.1%	209	-1.4%
EUROPE 1% FUEL OIL RDAM C	UH	16	91	-82.4%	16	0.0%
EUROPE 3.5% FUEL OIL MED	UI	594	1,183	-49.8%	711	-16.5%
EUROPE 3.5% FUEL OIL RDAM	UV	11,099	8,671	28.0%	10,941	1.4%
EUROPEAN GASOIL (ICE)	7F	1,973	4,682	-57.9%	2,504	-21.2%
EUROPEAN NAPHTHA BALMO	KZ	288	107	169.2%	351	-17.9%
EUROPEAN NAPHTHA CRACK SPR	EN	11,788	10,016	17.7%	10,481	12.5%
EUROPE DATED BRENT SWAP	UB	8	6,060	-99.9%	362	-97.8%
EUROPE JET KERO NWE CALSW	UJ	60	33	81.8%	48	25.0%

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Energy Futures						
EUROPE NAPHTHA CALSWAP	UN	2,758	1,431	92.7%	2,901	-4.9%
EURO PROPANE CIF ARA SWA	PS	1,158	1,664	-30.4%	1,139	1.7%
FL GAS ZONE 3 NAT GAS IND	Q9	0	0	-	0	-
FLORIDA GAS ZONE3 BASIS S	FP	0	1,040	-100.0%	0	-
FREIGHT MARKETS	FLP	830	1,012	-18.0%	934	-11.1%
FUEL OIL CRACK VS ICE	FO	21,825	19,829	10.1%	20,392	7.0%
FUEL OIL NWE CRACK VS ICE	FI	0	184	-100.0%	0	-
FUEL OIL (PLATS) CAR CM	1W	42	135	-68.9%	52	-19.2%
FUEL OIL (PLATS) CAR CN	1X	0	78	-100.0%	0	-
FUELOIL SWAP:CARGOES VS.B	FS	1,015	1,428	-28.9%	914	11.1%
GAS EURO-BOB OXY NWE BARGES	7H	6,436	7,505	-14.2%	6,065	6.1%
GAS EURO-BOB OXY NWE BARGES CRK	7K	32,736	31,201	4.9%	33,101	-1.1%
GASOIL 0.1 BRGS FOB VS IC	6V	0	0	-	0	-
GASOIL 0.1 CARGOES CIF NE	TW	0	0	-	0	-
GASOIL 0.1 CIF MED BALMO	X6	0	0	-	0	-
GASOIL 0.1 CIF MED SWAP	Z4	0	20	-100.0%	0	-
GASOIL 0.1CIF MED VS ICE	Z5	40	5	700.0%	45	-11.1%
GASOIL 0.1 CIF NWE VS ISE	TU	0	0	-	0	-
GASOIL 0.1 CIF VS ICE GAS	8W	0	0	-	0	-
GASOIL 0.1 CRG CIF NW VS	4V	0	0	-	0	-
GASOIL 0.1 RDAM BRGS VS I	WQ	130	70	85.7%	135	-3.7%
GASOIL 0.1 ROTTERDAM BARG	VL	20	0	-	25	-20.0%
GASOIL 10P CRG CIF NW VS	3V	0	0	-	0	-
GASOIL 10PPM CARGOES CIF	TY	0	0	-	0	-
GASOIL 10PPM VS ICE SWAP	TP	860	241	256.8%	905	-5.0%
GASOIL BULLET SWAP	BG	0	0	-	0	-
GASOIL CALENDAR SWAP	GX	75	164	-54.3%	75	0.0%
GASOIL CRACK SPREAD CALEN	GZ	21,434	15,275	40.3%	21,056	1.8%
GASOIL MINI CALENDAR SWAP	QA	413	841	-50.9%	348	18.7%
GASOLINE UP-DOWN BALMO SW	1K	0	0	-	0	-
GC ULSD VS GC JET SPREAD	VV	0	0	-	0	-
GROUP THREE ULSD (PLATTS)	A7	200	0	-	225	-11.1%
GRP THREE ULSD(PLT)VS HEA	A6	7,879	5,847	34.8%	7,272	8.3%
GRP THREE UNL GS (PLT) VS	A8	3,430	3,624	-5.4%	3,485	-1.6%
GULF COAST 3% FUEL OIL BA	VZ	1,208	864	39.8%	1,226	-1.5%
GULF COAST GASOLINE CLNDR	GS	0	0	-	0	-
GULF COAST JET FUEL CLNDR	GE	989	881	12.3%	1,081	-8.5%
GULF COAST JET VS NYM 2 H	ME	34,519	38,610	-10.6%	33,118	4.2%
GULF COAST NO.6 FUEL OIL	MF	47,100	59,872	-21.3%	48,173	-2.2%
GULF COAST NO.6 FUEL OIL	MG	4,550	8,053	-43.5%	5,180	-12.2%
GULF COAST ULSD CALENDAR	LY	3,523	4,558	-22.7%	3,024	16.5%
GULF COAST ULSD CRACK SPR	GY	2,628	7,897	-66.7%	2,248	16.9%
HEATING OIL BALMO CLNDR S	1G	210	75	180.0%	195	7.7%
HEATING OIL CRCK SPRD BAL	1H	0	20	-100.0%	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	37,010	56,329	-34.3%	38,846	-4.7%
HENRY HUB INDEX SWAP FUTU	IN	30,066	33,661	-10.7%	30,126	-0.2%
HENRY HUB SWAP	NN	1,258,976	1,359,790	-7.4%	1,267,805	-0.7%
HENRY HUB SWING FUTURE	SN	0	0	-	0	-
HOUSTON SHIP CHANNEL BASI	NH	22,682	30,667	-26.0%	22,299	1.7%
HOUSTON SHIP CHANNEL INDE	IP	0	0	-	0	-
HUSTN SHIP CHNL PIPE SWP	XJ	1,459	3,425	-57.4%	1,839	-20.7%

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ICE BRENT DUBAI SWAP	DB	46,167	1,850	2,395.5%	31,233	47.8%
IN DELIVERY MONTH EUA	6T	10,598	47,350	-77.6%	10,598	0.0%
INDIANA MISO	FAD	26,240	14,600	79.7%	26,080	0.6%
INDIANA MISO	FDM	0	0	-	0	-
INDIANA MISO	FTD	6,240	8,280	-24.6%	4,464	39.8%
INDIANA MISO	FTM	0	31,610	-100.0%	0	-
INDIANA MISO	PDD	1,882	1,002	87.8%	1,596	17.9%
INDIANA MISO	PDM	0	85	-100.0%	0	-
INDIANA MISO	PTD	315	330	-4.5%	504	-37.5%
INDIANA MISO	PTM	0	0	-	0	-
INDONESIAN COAL	MCC	0	45	-100.0%	0	-
