

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	CJ	1	34	-97.1%	0	-
COFFEE	KT	0	2	-100.0%	20	-100.0%
COTTON	TT	6	12	-50.0%	2	200.0%
SUGAR 11	YO	7	11	-36.4%	1	600.0%
Energy Futures						
CRUDE OIL PHY	CL	2,218,532	1,723,760	28.7%	2,208,206	0.5%
CRUDE OIL	WS	1,694	4,939	-65.7%	3,931	-56.9%
MINY WTI CRUDE OIL	QM	5,531	3,664	51.0%	4,150	33.3%
BRENT OIL LAST DAY	BZ	132,727	157,073	-15.5%	133,694	-0.7%
HEATING OIL PHY	HO	380,704	409,532	-7.0%	419,910	-9.3%
HTG OIL	BH	246	3,380	-92.7%	229	7.4%
MINY HTG OIL	QH	0	2	-100.0%	1	-100.0%
RBOB PHY	RB	381,600	390,860	-2.4%	404,800	-5.7%
MINY RBOB GAS	QU	0	0	-	0	0.0%
NATURAL GAS	HP	131,846	109,206	20.7%	122,799	7.4%
LTD NAT GAS	HH	402,859	263,843	52.7%	372,418	8.2%
MINY NATURAL GAS	QG	1,898	2,982	-36.4%	1,364	39.1%
PJM MONTHLY	JM	2,860	9,514	-69.9%	3,092	-7.5%
NATURAL GAS PHY	NG	1,530,334	1,076,185	42.2%	1,493,066	2.5%
RBOB GAS	RT	1,056	2,554	-58.7%	1,224	-13.7%
3.5% FUEL OIL CID MED SWA	7D	550	1,052	-47.7%	607	-9.4%
3.5% FUEL OIL CIF BALMO S	8D	0	30	-100.0%	50	-100.0%
AEP-DAYTON HUB DAILY	VD	148	268	-44.8%	150	-1.3%
AEP-DAYTON HUB MTHLY	VM	560	1,460	-61.6%	630	-11.1%
AEP-DAYTON HUB OFF-PEAK M	VP	400	1,172	-65.9%	450	-11.1%
ALGON CITY GATES NAT GAS	N7	1,472	2,448	-39.9%	1,712	-14.0%
ALGONQUIN CITYGATES BASIS	B4	1,434	2,286	-37.3%	1,620	-11.5%
ANR LOUISIANA BASIS SWAP	ND	0	612	-100.0%	0	-
ANR OKLAHOMA	NE	2,835	6,130	-53.8%	3,052	-7.1%
APPALACHIAN COAL (PHY)	QL	0	30	-100.0%	0	-
ARGUS LLS VS. WTI (ARG) T	E5	11,292	17,536	-35.6%	12,872	-12.3%
ARGUS PROPAN FAR EST INDE	7E	1,335	2,109	-36.7%	1,677	-20.4%
ARGUS PROPAN(SAUDI ARAMCO	9N	713	1,200	-40.6%	812	-12.2%
AUSTRIALIAN COKE COAL	ALW	726	1,063	-31.7%	806	-9.9%
BRENT BALMO SWAP	J9	0	0	-	113	-100.0%
BRENT CALENDAR SWAP	CY	16,304	16,925	-3.7%	16,387	-0.5%
BRENT CFD SWAP	6W	0	0	-	0	-
BRENT FINANCIAL FUTURES	BB	13,332	6,923	92.6%	1,131	1,078.8%
BRENT FINANCIAL FUTURES	MBC	0	0	-	0	-
BRENT FINANCIAL FUTURES	MDB	0	288	-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	3,850	0	-	5,150	-25.2%
CAISO SP15 EZGNHUB5 PEAK	9Z	1,850	0	-	1,850	0.0%
CANADIAN LIGHT SWEET OIL	CIL	4,539	9,841	-53.9%	6,564	-30.9%
CENTERPOINT BASIS SWAP	PW	14,867	22,980	-35.3%	15,644	-5.0%
CENTERPOINT EAST INDEX	II	0	0	-	0	-
CENTER POINT NAT GAS FIXED PRICE	DAC	0	0	-	0	-
CHICAGO ETHANOL SWAP	CU	49,360	53,393	-7.6%	54,394	-9.3%
CHICAGO ULSD (PLATTS) SWA	4C	0	24	-100.0%	0	-

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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						
DEMARCO INDEX FUTURE	DI	0	180	-100.0%	0	-
DEMARCO 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%
NORTEN NATURAL GAS DEMAR	PE	2,612	2,446	6.8%	2,686	-2.8%
