



NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity	Open Interest NOV 2017	Open Interest NOV 2016	% CHG	Open Interest OCT 2017	% CHG	
Commodities and Alternative Investments Futures						
COCOA TAS	CJ	1	7	-85.7%	1	0.0%
COFFEE	KT	0	1	-100.0%	0	-
COTTON	TT	1	3	-66.7%	3	-66.7%
SUGAR 11	YO	0	1	-100.0%	0	-
Energy Futures						
CRUDE OIL PHY	CL	2,534,169	2,104,270	20.4%	2,517,482	0.7%
CRUDE OIL	WS	4,280	1,471	191.0%	2,427	76.3%
MINY WTI CRUDE OIL	QM	4,832	6,177	-21.8%	4,676	3.3%
BRENT OIL LAST DAY	BZ	151,939	109,250	39.1%	147,913	2.7%
HEATING OIL PHY	HO	429,424	392,740	9.3%	434,221	-1.1%
HTG OIL	BH	288	1,552	-81.4%	357	-19.3%
MINY HTG OIL	QH	0	0	0.0%	1	-100.0%
RBOB PHY	RB	406,936	368,684	10.4%	403,652	0.8%
MINY RBOB GAS	QU	0	0	-	0	-
NATURAL GAS	HP	107,736	107,510	0.2%	117,730	-8.5%
LTD NAT GAS	HH	396,152	296,075	33.8%	397,158	-0.3%
MINY NATURAL GAS	QG	1,891	2,648	-28.6%	1,921	-1.6%
PJM MONTHLY	JM	1,698	5,162	-67.1%	1,940	-12.5%
NATURAL GAS PHY	NG	1,448,074	1,157,192	25.1%	1,384,396	4.6%
RBOB GAS	RT	1,732	882	96.4%	2,330	-25.7%
3.5% FUEL OIL CID MED SWA	7D	225	800	-71.9%	258	-12.8%
3.5% FUEL OIL CIF BALMO S	8D	0	30	-100.0%	0	-
AEP-DAYTON HUB DAILY	VD	164	258	-36.4%	164	0.0%
AEP-DAYTON HUB MTHLY	VM	140	974	-85.6%	210	-33.3%
AEP-DAYTON HUB OFF-PEAK M	VP	100	734	-86.4%	150	-33.3%
ALGON CITY GATES NAT GAS	N7	0	3,040	-100.0%	248	-100.0%
ALGONQUIN CITYGATES BASIS	B4	276	3,131	-91.2%	516	-46.5%
ANR LOUISIANA BASIS SWAP	ND	0	121	-100.0%	0	-
ANR OKLAHOMA	NE	1,734	3,811	-54.5%	1,764	-1.7%
APPALACHIAN COAL (PHY)	QL	0	0	-	0	-
ARGUS LLS VS. WTI (ARG) T	E5	53,921	12,294	338.6%	31,923	68.9%
ARGUS PROPAN FAR EST INDE	7E	3,277	2,079	57.6%	3,115	5.2%
ARGUS PROPAN(SAUDI ARAMCO	9N	905	571	58.5%	830	9.0%
AUSTRIALIAN COKE COAL	ACT	60	0	-	0	-
AUSTRIALIAN COKE COAL	ALW	424	968	-56.2%	468	-9.4%
BRENT BALMO SWAP	J9	0	76	-100.0%	0	-
BRENT CALENDAR SWAP	CY	17,250	14,122	22.1%	17,813	-3.2%
BRENT CFD SWAP	6W	0	0	-	0	-
BRENT FINANCIAL FUTURES	BB	4,022	941	327.4%	6,327	-36.4%
BRENT FINANCIAL FUTURES	MBC	0	0	-	0	-
BRENT FINANCIAL FUTURES	MDB	0	700	-100.0%	39	-100.0%
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	0	16,890	-100.0%	0	-
CAISO SP15 EZGNHUB5 PEAK	9Z	0	1,040	-100.0%	0	-
CANADIAN LIGHT SWEET OIL	CIL	84	10,140	-99.2%	699	-88.0%