ISO NEW ENGLAND OFF-PEAK	KI	112	472	-76.3%	126	-11.1%
ISO NEW ENGLAND PK LMP	NI	136	504	-73.0%	153	-11.1%
JAPAN C&F NAPHTHA CRACK S	JB	1,522	1,020	49.2%	1,347	13.0%
JAPAN C&F NAPHTHA SWAP	JA	2,387	1,602	49.0%	2,407	-0.8%
JAPAN NAPHTHA BALMO SWAP	E6	360	3	11,900.0%	607	-40.7%
JET AV FUEL (P) CAR FM ICE GAS SWAP	1V	20	55	-63.6%	21	-4.8%
JET BARGES VS ICE GASOIL	JR	0	4	-100.0%	0	-
JET CIF NWE VS ICE	JC	481	454	5.9%	486	-1.0%
JET FUEL BRG FOB RDM VS I	9Q	5	0	-	0	-
JET FUEL CRG CIF NEW VS I	6X	10	0	-	0	-
JET FUEL UP-DOWN BALMO CL	1M	7,220	2,934	146.1%	5,893	22.5%
LA CARB DIESEL (OPIS)	LX	26	130	-80.0%	39	-33.3%
LA CARB DIESEL (OPIS) SWA	KL	360	1,565	-77.0%	160	125.0%
LA CARBOB GASOLINE(OPIS)S	JL	425	800	-46.9%	150	183.3%
LA JET FUEL VS NYM NO 2 H	MQ	0	562	-100.0%	0	-
LA JET (OPIS) SWAP	JS	2,815	2,580	9.1%	2,315	21.6%
LLS (ARGUS) CALENDAR SWAP	XA	0	0	-	0	-
LLS (ARGUS) VS WTI SWAP	WJ	25,061	42,820	-41.5%	27,433	-8.6%
MARS (ARGUS) VS WTI SWAP	YX	9,989	15,472	-35.4%	12,199	-18.1%
MARS (ARGUS) VS WTI TRD M	YV	20,545	9,387	118.9%	23,416	-12.3%
MARS BLEND CRUDE OIL	MB	2,366	1,499	57.8%	2,559	-7.5%
MCCLOSKEY ARA ARGS COAL	MTF	69,664	133,933	-48.0%	71,156	-2.1%
MCCLOSKEY RCH BAY COAL	MFF	11,798	27,044	-56.4%	12,545	-6.0%
MGF FUT	MGF	34	88	-61.4%	163	-79.1%
MGN1 SWAP FUT	MGN	514	668	-23.1%	494	4.0%
MICHCON NG INDEX SWAP	Y8	0	0	-	0	-
MICHIGAN BASIS	NF	9,577	11,101	-13.7%	10,259	-6.6%
MICHIGAN MISO	HMO	151,560	215,680	-29.7%	169,560	-10.6%
MICHIGAN MISO	HMW	9,860	14,200	-30.6%	10,960	-10.0%
MINI GAS EUROBOB OXY NWE ARGS BALMO	MEB	593	295	101.0%	479	23.8%
MINI RBOB V. EBOBARG NWE BRGS BALMO	MXR	943	0	-	188	401.6%
MINI RBOB V. EBOB(ARGUS) NWE BRGS	MXB	3,958	1,964	101.5%	3,097	27.8%
MJB FUT	MJB	0	0	-	0	-
MJC FUT	MJC	255	391	-34.8%	285	-10.5%
MNC FUT	MNC	4,949	4,155	19.1%	5,211	-5.0%
MONT BELVIEU ETHANE 5 DECIMAL	C0	79,548	74,368	7.0%	84,937	-6.3%
MONT BELVIEU ETHANE OPIS BALMO	8C	247	0	-	200	23.5%
MONT BELVIEU LDH PROPANE 5 DECIMAL	B0	109,668	142,070	-22.8%	104,772	4.7%
MONT BELVIEU LDH PROPANE OPIS BALMO	8O	1,110	790	40.5%	1,366	-18.7%
MONT BELVIEU NATURAL GASOLINE 5 DEC	7Q	10,723	18,141	-40.9%	10,909	-1.7%
MONT BELVIEU NATURAL GASOLINE BALMO	R0	50	100	-50.0%	155	-67.7%
MONT BELVIEU NORMAL BUTANE 5 DECIMAL	D0	40,814	34,456	18.5%	38,968	4.7%



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Energy Futures						
MONT BELVIEU NORMAL BUTANE BALMO	8J	378	597	-36.7%	405	-6.7%
NAT GAS BASIS SWAP	SGW	0	0	-	0	-
NAT GAS BASIS SWAP	TZ6	10,513	8,899	18.1%	11,257	-6.6%
NATURAL GAS	HBI	0	0	-	0	-
NATURAL GAS	XIC	40	0	-	44	-9.1%
NATURAL GAS	XSC	0	0	-	0	-
NATURAL GAS FIXED PRICE SWAP FUTURES	CFS	0	856	-100.0%	0	-
NATURAL GAS FIXED PRICE SWAP FUTURES	DSF	720	3,736	-80.7%	900	-20.0%
NATURAL GAS FIXED PRICE SWAP FUTURES	MFS	0	856	-100.0%	0	-
NATURAL GAS FIXED PRICE SWAP FUTURES	PFS	0	154	-100.0%	0	-
NATURAL GAS FIXED PRICE SWAP FUTURES	WFS	0	193	-100.0%	0	-
NATURAL GAS FIXED PRICE SWAP FUTURES	Z5P	0	0	-	0	-
NATURAL GAS FIXED PRICE SWAP FUTURES	ZTS	0	28	-100.0%	0	-
NATURAL GAS INDEX	TZI	736	4,990	-85.3%	1,336	-44.9%
NATURAL GAS PEN SWP	NP	235,078	317,255	-25.9%	244,427	-3.8%
NEPOOL CNCTCT 5MW D AH O	P3	3,161	16,621	-81.0%	3,561	-11.2%
NEPOOL CONECTIC 5MW D AH	P2	170	889	-80.9%	190	-10.5%
NEPOOL INTR HUB 5MW D AH	H2	616,777	362,361	70.2%	627,449	-1.7%
NEPOOL INTR HUB 5MW D AH	U6	43,596	18,892	130.8%	44,105	-1.2%
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	850	7,288	-88.3%	950	-10.5%
NEPOOL RHODE IL 5MW D AH	U5	15,805	112,807	-86.0%	17,805	-11.2%
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	6,322	41,556	-84.8%	7,122	-11.2%
NEPOOL W CNTR M 5MW D AH	R6	340	3,903	-91.3%	480	-29.2%
NEW ENGLAND HUB PEAK DAIL	CE	957	1,969	-51.4%	1,122	-14.7%