NORTEN 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	ML	0	-	0	-
NYH NO 2 CRACK SPREAD CAL	HK	8,394	-48.9%	9,397	-10.7%
NY H OIL PLATTS VS NYMEX	YH	0	-	0	-
NYISO A	KA	0	-100.0%	0	-
NYISO A OFF-PEAK	KB	0	-100.0%	0	-
NYISO CAPACITY	LHV	315	-	336	-6.3%
NYISO CAPACITY	NNC	1,490	-28.6%	1,646	-9.5%
NYISO CAPACITY	NRS	1,553	-32.5%	1,398	11.1%
NYISO G	KG	0	-100.0%	0	-
NYISO G OFF-PEAK	KH	0	-100.0%	0	-
NYISO J	KJ	1,151	-75.1%	1,251	-8.0%
NYISO J OFF-PEAK	KK	240	-70.6%	270	-11.1%
NYISO ZONE A 5MW D AH O P	K4	123,510	-59.5%	134,550	-8.2%
NYISO ZONE A 5MW D AH PK	K3	10,390	-10.5%	10,940	-5.0%
NYISO ZONE C 5MW D AH O P	A3	0	-100.0%	0	-
NYISO ZONE C 5MW D AH PK	Q5	110	-87.1%	0	-
NYISO ZONE G 5MW D AH O P	D2	410,021	21.2%	363,509	12.8%
NYISO ZONE G 5MW D AH PK	T3	22,607	4.7%	22,771	-0.7%
NYISO ZONE J 5MW D AH O P	D4	346,221	153.8%	301,261	14.9%
NYISO ZONE J 5MW D AH PK	D3	17,849	37.7%	18,311	-2.5%
NY JET FUEL (PLATTS) HEAT OIL SWAP	1U	0	-	0	-
NYMEX ALUMINUM FUTURES	AN	880	-23.8%	880	0.0%
NYMEX ULSD VS NYMEX HO	UY	0	-100.0%	0	-
NY ULSD (ARGUS) VS HEATING OIL	7Y	1,501	-0.8%	1,630	-7.9%
ONEOK OKLAHOMA NG BASIS	8X	1,200	-66.3%	1,295	-7.3%
ONTARIO POWER SWAPS	OFD	1,200	-56.5%	1,440	-16.7%
ONTARIO POWER SWAPS	OFM	27,690	-74.9%	31,610	-12.4%
ONTARIO POWER SWAPS	OPD	90	-52.6%	30	200.0%
ONTARIO POWER SWAPS	OPM	850	-80.0%	1,070	-20.6%
PANHANDLE BASIS SWAP FUTU	PH	30,605	-35.4%	32,822	-6.8%
PANHANDLE INDEX SWAP FUTU	IV	0	-	0	-
PANHANDLE PIPE SWAP	XH	864	-	864	0.0%
PERMIAN BASIS SWAP	PM	16,737	2.1%	17,946	-6.7%
PETROCHEMICALS	22	92	-14.0%	64	43.8%
PETROCHEMICALS	32	92	-17.9%	85	8.2%
PETROCHEMICALS	8I	3,355	85.5%	3,423	-2.0%
PETROCHEMICALS	91	410	-18.8%	523	-21.6%
PETROCHEMICALS	HPE	0	-100.0%	0	-
PETROCHEMICALS	LPE	0	-	0	-
PETROCHEMICALS	MAC	0	-100.0%	10	-100.0%
PETROCHEMICALS	MAE	10	-92.3%	10	0.0%
PETROCHEMICALS	MAS	20	-96.6%	20	0.0%
PETROCHEMICALS	MBE	1,490	-54.6%	1,715	-13.1%
PETROCHEMICALS	MNB	2,740	22.5%	2,493	9.9%
PETROCHEMICALS	MPS	10	-	0	-
PETRO CRCKS & SPRDS ASIA	STI	0	-100.0%	0	-
PETRO CRCKS & SPRDS ASIA	STR	0	-100.0%	64	-100.0%
PETRO CRCKS & SPRDS ASIA	STS	150	-	0	-
PETRO CRCKS & SPRDS NA	CRB	194	-16.4%	74	162.2%
PETRO CRCKS & SPRDS NA	EXR	3,025	70.2%	3,124	-3.2%
PETRO CRCKS & SPRDS NA	FOC	2,545	-9.9%	2,875	-11.5%
PETRO CRCKS & SPRDS NA	GBB	200	-11.1%	815	-75.5%
PETRO CRCKS & SPRDS NA	GCC	75	-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 OUTRIGHT EURO	0F	2,680	1,150	133.0%	2,767	-3.1%
PETRO OUTRIGHT EURO	1T	60	15	300.0%	48	25.0%
PETRO OUTRIGHT EURO	33	116	176	-34.1%	138	-15.9%
PETRO OUTRIGHT EURO	5L	77	260	-70.4%	30	156.7%
PETRO OUTRIGHT EURO	63	0	160	-100.0%	105	-100.0%
PETRO OUTRIGHT EURO	6L	0	0	-	0	-