CENTERPOINT BASIS SWAP	PW	10,293	20,939	-50.8%	11,017	-6.6%
CENTERPOINT EAST INDEX	II	0	0	-	0	-
CENTER POINT NAT GAS FIXED PRICE	DAC	0	0	-	0	-
CHICAGO ETHANOL SWAP	CU	56,624	58,744	-3.6%	51,041	10.9%



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Energy Futures						
CHICAGO ULSD (PLATTS) SWA	4C	0	6	-100.0%	0	-
CHICAGO ULSD PL VS HO SPR	5C	501	1,238	-59.5%	846	-40.8%
CHICAGO UNL GAS PL VS RBO	3C	6	42	-85.7%	9	-33.3%
CIG BASIS	CI	24,695	51,730	-52.3%	26,739	-7.6%
CIG ROCKIES NG INDEX SWA	Z8	0	0	-	0	-
CINERGY HUB OFF-PEAK MONT	EJ	120	248	-51.6%	120	0.0%
CINERGY HUB PEAK MONTH	EM	288	316	-8.9%	288	0.0%
CIN HUB 5MW D AH O PK	K2	163,800	257,800	-36.5%	198,568	-17.5%
CIN HUB 5MW D AH PK	H5	8,680	17,546	-50.5%	9,843	-11.8%
CIN HUB 5MW REAL TIME O P	H4	499,128	545,056	-8.4%	522,936	-4.6%
CIN HUB 5MW REAL TIME PK	H3	40,014	45,015	-11.1%	41,211	-2.9%
COAL SWAP	ACM	130	343	-62.1%	255	-49.0%
COAL SWAP	SSI	0	20	-100.0%	0	-
COLUMB GULF MAINLINE NG B	5Z	5,766	21,754	-73.5%	6,813	-15.4%
COLUMBIA GULF MAIN NAT G	L2	0	0	-	0	-
COLUMBIA GULF NAT GAS FIXED PRICE	DCE	0	0	-	0	-
COLUMBIA GULF ONSHORE	GL	1,457	17,713	-91.8%	2,867	-49.2%
CONWAY NATURAL GASOLINE (OPIS) SWAP	8L	1,248	587	112.6%	1,421	-12.2%
CONWAY NORMAL BUTANE (OPIS) SWAP	8M	2,712	1,291	110.1%	3,217	-15.7%
CONWAY PROPANE 5 DECIMALS SWAP	8K	17,860	17,606	1.4%	17,699	0.9%
CRUDE OIL	CHB	0	0	-	0	-
CRUDE OIL	LPS	14,850	20,740	-28.4%	17,895	-17.0%
CRUDE OIL OUTRIGHTS	37	0	0	-	0	-
CRUDE OIL OUTRIGHTS	42	140	30	366.7%	0	-
CRUDE OIL OUTRIGHTS	CC5	0	0	-	60	-100.0%
CRUDE OIL OUTRIGHTS	CSN	0	0	-	0	-
CRUDE OIL OUTRIGHTS	CSW	570	1,690	-66.3%	755	-24.5%
CRUDE OIL OUTRIGHTS	DBL	11	0	-	0	-
CRUDE OIL OUTRIGHTS	FE	0	0	-	0	-
CRUDE OIL OUTRIGHTS	GSW	45	80	-43.8%	45	0.0%
CRUDE OIL OUTRIGHTS	HTT	61,725	9,395	557.0%	54,745	12.8%
CRUDE OIL OUTRIGHTS	LSW	2,535	0	-	1,845	37.4%
CRUDE OIL OUTRIGHTS	SSW	90	0	-	120	-25.0%
CRUDE OIL OUTRIGHTS	WCC	2,130	10,820	-80.3%	2,810	-24.2%
CRUDE OIL OUTRIGHTS	WCW	24,551	0	-	19,071	28.7%
CRUDE OIL PHY	CLL	0	0	0.0%	0	0.0%
CRUDE OIL SPRDS	38	0	250	-100.0%	0	-
CRUDE OIL SPRDS	WTT	70,917	24,465	189.9%	52,108	36.1%
CRUDE OIL TRADE AT MARKER SINGAPORE	CLS	0	0	0.0%	0	0.0%
DAILY PJM	AOR	13,320	14,160	-5.9%	10,656	25.0%
DAILY PJM	IDO	17,688	15,416	14.7%	15,873	11.4%