NEW YORK ETHANOL SWAP	EZ	815	2,165	-62.4%	645	26.4%
NEW YORK HUB ZONE G PEAK	GN	1,001	2,464	-59.4%	1,364	-26.6%
NEW YORK HUB ZONE J PEAK	JN	693	1,243	-44.2%	803	-13.7%
NGPL MID-CONTINENT	NL	27,876	40,984	-32.0%	28,344	-1.7%
NGPL MIDCONTINENT INDEX	IW	0	4,520	-100.0%	0	-
NGPL MIDCONTINENT SWING S	PX	0	0	-	0	-
NGPL TEX/OK	PD	31,825	55,384	-42.5%	33,156	-4.0%
NGPL TEXOK INDEX	OI	0	60	-100.0%	0	-
N ILLINOIS HUB DAILY	UD	216	188	14.9%	244	-11.5%
N ILLINOIS HUB MTHLY	UM	160	400	-60.0%	180	-11.1%
NO 2 UP-DOWN SPREAD CALEN	UT	2,210	132	1,574.2%	1,560	41.7%
NORTHEN NATURAL GAS DEMAR	PE	2,612	2,446	6.8%	2,686	-2.8%
NORTHEN NATURAL GAS VENTU	PF	3,800	4,868	-21.9%	4,116	-7.7%
NORTHERN ILLINOIS OFF-PEA	UO	0	650	-100.0%	0	-
NORTHWEST ROCKIES BASIS S	NR	57,810	89,293	-35.3%	60,325	-4.2%
N ROCKIES PIPE SWAP	XR	395	698	-43.4%	426	-7.3%
NY1% VS GC SPREAD SWAP	VR	4,924	6,838	-28.0%	6,165	-20.1%
NY 2.2% FUEL OIL (PLATTS	Y3	0	0	-	0	-
NY 3.0% FUEL OIL (PLATTS	H1	1,250	650	92.3%	885	41.2%
NY HARBOR 1% FUEL OIL BAL	VK	0	0	-	25	-100.0%
NY HARBOR HEAT OIL SWP	MP	9,896	14,075	-29.7%	10,595	-6.6%
NY HARBOR LOW SULPUR GAS 1000MBBL	NLS	1,665	1,981	-16.0%	1,440	15.6%
NY HARBOR RESIDUAL FUEL 1	MM	4,850	6,192	-21.7%	5,147	-5.8%

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Energy Futures					
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-
NYH NO 2 CRACK SPREAD CAL	8,394	16,435	-48.9%	9,397	-10.7%
NY H OIL PLATTS VS NYMEX	0	0	-	0	-
NYISO A	0	3,441	-100.0%	0	-
NYISO A OFF-PEAK	0	1,050	-100.0%	0	-
NYISO CAPACITY	315	0	-	336	-6.3%
NYISO CAPACITY	1,490	2,086	-28.6%	1,646	-9.5%
NYISO CAPACITY	1,553	2,302	-32.5%	1,398	11.1%
NYISO G	0	340	-100.0%	0	-
NYISO G OFF-PEAK	0	190	-100.0%	0	-
NYISO J	1,151	4,614	-75.1%	1,251	-8.0%
NYISO J OFF-PEAK	240	816	-70.6%	270	-11.1%
NYISO ZONE A 5MW D AH O P	123,510	305,031	-59.5%	134,550	-8.2%
NYISO ZONE A 5MW D AH PK	10,390	11,610	-10.5%	10,940	-5.0%
NYISO ZONE C 5MW D AH O P	0	15,805	-100.0%	0	-
NYISO ZONE C 5MW D AH PK	110	850	-87.1%	0	-
NYISO ZONE G 5MW D AH O P	410,021	338,285	21.2%	363,509	12.8%
NYISO ZONE G 5MW D AH PK	22,607	21,588	4.7%	22,771	-0.7%
NYISO ZONE J 5MW D AH O P	346,221	136,437	153.8%	301,261	14.9%
NYISO ZONE J 5MW D AH PK	17,849	12,965	37.7%	18,311	-2.5%
NY JET FUEL (PLATTS) HEAT OIL SWAP	0	0	-	0	-
NYMEX ALUMINUM FUTURES	880	1,155	-23.8%	880	0.0%
NYMEX ULSD VS NYMEX HO	0	345	-100.0%	0	-
NY ULSD (ARGUS) VS HEATING OIL	1,501	1,513	-0.8%	1,630	-7.9%
ONEOK OKLAHOMA NG BASIS	1,200	3,560	-66.3%	1,295	-7.3%
ONTARIO POWER SWAPS	1,200	2,760	-56.5%	1,440	-16.7%
ONTARIO POWER SWAPS	27,690	110,279	-74.9%	31,610	-12.4%
ONTARIO POWER SWAPS	90	190	-52.6%	30	200.0%
ONTARIO POWER SWAPS	850	4,250	-80.0%	1,070	-20.6%
PANHANDLE BASIS SWAP FUTU	30,605	47,372	-35.4%	32,822	-6.8%
PANHANDLE INDEX SWAP FUTU	0	0	-	0	-
PANHANDLE PIPE SWAP	864	0	-	864	0.0%
PERMIAN BASIS SWAP	16,737	16,394	2.1%	17,946	-6.7%
PETROCHEMICALS	92	107	-14.0%	64	43.8%
PETROCHEMICALS	92	112	-17.9%	85	8.2%
PETROCHEMICALS	3,355	1,809	85.5%	3,423	-2.0%
PETROCHEMICALS	410	505	-18.8%	523	-21.6%
PETROCHEMICALS	0	28	-100.0%	0	-
PETROCHEMICALS	0	0	-	0	-
PETROCHEMICALS	0	40	-100.0%	10	-100.0%
PETROCHEMICALS	10	130	-92.3%	10	0.0%
PETROCHEMICALS	20	590	-96.6%	20	0.0%
PETROCHEMICALS	1,490	3,285	-54.6%	1,715	-13.1%
PETROCHEMICALS	2,740	2,236	22.5%	2,493	9.9%
PETROCHEMICALS	10	0	-	0	-
PETRO CRCKS & SPRDS ASIA	0	150	-100.0%	0	-
PETRO CRCKS & SPRDS ASIA	0	64	-100.0%	64	-100.0%
PETRO CRCKS & SPRDS ASIA	150	0	-	0	-
PETRO CRCKS & SPRDS NA	194	232	-16.4%	74	162.2%
PETRO CRCKS & SPRDS NA	3,025	1,777	70.2%	3,124	-3.2%
PETRO CRCKS & SPRDS NA	2,545	2,825	-9.9%	2,875	-11.5%
PETRO CRCKS & SPRDS NA	200	225	-11.1%	815	-75.5%