PETRO OUTRIGHT EURO	7I	121	25	384.0%	50	142.0%
PETRO OUTRIGHT EURO	7P	0	0	-	0	-
PETRO OUTRIGHT EURO	7R	223	255	-12.5%	119	87.4%
PETRO OUTRIGHT EURO	88	0	35	-100.0%	0	-
PETRO OUTRIGHT EURO	CBB	0	0	-	0	-
PETRO OUTRIGHT EURO	CGB	0	0	-	0	-
PETRO OUTRIGHT EURO	CPB	110	10	1,000.0%	50	120.0%
PETRO OUTRIGHT EURO	EFF	0	30	-100.0%	50	-100.0%
PETRO OUTRIGHT EURO	EFM	77	60	28.3%	155	-50.3%
PETRO OUTRIGHT EURO	ENS	80	384	-79.2%	115	-30.4%
PETRO OUTRIGHT EURO	ESB	0	0	-	0	-
PETRO OUTRIGHT EURO	EWN	1,257	281	347.3%	1,167	7.7%
PETRO OUTRIGHT EURO	FBD	0	0	-	0	-
PETRO OUTRIGHT EURO	MBB	30	0	-	0	-
PETRO OUTRIGHT EURO	MBN	2,744	3,667	-25.2%	2,871	-4.4%
PETRO OUTRIGHT EURO	SMU	40	40	0.0%	0	-
PETRO OUTRIGHT EURO	T0	536	203	164.0%	598	-10.4%
PETRO OUTRIGHT EURO	ULB	0	0	-	0	-
PETRO OUTRIGHT EURO	V0	320	200	60.0%	405	-21.0%
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	204	256	-20.3%	32	537.5%
PETRO OUTRIGHT NA	FOB	0	0	-	0	-
PETRO OUTRIGHT NA	FOM	0	0	-	30	-100.0%
PETRO OUTRIGHT NA	GBA	0	0	-	0	-
PETRO OUTRIGHT NA	GUD	0	0	-	0	-
PETRO OUTRIGHT NA	JE	150	310	-51.6%	18	733.3%
PETRO OUTRIGHT NA	JET	4,600	2,625	75.2%	4,660	-1.3%
PETRO OUTRIGHT NA	JTB	300	0	-	0	-
PETRO OUTRIGHT NA	MBL	175	129	35.7%	203	-13.8%
PETRO OUTRIGHT NA	MEN	606	339	78.8%	695	-12.8%
PETRO OUTRIGHT NA	MEO	12,473	8,314	50.0%	12,587	-0.9%
PETRO OUTRIGHT NA	MFD	25	74	-66.2%	0	-
PETRO OUTRIGHT NA	MMF	153	380	-59.7%	142	7.7%
PETRO OUTRIGHT NA	NYT	0	0	-	0	-
PETRO OUTRIGHT 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						
MCCLOSKY 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 CALENDAR	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	PIO	1,302	1,230	5.9%	1,152	13.0%
IRON ORE 62 CHINA TSI FUTURES	TIO	19,750	24,432	-19.2%	19,025	3.8%
LNDN ZINC	ZNC	20	24	-16.7%	5	300.0%
METALS	LED	0	0	-	0	-
SILVER	SIL	710	835	-15.0%	578	22.8%
Metals Options						
COMEX COPPER	HX	4,000	3,367	18.8%	3,141	27.3%
COMEX GOLD	OG	923,347	1,015,770	-9.1%	984,047	-6.2%
COMEX SILVER	SO	116,395	133,697	-12.9%	105,294	10.5%
COPPER	H4E	0	0	-	0	-
GOLD	OG1	2,019	652	209.7%	1,341	50.6%
GOLD	OG2	648	365	77.5%	389	66.6%
GOLD	OG3	581	197	194.9%	701	-17.1%
GOLD	OG4	1	0	0.0%	0	0.0%
GOLD	OG5	0	0	-	0	-
IRON ORE 62 CHINA TSI CALL OPTION	ICT	12,351	16,526	-25.3%	13,201	-6.4%
IRON ORE 62 CHINA TSI PUT OPTION	ICT	6,640	16,394	-59.5%	8,400	-21.0%
NYMEX PLATINUM	PO	5,350	7,923	-32.5%	4,790	11.7%
PALLADIUM	PAO	3,784	4,120	-8.2%	4,956	-23.6%
SILVER	SO1	241	0	-	11	2,090.9%
SILVER	SO2	0	0	-	0	-
SILVER	SO3	6	0	-	0	-
SILVER	SO4	34	0	-	0	0.0%
SILVER	SO5	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%



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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%