DAILY PJM	NOC	30,240	21,720	39.2%	24,192	25.0%
DAILY PJM	PAP	675	780	-13.5%	792	-14.8%
DAILY PJM	PEO	13,400	13,000	3.1%	11,825	13.3%
DAILY PJM	PNO	157,584	37,888	315.9%	139,502	13.0%
DAILY PJM	PNP	5,435	1,953	178.3%	5,704	-4.7%
DAILY PJM	PWO	93,800	72,280	29.8%	82,775	13.3%
DAILY PJM	PWP	4,650	3,094	50.3%	4,836	-3.8%
DAILY PJM	WOR	33,120	59,280	-44.1%	25,344	30.7%
DAILY PJM	ZAO	16,080	24,440	-34.2%	14,190	13.3%
DAILY PJM	ZGO	11,256	17,000	-33.8%	9,933	13.3%
DAILY PJM	ZJO	2,680	8,760	-69.4%	2,365	13.3%
DATED BRENT (PLATTS) DAILY SWAP	7G	0	0	-	0	-

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Energy Futures						
DATED TO FRONTLINE BRENT	FY	11,105	16,495	-32.7%	11,920	-6.8%
DEMARC INDEX FUTURE	DI	0	0	-	0	-
DEMARC SWING SWAP	DT	0	0	-	0	-
DIESEL 10P BRG FOB RDM VS	7X	0	0	-	0	-
DIESEL 10PPM BARGES FOB B	U7	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	4,511	-35.3%	2,920	0.0%
DOMINION TRANSMISSION INC	PG	31,795	59,888	-46.9%	36,182	-12.1%
DUBAI CRUDE OIL BALMO	BI	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	DC	12,220	6,167	98.2%	10,680	14.4%
DY EURO 3.5% FUEL OI RDA	FOR	0	0	-	0	-
EASTERN RAIL DELIVERY CSX	QX	255	2,400	-89.4%	280	-8.9%
EAST/WEST FUEL OIL SPREAD	EW	115	159	-27.7%	165	-30.3%
EIA FLAT TAX ONHWAY DIESE	A5	3,088	4,163	-25.8%	3,555	-13.1%
ELEC ERCOT DLY OFF PK	R4	0	0	-	0	-
ELEC ERCOT DLY PEAK	I7	0	42	-100.0%	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	1,739	2,804	-38.0%	1,849	-5.9%
ELEC FINSETTLED	49	0	210	-100.0%	0	-
ELEC MISO PEAK	4L	3,825	210	1,721.4%	3,825	0.0%
ELEC MISO PEAK	55	164	1,184	-86.1%	252	-34.9%
ELEC NYISO OFF-PEAK	4M	70,200	3,965	1,670.5%	70,200	0.0%
ELEC NYISO OFF-PEAK	58	3,236	21,956	-85.3%	4,804	-32.6%
ELECTRICITY ERCOT PEAK	ERE	0	0	-	0	-
ELECTRICITY OFF PEAK	46	32,109	51,544	-37.7%	34,069	-5.8%
ELECTRICITY OFF PEAK	4P	0	0	-	0	-
ELECTRICITY OFF PEAK	50	0	3,965	-100.0%	0	-
ELEC WEST POWER OFF-PEAK	MDA	0	0	-	0	-
ELEC WEST POWER PEAK	MDC	0	5,390	-100.0%	0	-
EL PASO PERMIAN INDEX SWA	IL	0	0	-	0	-
EMMISSIONS	CPL	0	0	-	0	-
ERCOT DAILY 5MW PEAK	ERW	0	0	-	0	-
ERCOT HOUSTON Z MCPE 5MW PEAK SWAP	I1	3,880	0	-	3,880	0.0%
ERCOT NORTH ZMCPE 5MW OFFPEAK	I8	0	600	-100.0%	0	-
ERCOT NORTH ZMCPE 5MW OFFPEAK SWAP	I6	100,400	2,040	4,821.6%	61,200	64.1%