PETRO CRCKS & SPRDS NA	75	475	-84.2%	225	-66.7%



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Energy Futures						
PETRO CRCKS & SPRDS NA	GCI	4,562	3,195	42.8%	3,820	19.4%
PETRO CRCKS & SPRDS NA	GCM	0	17	-100.0%	0	-
PETRO CRCKS & SPRDS NA	GCU	18,699	28,455	-34.3%	18,574	0.7%
PETRO CRCKS & SPRDS NA	GFC	50	0	-	0	-
PETRO CRCKS & SPRDS NA	HOB	13,745	17,248	-20.3%	14,485	-5.1%
PETRO CRCKS & SPRDS NA	KSD	75	0	-	75	0.0%
PETRO CRCKS & SPRDS NA	MFR	0	0	-	0	-
PETRO CRCKS & SPRDS NA	NFG	0	0	-	0	-
PETRO CRCKS & SPRDS NA	NYF	300	375	-20.0%	300	0.0%
PETRO CRCKS & SPRDS NA	NYH	0	300	-100.0%	0	-
PETRO CRCKS & SPRDS NA	RBB	16,369	19,054	-14.1%	14,769	10.8%
PETRO CRCKS & SPRDS NA	RVG	17,602	14,414	22.1%	24,411	-27.9%
PETRO CRCKS & SPRDS NA	SF3	4	15	-73.3%	6	-33.3%
PETRO CRK&SPRD EURO	1NB	3,074	4,025	-23.6%	3,705	-17.0%
PETRO CRK&SPRD EURO	1ND	0	0	-	0	-
PETRO CRK&SPRD EURO	43	310	153	102.6%	296	4.7%
PETRO CRK&SPRD EURO	BFR	0	60	-100.0%	0	-
PETRO CRK&SPRD EURO	BOB	5,328	5,774	-7.7%	5,239	1.7%
PETRO CRK&SPRD EURO	EOB	59	106	-44.3%	72	-18.1%
PETRO CRK&SPRD EURO	EPN	637	483	31.9%	593	7.4%
PETRO CRK&SPRD EURO	EVC	6,482	4,301	50.7%	6,887	-5.9%
PETRO CRK&SPRD EURO	FBT	0	120	-100.0%	0	-
PETRO CRK&SPRD EURO	FVB	0	0	-	0	-
PETRO CRK&SPRD EURO	GCB	275	200	37.5%	0	-
PETRO CRK&SPRD EURO	GOC	92	126	-27.0%	109	-15.6%
PETRO CRK&SPRD EURO	LSU	0	0	-	0	-
PETRO CRK&SPRD EURO	MGB	20	88	-77.3%	30	-33.3%
PETRO CRK&SPRD EURO	MUD	573	232	147.0%	614	-6.7%
PETRO CRK&SPRD EURO	NBB	25	20	25.0%	26	-3.8%
PETRO CRK&SPRD EURO	NOB	1,404	694	102.3%	1,351	3.9%
PETRO CRK&SPRD EURO	SFB	0	40	-100.0%	25	-100.0%
PETRO CRK&SPRD EURO	SFC	0	0	-	0	-
PETROLEUM PRODUCTS	D44	0	0	-	0	-
PETROLEUM PRODUCTS	D45	0	0	-	0	-
PETROLEUM PRODUCTS	D46	0	0	-	0	-
PETROLEUM PRODUCTS	D64	0	0	-	0	-
PETROLEUM PRODUCTS	D65	0	0	-	0	-
PETROLEUM PRODUCTS	EWB	0	0	-	0	-
PETROLEUM PRODUCTS	EWG	4,430	475	832.6%	5,721	-22.6%
PETROLEUM PRODUCTS	MBS	0	50	-100.0%	0	-
PETROLEUM PRODUCTS	MGS	20	0	-	0	-
PETROLEUM PRODUCTS	MHE	0	0	-	0	-
PETROLEUM PRODUCTS	MME	20	0	-	0	-
PETROLEUM PRODUCTS	MPE	100	365	-72.6%	0	-
PETROLEUM PRODUCTS	VU	95	0	-	100	-5.0%
PETROLEUM PRODUCTS ASIA	E6M	34	65	-47.7%	47	-27.7%
PETROLEUM PRODUCTS ASIA	MJN	2,446	1,817	34.6%	2,333	4.8%
PETROLEUM PRODUCTS ASIA	MSB	0	0	-	0	-
PETRO OUTRIGHT EURO	0A	0	0	-	0	-
PETRO OUTRIGHT EURO	0B	65	477	-86.4%	65	0.0%
PETRO OUTRIGHT EURO	0C	0	0	-	0	-
PETRO OUTRIGHT EURO	0D	6,922	7,819	-11.5%	7,379	-6.2%
PETRO OUTRIGHT EURO	0E	338	743	-54.5%	471	-28.2%

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Energy Futures						
PETRO OUTFRIGHT EURO	0F	2,680	1,150	133.0%	2,767	-3.1%
PETRO OUTFRIGHT EURO	1T	60	15	300.0%	48	25.0%
PETRO OUTFRIGHT EURO	33	116	176	-34.1%	138	-15.9%
PETRO OUTFRIGHT EURO	5L	77	260	-70.4%	30	156.7%
PETRO OUTFRIGHT EURO	63	0	160	-100.0%	105	-100.0%
PETRO OUTFRIGHT EURO	6L	0	0	-	0	-
PETRO OUTFRIGHT EURO	7I	121	25	384.0%	50	142.0%
PETRO OUTFRIGHT EURO	7P	0	0	-	0	-
PETRO OUTFRIGHT EURO	7R	223	255	-12.5%	119	87.4%
PETRO OUTFRIGHT EURO	88	0	35	-100.0%	0	-
PETRO OUTFRIGHT EURO	CBB	0	0	-	0	-
PETRO OUTFRIGHT EURO	CGB	0	0	-	0	-
PETRO OUTFRIGHT EURO	CPB	110	10	1,000.0%	50	120.0%
PETRO OUTFRIGHT EURO	EFF	0	30	-100.0%	50	-100.0%
PETRO OUTFRIGHT EURO	EFM	77	60	28.3%	155	-50.3%
PETRO OUTFRIGHT EURO	ENS	80	384	-79.2%	115	-30.4%
PETRO OUTFRIGHT EURO	ESB	0	0	-	0	-
PETRO OUTFRIGHT EURO	EWN	1,257	281	347.3%	1,167	7.7%
PETRO OUTFRIGHT EURO	FBD	0	0	-	0	-
PETRO OUTFRIGHT EURO	MBB	30	0	-	0	-
PETRO OUTFRIGHT EURO	MBN	2,744	3,667	-25.2%	2,871	-4.4%
PETRO OUTFRIGHT EURO	SMU	40	40	0.0%	0	-
PETRO OUTFRIGHT EURO	T0	536	203	164.0%	598	-10.4%
PETRO OUTFRIGHT EURO	ULB	0	0	-	0	-
PETRO OUTFRIGHT EURO	V0	320	200	60.0%	405	-21.0%
PETRO OUTFRIGHT EURO	W0	0	0	-	0	-
PETRO OUTFRIGHT EURO	X0	0	0	-	0	-
PETRO OUTFRIGHT EURO	Y0	0	0	-	0	-
PETRO OUTFRIGHT NA	FCB	204	256	-20.3%	32	537.5%
PETRO OUTFRIGHT NA	FOB	0	0	-	0	-
PETRO OUTFRIGHT NA	FOM	0	0	-	30	-100.0%
PETRO OUTFRIGHT NA	GBA	0	0	-	0	-
PETRO OUTFRIGHT NA	GUD	0	0	-	0	-
PETRO OUTFRIGHT NA	JE	150	310	-51.6%	18	733.3%
PETRO OUTFRIGHT NA	JET	4,600	2,625	75.2%	4,660	-1.3%
PETRO OUTFRIGHT NA	JTB	300	0	-	0	-
PETRO OUTFRIGHT NA	MBL	175	129	35.7%	203	-13.8%
PETRO OUTFRIGHT NA	MEN	606	339	78.8%	695	-12.8%
PETRO OUTFRIGHT NA	MEO	12,473	8,314	50.0%	12,587	-0.9%
PETRO OUTFRIGHT NA	MFD	25	74	-66.2%	0	-
PETRO OUTFRIGHT NA	MMF	153	380	-59.7%	142	7.7%
PETRO OUTFRIGHT NA	NYT	0	0	-	0	-
PETRO OUTFRIGHT NA	XER	0	0	-	0	-
PJM AD HUB 5MW REAL TIME	V3	621,050	1,125,842	-44.8%	653,586	-5.0%
PJM AD HUB 5MW REAL TIME	Z9	32,064	61,889	-48.2%	33,472	-4.2%
PJM AECO DA OFF-PEAK	X1	3,528	47,832	-92.6%	7,128	-50.5%
PJM AECO DA PEAK	Y1	198	2,589	-92.4%	378	-47.6%
PJM APS ZONE DA OFF-PEAK	W4	0	9,483	-100.0%	0	-
PJM APS ZONE DA PEAK	S4	0	510	-100.0%	0	-
PJM ATSI ELEC	MOD	76,450	23,400	226.7%	78,450	-2.5%
PJM ATSI ELEC	MPD	4,140	1,275	224.7%	4,240	-2.4%
PJM BGE DA OFF-PEAK	R3	33,152	37,848	-12.4%	33,552	-1.2%
PJM BGE DA PEAK	E3	1,807	2,061	-12.3%	1,827	-1.1%



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Energy Futures						
PJM COMED 5MW D AH O PK	D9	52,925	248,380	-78.7%	68,925	-23.2%
PJM COMED 5MW D AH PK	D8	2,895	15,215	-81.0%	3,695	-21.7%
PJM DAILY	JD	730	696	4.9%	758	-3.7%
PJM DAYTON DA OFF-PEAK	R7	192,428	180,785	6.4%	201,628	-4.6%
PJM DAYTON DA PEAK	D7	15,678	14,875	5.4%	16,668	-5.9%
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	3,920	50,880	-92.3%	7,920	-50.5%
PJM JCPL DA PEAK	J2	220	2,760	-92.0%	420	-47.6%
PJM NI HUB 5MW REAL TIME	B3	54,625	41,838	30.6%	59,301	-7.9%
PJM NI HUB 5MW REAL TIME	B6	1,301,673	1,209,550	7.6%	1,348,473	-3.5%
PJM NILL DA OFF-PEAK	L3	1,229,949	524,577	134.5%	1,330,781	-7.6%
PJM NILL DA PEAK	N3	57,452	28,077	104.6%	61,039	-5.9%
PJM OFF-PEAK LMP SWAP FUT	JP	832	3,048	-72.7%	888	-6.3%
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	41,093	-100.0%	0	-
PJM PPL DA PEAK	L5	0	2,210	-100.0%	0	-
PJM PSEG DA OFF-PEAK	W6	118,960	140,400	-15.3%	120,960	-1.7%
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	769,502	1,224,892	-37.2%	833,902	-7.7%
PJM WESTHDA PEAK	J4	43,246	67,012	-35.5%	47,338	-8.6%
PJM WESTH RT OFF-PEAK	N9	2,549,398	3,617,671	-29.5%	2,486,980	2.5%
PJM WESTH RT PEAK	L1	152,654	209,158	-27.0%	146,990	3.9%
PLASTICS	PGP	1,427	1,676	-14.9%	1,501	-4.9%
PREMIUM UNLD 10P FOB MED	3G	100	490	-79.6%	110	-9.1%
PREMIUM UNLEAD 10PPM FOB	8G	65	3	2,066.7%	14	364.3%
PREM UNL GAS 10PPM RDAM FOB BALMO	7N	0	0	-	0	-
PREM UNL GAS 10PPM RDAM FOB SWAP	7L	11	43	-74.4%	17	-35.3%
PROPANE NON-LDH MB (OPIS) BALMO SWP	1S	45	530	-91.5%	122	-63.1%
PROPANE NON-LDH MT. BEL (OPIS) SWP	1R	25,284	32,982	-23.3%	28,099	-10.0%
RBOB CALENDAR SWAP	RL	10,980	13,388	-18.0%	10,847	1.2%
RBOB CRACK SPREAD	RM	1,831	3,978	-54.0%	2,079	-11.9%
RBOB CRACK SPREAD BALMO S	1E	0	25	-100.0%	0	-
RBOB GASOLINE BALMO CLNDR	1D	1,704	1,126	51.3%	471	261.8%
RBOB PHY	RBL	0	0	0.0%	0	0.0%
RBOB (PLATTS) CAL SWAP	RY	0	0	-	0	-
RBOB SPREAD (PLATTS) SWAP	RI	21	75	-72.0%	24	-12.5%
RBOB UP-DOWN CALENDAR SWA	RV	0	0	-	0	-
RBOB VS HEATING OIL SWAP	RH	3,417	2,641	29.4%	4,261	-19.8%
ROCKIES KERN OPAL - NW IN	IR	0	736	-100.0%	0	-
SAN JUAN BASIS SWAP	NJ	30,390	34,854	-12.8%	32,405	-6.2%
SAN JUAN PIPE SWAP	XX	0	0	-	0	-
SINGAPORE 180CST BALMO	BS	70	20	250.0%	100	-30.0%
SINGAPORE 380CST BALMO	BT	251	164	53.0%	307	-18.2%
SINGAPORE 380CST FUEL OIL	SE	13,768	7,514	83.2%	15,169	-9.2%