ERCOT NORTH ZMCPE 5MW PEAK	I5	5,980	147	3,968.0%	3,880	54.1%
ETHANOL T2 FOB ROTT INCL DUTY SWAP	Z1	6,396	3,601	77.6%	6,323	1.2%
EU LOW SULPHUR GASOIL CRACK	LSC	0	0	-	0	-
EURO 1% FUEL OIL NEW BALM	KX	0	10	-100.0%	0	-
EURO 3.5% FUEL OIL RDAM B	KR	740	345	114.5%	242	205.8%
EURO 3.5% FUEL OIL SPREAD	FK	543	3,070	-82.3%	562	-3.4%
EURO-DENOMINATED PETRO PROD	IBE	0	0	-	0	-
EURO-DENOMINATED PETRO PROD	NCP	0	198	-100.0%	0	-
EURO GASOIL 10 CAL SWAP	GT	0	0	-	0	-
EURO GASOIL 10PPM VS ICE	ET	275	295	-6.8%	342	-19.6%
EUROPE 1% FUEL OIL NWE CA	UF	29	422	-93.1%	42	-31.0%
EUROPE 1% FUEL OIL RDAM C	UH	0	34	-100.0%	0	-
EUROPE 3.5% FUEL OIL MED	UI	615	1,012	-39.2%	378	62.7%
EUROPE 3.5% FUEL OIL RDAM	UV	10,660	12,074	-11.7%	9,042	17.9%
EUROPEAN GASOIL (ICE)	7F	787	3,179	-75.2%	925	-14.9%



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Energy Futures						
EUROPEAN NAPHTHA BALMO	KZ	107	273	-60.8%	187	-42.8%
EUROPEAN NAPHTHA CRACK SPR	EN	12,484	11,815	5.7%	11,087	12.6%
EUROPE DATED BRENT SWAP	UB	962	840	14.5%	1,337	-28.0%
EUROPE JET KERO NWE CALSW	UJ	54	6	800.0%	54	0.0%
EUROPE NAPHTHA CALSWAP	UN	2,482	1,954	27.0%	2,667	-6.9%
EURO PROPANE CIF ARA SWA	PS	1,520	1,940	-21.6%	1,356	12.1%
FL GAS ZONE 3 NAT GAS IND	Q9	0	0	-	0	-
FLORIDA GAS ZONE3 BASIS S	FP	0	3,506	-100.0%	0	-
FREIGHT MARKETS	FLP	744	1,315	-43.4%	844	-11.8%
FUEL OIL CRACK VS ICE	FO	14,264	19,666	-27.5%	15,901	-10.3%
FUEL OIL NWE CRACK VS ICE	FI	0	38	-100.0%	0	-
FUEL OIL (PLATS) CAR CM	1W	26	441	-94.1%	29	-10.3%
FUEL OIL (PLATS) CAR CN	1X	0	24	-100.0%	0	-
FUELOIL SWAP:CARGOES VS.B	FS	957	1,108	-13.6%	984	-2.7%
GAS EURO-BOB OXY NWE BARGES	7H	3,514	5,285	-33.5%	4,125	-14.8%
GAS EURO-BOB OXY NWE BARGES CRK	7K	27,777	23,902	16.2%	28,345	-2.0%
GASOIL 0.1 BRGS FOB VS IC	6V	0	0	-	0	-
GASOIL 0.1 CARGOES CIF NE	TW	0	0	-	0	-
GASOIL 0.1 CIF MED BALMO	X6	0	0	-	0	-
GASOIL 0.1 CIF MED SWAP	Z4	0	20	-100.0%	0	-
GASOIL 0.1CIF MED VS ICE	Z5	10	80	-87.5%	15	-33.3%
GASOIL 0.1 CIF NWE VS ISE	TU	0	30	-100.0%	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	144	49	193.9%	144	0.0%
GASOIL 0.1 ROTTERDAM BARG	VL	55	20	175.0%	25	120.0%
GASOIL 10P CRG CIF NW VS	3V	0	0	-	0	-
GASOIL 10PPM CARGOES CIF	TY	0	0	-	0	-
GASOIL 10PPM VS ICE SWAP	TP	702	639	9.9%	747	-6.0%
GASOIL BULLET SWAP	BG	130	0	-	130	0.0%
GASOIL CALENDAR SWAP	GX	17	96	-82.3%	25	-32.0%