SINGAPORE FUEL 180CST CAL	UA	2,099	2,154	-2.6%	2,147	-2.2%
SINGAPORE FUEL OIL SPREAD	SD	1,891	1,443	31.0%	1,694	11.6%
SINGAPORE GASOIL	MTB	120	163	-26.4%	125	-4.0%
SINGAPORE GASOIL	MTS	10,181	5,823	74.8%	10,036	1.4%
SINGAPORE GASOIL	STL	0	0	-	0	-
SINGAPORE GASOIL	STZ	600	0	-	300	100.0%

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Energy Futures						
SINGAPORE GASOIL CALENDAR	MSG	530	110	381.8%	970	-45.4%
SINGAPORE GASOIL SWAP	SG	17,920	9,656	85.6%	18,743	-4.4%
SINGAPORE GASOIL VS ICE	GA	24,185	6,870	252.0%	27,361	-11.6%
SINGAPORE JET KERO BALMO	BX	155	0	-	0	-
SINGAPORE JET KERO GASOIL	RK	5,620	3,005	87.0%	6,230	-9.8%
SINGAPORE JET KEROSENE SW	KS	2,824	1,836	53.8%	3,035	-7.0%
SINGAPORE JET KERO VS. GASOIL BALMO	ZO	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEADED BALMO	1P	536	1,528	-64.9%	315	70.2%
SINGAPORE MOGAS 92 UNLEADED SWP	1N	12,719	11,887	7.0%	16,556	-23.2%
SINGAPORE NAPHTHA BALMO	KU	0	0	-	0	-
SINGAPORE NAPHTHA SWAP	SP	0	0	-	0	-
SING FUEL	MSD	5	0	-	10	-50.0%
SOCAL BASIS SWAP	NS	0	0	-	0	-
SOCAL PIPE SWAP	XN	0	3,360	-100.0%	0	-
SONAT BASIS SWAP FUTURE	SZ	428	3,759	-88.6%	490	-12.7%
SOUTHERN NAT LA NAT GAS	M8	0	0	-	0	-
SOUTH STAR TEX OKLHM KNS	8Z	232	876	-73.5%	248	-6.5%
Sumas Basis Swap	NK	8,276	11,216	-26.2%	7,802	6.1%
SUMAS NAT GAS PLATTS FIXED PRICE	DVS	428	1,403	-69.5%	490	-12.7%
TC2 ROTTERDAM TO USAC 37K	TM	0	0	-	0	-
TC5 RAS TANURA TO YOKOHAM	TH	0	10	-100.0%	0	-
TCO BASIS SWAP	TC	22,396	38,831	-42.3%	23,753	-5.7%
TCO NG INDEX SWAP	Q1	0	1,960	-100.0%	0	-
TENN 800 LEG NAT GAS INDE	L4	0	527	-100.0%	0	-
TENNESSEE 500 LEG BASIS S	NM	486	1,766	-72.5%	734	-33.8%
TENNESSEE 800 LEG NG BASI	6Z	306	1,162	-73.7%	368	-16.8%
TENNESSEE ZONE 0 BASIS SW	NQ	910	1,396	-34.8%	972	-6.4%
Tetco ELA Basis	TE	0	0	-	0	-
TETCO M-3 INDEX	IX	5,152	11,480	-55.1%	5,992	-14.0%
Tetco STX Basis	TX	1,372	3,078	-55.4%	1,465	-6.3%
TEXAS EASTERN ZONE M-3 BA	NX	17,059	25,474	-33.0%	19,167	-11.0%
TEXAS GAS ZONE1 NG BASIS	9F	10,540	15,018	-29.8%	11,228	-6.1%
TRANSCO ZONE 1 NG BASIS	8E	0	0	-	0	-
Transco Zone 3 Basis	CZ	5,941	8,338	-28.7%	6,282	-5.4%
TRANSCO ZONE 3 NG INDEX S	Y6	6,256	0	-	6,256	0.0%
TRANSCO ZONE4 BASIS SWAP	TR	19,936	35,793	-44.3%	21,952	-9.2%
TRANSCO ZONE 4 NAT GAS IN	B2	465	496	-6.2%	465	0.0%
TRANSCO ZONE 6 BASIS SWAP	NZ	6,659	5,092	30.8%	7,465	-10.8%
TRANSCO ZONE 6 INDEX	IT	1,472	3,548	-58.5%	1,712	-14.0%
TRANSCO ZONE 6 PIPE SWAP	XZ4	0	0	-	0	-
UCM FUT	UCM	144	85	69.4%	55	161.8%
ULSD 10PPM CIF MED BALMO	X7	0	3	-100.0%	0	-
ULSD 10PPM CIF MED SWAP	Z6	0	38	-100.0%	5	-100.0%
ULSD 10PPM CIF MED VS ICE	Z7	27	102	-73.5%	33	-18.2%
ULSD 10PPM CIF VS ICE GAS	7V	0	0	-	0	-
ULSD UP-DOWN BALMO SWP	1L	3,330	3,788	-12.1%	2,665	25.0%
UP DOWN GC ULSD VS NMX HO	LT	43,177	65,706	-34.3%	44,727	-3.5%
USGC UNL 87 CRACK SPREAD	RU	0	0	-	0	-
VENTURA NAT GAS PLATTS FIXED PRICE	DVA	0	0	-	0	-
WAHA BASIS	NW	9,029	14,738	-38.7%	9,715	-7.1%
WAHA INDEX SWAP FUTURE	IY	0	5,198	-100.0%	0	-
WESTERN RAIL DELIVERY PRB	QP	1,050	3,060	-65.7%	1,240	-15.3%
WTI-BRENT BULLET SWAP	BY	904	0	-	904	0.0%



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Energy Futures						
WTI-BRENT CALENDAR SWAP	BK	38,668	75,832	-49.0%	40,393	-4.3%
WTI CALENDAR	CS	127,996	132,829	-3.6%	130,805	-2.1%
WTS (ARGUS) VS WTI SWAP	FF	47,397	28,311	67.4%	49,104	-3.5%
WTS (ARGUS) VS WTI TRD MT	FH	1,050	3,430	-69.4%	1,285	-18.3%
Energy Options						
1 MO GASOIL CAL SWAP SPR	GXA	0	100	-100.0%	0	-
APPALACHIAN COAL	6K	0	0	-	0	-
BRENT CALENDAR SWAP	BA	12,972	51,508	-74.8%	14,157	-8.4%
BRENT OIL LAST DAY	BE	2,635	16,727	-84.2%	2,885	-8.7%
BRENT OIL LAST DAY	BZO	53,271	17,253	208.8%	36,337	46.6%
BRENT OIL LAST DAY	OS	22,228	37,834	-41.2%	21,228	4.7%
COAL API2 INDEX	CLA	4,707	22,150	-78.7%	4,282	9.9%
COAL API2 INDEX	CQA	570	58,795	-99.0%	540	5.6%
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	672,427	506,903	32.7%	731,165	-8.0%
CRUDE OIL APO	AO	288,593	296,805	-2.8%	299,347	-3.6%
CRUDE OIL CALNDR STRIP	6F	0	0	-	0	-
CRUDE OIL OUTRIGHTS	AH	150	1,350	-88.9%	150	0.0%
CRUDE OIL OUTRIGHTS	DBP	0	1,680	-100.0%	0	-
CRUDE OIL PHY	CD	0	0	0.0%	0	0.0%
CRUDE OIL PHY	LC	68,479	91,873	-25.5%	76,052	-10.0%
CRUDE OIL PHY	LO	2,814,296	2,699,337	4.3%	3,082,391	-8.7%
CRUDE OIL PHY	LO1	7,308	2,364	209.1%	2,914	150.8%
CRUDE OIL PHY	LO2	1,406	86	1,534.9%	1,480	-5.0%
CRUDE OIL PHY	LO3	340	20	1,600.0%	513	-33.7%
CRUDE OIL PHY	LO4	912	0	0.0%	0	0.0%
CRUDE OIL PHY	LO5	0	0	-	0	-
DAILY CRUDE OIL	DNM	0	0	-	0	-
ELEC FINSETTLED	PML	0	103	-100.0%	0	-
ELEC MISO PEAK	9T	0	420	-100.0%	0	-
ELECTRICITY OFF PEAK	N9P	0	0	-	0	-
ETHANOL	CE1	0	0	-	10	-100.0%
ETHANOL	CE3	300	25	1,100.0%	300	0.0%
ETHANOL SWAP	CVR	9,256	13,050	-29.1%	9,391	-1.4%
ETHANOL SWAP	GVR	2,682	2,574	4.2%	2,771	-3.2%
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	1,242	205	505.9%	1,299	-4.4%
HEATING OIL PHY	OH	49,270	70,732	-30.3%	53,431	-7.8%
HENRY HUB FINANCIAL LAST	E7	10,315	5,774	78.6%	10,569	-2.4%
HO 1 MONTH CLNDR OPTIONS	FA	0	600	-100.0%	1,300	-100.0%
HUSTN SHIP CHNL PIPE SWP	PK	0	0	-	0	-
LLS CRUDE OIL	WJO	9,575	9,880	-3.1%	10,300	-7.0%
MCCLOSKEY ARA ARGS COAL	MTO	1,160	1,715	-32.4%	1,020	13.7%

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Energy Options						
MCCLOSKEY RCH BAY COAL	MFO	0	2,460	-100.0%	0	-
NATURAL GAS	G10	0	0	-	250	-100.0%
NATURAL GAS 12 M CSO FIN	G7	0	0	-	0	-
NATURAL GAS 1 M CSO FIN	G4	112,550	5,800	1,840.5%	82,050	37.2%
NATURAL GAS 2 M CSO FIN	G2	1,900	0	-	1,750	8.6%
NATURAL GAS 3 M CSO FIN	G3	31,300	48,535	-35.5%	13,376	134.0%
NATURAL GAS 5 M CSO FIN	G5	0	0	-	0	-
NATURAL GAS 6 M CSO FIN	G6	0	0	-	0	-
NATURAL GAS OPTION ON CALENDAR STRP	6J	6,078	14,586	-58.3%	6,078	0.0%
NATURAL GAS PHY	KD	0	0	0.0%	0	0.0%
NATURAL GAS PHY	LN	2,490,841	2,681,700	-7.1%	2,544,183	-2.1%
NATURAL GAS PHY	ON	93,551	102,052	-8.3%	82,267	13.7%
NATURAL GAS PHY	ON1	0	0	-	0	-
NATURAL GAS PHY	ON5	0	0	-	0	-
NG HH 3 MONTH CAL	IC	0	0	-	0	-
N ROCKIES PIPE SWAP	ZR	4,680	5,310	-11.9%	4,230	10.6%
NY HARBOR HEAT OIL SWP	AT	28,099	44,235	-36.5%	28,852	-2.6%
NYISO ZONE G 5MW PEAK OPTIONS	9U	14,910	420	3,450.0%	14,910	0.0%
NYMEX EUROPEAN GASOIL APO	F7	0	204	-100.0%	0	-
NYMEX EUROPEAN GASOIL OPT	F8	0	0	-	0	-
PANHANDLE PIPE SWAP	PU	2,880	0	-	2,880	0.0%
PETROCHEMICALS	4H	2,788	7,123	-60.9%	3,036	-8.2%
PETROCHEMICALS	4I	0	0	-	0	-
PETROCHEMICALS	4J	4,315	3,100	39.2%	4,715	-8.5%
PETROCHEMICALS	4K	0	0	-	0	-
PETROCHEMICALS	CPR	18	495	-96.4%	18	0.0%
PETRO OUTRIGHT EURO	8H	300	50	500.0%	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	2,750	200	1,275.0%	2,720	1.1%
PJM WES HUB PEAK CAL MTH	JOA	0	10,300	-100.0%	0	-
PJM WES HUB PEAK LMP 50MW	PMA	17,330	1,569	1,004.5%	16,606	4.4%
RBOB 1MO CAL SPD OPTIONS	ZA	0	0	-	0	-
RBOB CALENDAR SWAP	RA	1,603	3,032	-47.1%	1,551	3.4%
RBOB PHY	OB	25,620	33,331	-23.1%	28,225	-9.2%
RBOB PHY	RF	2	0	-	14	-85.7%
ROTTERDAM 3.5%FUEL OIL CL	Q6	360	270	33.3%	420	-14.3%
SAN JUAN PIPE SWAP	PJ	4,096	2,980	37.4%	3,824	7.1%
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	890	500	78.0%	400	122.5%
SHORT TERM NATURAL GAS	U02	0	0	-	0	-

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Energy Options						
SHORT TERM NATURAL GAS	U03	0	0	-	0	-
SHORT TERM NATURAL GAS	U04	0	0	-	0	-
SHORT TERM NATURAL GAS	U05	0	0	-	0	-
SHORT TERM NATURAL GAS	U06	0	0	-	0	-
SHORT TERM NATURAL GAS	U07	0	0	-	0	-
SHORT TERM NATURAL GAS	U08	0	0	-	0	-
SHORT TERM NATURAL GAS	U09	0	0	-	0	-
SHORT TERM NATURAL GAS	U10	0	0	-	0	-