GASOIL CRACK SPREAD CALEN	GZ	20,125	13,316	51.1%	21,341	-5.7%
GASOIL MINI CALENDAR SWAP	QA	461	550	-16.2%	433	6.5%
GASOLINE UP-DOWN BALMO SW	1K	0	0	-	0	-
GC ULSD VS GC JET SPREAD	VV	0	0	-	0	-
GROUP THREE ULSD (PLATTS)	A7	50	300	-83.3%	75	-33.3%
GRP THREE ULSD(PLT)VS HEA	A6	13,948	5,840	138.8%	14,688	-5.0%
GRP THREE UNL GS (PLT) VS	A8	4,865	4,829	0.7%	4,680	4.0%
GULF COAST 3% FUEL OIL BA	VZ	1,058	1,469	-28.0%	531	99.2%
GULF COAST GASOLINE CLNDR	GS	0	0	-	0	-
GULF COAST JET FUEL CLNDR	GE	746	1,301	-42.7%	804	-7.2%
GULF COAST JET VS NYM 2 H	ME	27,030	36,224	-25.4%	30,549	-11.5%
GULF COAST NO.6 FUEL OIL	MF	43,507	57,462	-24.3%	43,991	-1.1%
GULF COAST NO.6 FUEL OIL	MG	5,882	5,272	11.6%	3,042	93.4%
GULF COAST ULSD CALENDAR	LY	2,330	3,926	-40.7%	2,729	-14.6%
GULF COAST ULSD CRACK SPR	GY	920	3,777	-75.6%	1,080	-14.8%
HEATING OIL BALMO CLNDR S	1G	0	19	-100.0%	0	-
HEATING OIL CRCK SPRD BAL	1H	0	0	-	0	-
HEATING OIL PHY	HOL	0	0	0.0%	0	0.0%
HEATING OIL VS ICE GASOIL	HA	0	0	-	0	-
HENRY HUB BASIS SWAP	HB	5,559	47,005	-88.2%	7,869	-29.4%
HENRY HUB FINANCIAL LAST	NBP	4	0	-	6	-33.3%
HENRY HUB FINANCIAL LAST	TTE	0	0	-	88	-100.0%

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Energy Futures						
HENRY HUB INDEX SWAP FUTU	IN	2,139	24,027	-91.1%	4,030	-46.9%
HENRY HUB SWAP	NN	1,194,164	1,331,857	-10.3%	1,195,259	-0.1%
HENRY HUB SWING FUTURE	SN	0	0	-	0	-
HOUSTON SHIP CHANNEL BASI	NH	19,485	25,526	-23.7%	20,145	-3.3%
HOUSTON SHIP CHANNEL INDE	IP	0	0	-	0	-
HUSTN SHIP CHNL PIPE SWP	XJ	0	3,425	-100.0%	0	-
ICE BRENT DUBAI SWAP	DB	47,089	22,011	113.9%	44,066	6.9%
ICE GASOIL BALMO SWAP	U9	0	0	-	0	-
IN DELIVERY MONTH EUA	6T	10,598	49,000	-78.4%	10,598	0.0%
INDIANA MISO	FAD	44,608	17,424	156.0%	39,360	13.3%
INDIANA MISO	FDM	0	0	-	0	-
INDIANA MISO	FTD	7,440	8,160	-8.8%	5,952	25.0%
INDIANA MISO	FTM	0	7,930	-100.0%	0	-
INDIANA MISO	PDD	1,832	909	101.5%	1,992	-8.0%
INDIANA MISO	PDM	0	0	-	0	-
INDIANA MISO	PTD	399	357	11.8%	364	9.6%
INDIANA MISO	PTM	0	0	-	0	-
INDONESIAN COAL	MCC	0	5	-100.0%	0	-
ISO NEW ENGLAND OFF-PEAK	KI	28	244	-88.5%	42	-33.3%
ISO NEW ENGLAND PK LMP	NI	34	294	-88.4%	51	-33.3%
JAPAN C&F NAPHTHA CRACK S	JB	1,838	708	159.6%	1,579	16.4%
JAPAN C&F NAPHTHA SWAP	JA	2,002	1,565	27.9%	1,749	14.5%