SHORT TERM NATURAL GAS	U16	0	0	-	0	-
SHORT TERM NATURAL GAS	U17	0	0	-	0	-
SHORT TERM NATURAL GAS	U18	0	0	-	0	-
SHORT TERM NATURAL GAS	U19	0	0	-	0	-
SHORT TERM NATURAL GAS	U20	0	0	-	0	-
SHORT TERM NATURAL GAS	U21	0	0	-	0	-
SHORT TERM NATURAL GAS	U27	0	0	0.0%	0	0.0%
SHORT TERM NATURAL GAS	U28	0	0	-	0	0.0%
SHORT TERM NATURAL GAS	U29	0	0	-	0	-
SHORT TERM NATURAL GAS	U30	0	0	-	0	-
SHORT TERM NATURAL GAS	U31	0	0	-	0	-
SINGAPORE FUEL OIL 180 CS	C5	0	0	-	0	-
SINGAPORE GASOIL CALENDAR	M2	200	300	-33.3%	225	-11.1%
SINGAPORE JET FUEL CALEND	N2	500	1,100	-54.5%	630	-20.6%
SOCAL PIPE SWAP	ZN	0	6,000	-100.0%	0	-
WTI 12 MONTH CALENDAR OPT	WZ	0	0	-	0	-
WTI-BRENT BULLET SWAP	BV	149,227	14,050	962.1%	146,400	1.9%
WTI CRUDE OIL 1 M CSO FI	7A	354,990	362,775	-2.1%	296,438	19.8%
Metals Futures						
COMEX GOLD	GC	443,694	502,184	-11.6%	474,139	-6.4%
NYMEX HOT ROLLED STEEL	HR	14,502	19,853	-27.0%	11,858	22.3%
NYMEX PLATINUM	PL	69,007	62,643	10.2%	67,693	1.9%
PALLADIUM	PA	30,760	22,378	37.5%	36,731	-16.3%
URANIUM	UX	4,931	6,872	-28.2%	4,516	9.2%
COMEX SILVER	SI	204,633	198,844	2.9%	200,033	2.3%
COMEX E-Mini GOLD	QO	498	1,295	-61.5%	798	-37.6%
COMEX E-Mini SILVER	QI	129	152	-15.1%	93	38.7%
COMEX COPPER	HG	250,589	217,856	15.0%	248,692	0.8%
COMEX MINY COPPER	QC	164	60	173.3%	174	-5.7%
Aluminium MW Trans Prem Platts	AUP	33,448	27,890	19.9%	33,811	-1.1%
ALUMINUM	A38	20	0	-	30	-33.3%
ALUMINUM	AEP	14,665	6,198	136.6%	15,818	-7.3%
ALUMINUM	ALA	70	0	-	130	-46.2%
ALUMINUM	ALI	558	287	94.4%	753	-25.9%
ALUMINUM	EDP	7,293	924	689.3%	6,129	19.0%
ALUMINUM	MJP	4,937	1,734	184.7%	5,433	-9.1%
COPPER	HGS	1,312	4,788	-72.6%	1,581	-17.0%
E-MICRO GOLD	MGC	5,299	2,467	114.8%	4,986	6.3%
FERROUS PRODUCTS	BUS	190	315	-39.7%	255	-25.5%
FERROUS PRODUCTS	SSF	0	0	-	0	-
GOLD	GPS	0	0	-	0	-
Gold Kilo	GCK	11	140	-92.1%	17	-35.3%
IRON ORE 58 CHINA TSI FUTURES	TIC	0	0	-	0	-

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Metals Futures					
IRON ORE 62 CHINA PLATTS FUTURES	1,302	1,230	5.9%	1,152	13.0%
IRON ORE 62 CHINA TSI FUTURES	19,750	24,432	-19.2%	19,025	3.8%
LNDN ZINC	20	24	-16.7%	5	300.0%
METALS	0	0	-	0	-
SILVER	710	835	-15.0%	578	22.8%
Metals Options					
COMEX COPPER	4,000	3,367	18.8%	3,141	27.3%
COMEX GOLD	923,347	1,015,770	-9.1%	984,047	-6.2%
COMEX SILVER	116,395	133,697	-12.9%	105,294	10.5%
COPPER	0	0	-	0	-
GOLD	2,019	652	209.7%	1,341	50.6%
GOLD	648	365	77.5%	389	66.6%
GOLD	581	197	194.9%	701	-17.1%
GOLD	1	0	0.0%	0	0.0%
GOLD	0	0	-	0	-
IRON ORE 62 CHINA TSI CALL OPTION	12,351	16,526	-25.3%	13,201	-6.4%
IRON ORE 62 CHINA TSI PUT OPTION	6,640	16,394	-59.5%	8,400	-21.0%
NYMEX PLATINUM	5,350	7,923	-32.5%	4,790	11.7%
PALLADIUM	3,784	4,120	-8.2%	4,956	-23.6%
SILVER	241	0	-	11	2,090.9%
SILVER	0	0	-	0	-
SILVER	6	0	-	0	-
SILVER	34	0	-	0	0.0%
SILVER	0	0	-	0	-
TOTAL FUTURES GROUP					
Commodities and Alternative Investments Futures	14	59	-76.3%	23	-39.1%
Energy Futures	19,359,428	20,739,581	-6.7%	19,592,764	-1.2%
Metals Futures	1,108,492	1,103,401	0.5%	1,134,430	-2.3%
TOTAL FUTURES	20,467,934	21,843,041	-6.3%	20,727,217	-1.3%
TOTAL OPTIONS GROUP					
Energy Options	7,386,537	7,266,050	1.7%	7,650,845	-3.5%
Metals Options	1,075,397	1,199,011	-10.3%	1,126,271	-4.5%
TOTAL OPTIONS	8,461,934	8,465,061	0.0%	8,777,116	-3.6%

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



NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity	Open Interest MAY 2017	Open Interest MAY 2016	% CHG	Open Interest APR 2017	% CHG
TOTAL COMBINED					
Commodities and Alternative Investments	14	59	-76.3%	23	-39.1%
Energy	26,745,965	28,005,631	-4.5%	27,243,609	-1.8%
Metals	2,183,889	2,302,412	-5.1%	2,260,701	-3.4%
GRAND TOTAL	28,929,868	30,308,102	-4.5%	29,504,333	-1.9%