JAPAN NAPHTHA BALMO SWAP	E6	0	30	-100.0%	10	-100.0%
JET AV FUEL (P) CAR FM ICE GAS SWAP	1V	34	57	-40.4%	39	-12.8%
JET BARGES VS ICE GASOIL	JR	0	0	-	0	-
JET CIF NWE VS ICE	JC	587	377	55.7%	486	20.8%
JET FUEL BRG FOB RDM VS I	9Q	0	0	-	0	-
JET FUEL CRG CIF NEW VS I	6X	2	0	-	0	-
JET FUEL UP-DOWN BALMO CL	1M	3,505	5,950	-41.1%	6,890	-49.1%
LA CARB DIESEL (OPIS)	LX	0	104	-100.0%	0	-
LA CARB DIESEL (OPIS) SWA	KL	225	550	-59.1%	350	-35.7%
LA CARBOB GASOLINE(OPIS)S	JL	225	0	-	475	-52.6%
LA JET FUEL VS NYM NO 2 H	MQ	0	130	-100.0%	0	-
LA JET (OPIS) SWAP	JS	1,785	1,630	9.5%	2,425	-26.4%
LLS (ARGUS) CALENDAR SWAP	XA	0	0	-	0	-
LLS (ARGUS) VS WTI SWAP	WJ	19,113	29,617	-35.5%	16,669	14.7%
MARS (ARGUS) VS WTI SWAP	YX	9,910	13,388	-26.0%	10,399	-4.7%
MARS (ARGUS) VS WTI TRD M	YV	22,190	15,447	43.7%	22,594	-1.8%
MARS BLEND CRUDE OIL	MB	1,720	2,706	-36.4%	2,720	-36.8%
MCCLOSKEY ARA ARGS COAL	MTF	44,875	77,596	-42.2%	53,015	-15.4%
MCCLOSKEY RCH BAY COAL	MFF	4,846	16,042	-69.8%	7,193	-32.6%
MGF FUT	MGF	54	0	-	40	35.0%
MGN1 SWAP FUT	MGN	294	481	-38.9%	309	-4.9%
MICHCON NG INDEX SWAP	Y8	0	360	-100.0%	0	-
MICHIGAN BASIS	NF	5,851	15,305	-61.8%	6,211	-5.8%
MICHIGAN MISO	HMO	69,120	167,664	-58.8%	86,760	-20.3%
MICHIGAN MISO	HMW	4,040	11,594	-65.2%	5,250	-23.0%
MINI GAS EUROBOB OXY NWE ARGS BALMO	MEB	175	488	-64.1%	321	-45.5%
MINI RBOB V. EBOBARG NWE BRGS BALMO	MXR	90	1,375	-93.5%	554	-83.8%
MINI RBOB V. EBOB(ARGUS) NWE BRGS	MXB	1,822	2,983	-38.9%	1,616	12.7%
MJB FUT	MJB	0	0	-	0	-
MJC FUT	MJC	680	325	109.2%	660	3.0%
MNC FUT	MNC	3,725	4,574	-18.6%	3,860	-3.5%

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Energy Futures						
MONT BELVIEU ETHANE 5 DECIMAL	C0	64,127	105,409	-39.2%	70,148	-8.6%
MONT BELVIEU ETHANE OPIS BALMO	8C	180	75	140.0%	93	93.5%
MONT BELVIEU LDH PROPANE 5 DECIMAL	B0	111,680	144,047	-22.5%	114,100	-2.1%
MONT BELVIEU LDH PROPANE OPIS BALMO	8O	1,103	603	82.9%	896	23.1%
MONT BELVIEU NATURAL GASOLINE 5 DEC	7Q	14,028	16,755	-16.3%	11,258	24.6%
MONT BELVIEU NATURAL GASOLINE BALMO	R0	450	20	2,150.0%	355	26.8%
MONT BELVIEU NORMAL BUTANE 5 DECIMAL	D0	44,713	37,635	18.8%	43,526	2.7%
MONT BELVIEU NORMAL BUTANE BALMO	8J	529	337	57.0%	684	-22.7%
NAT GAS BASIS SWAP	SGW	0	0	-	0	-
NAT GAS BASIS SWAP	TZ6	6,021	13,763	-56.3%	6,413	-6.1%
NATURAL GAS	HBI	0	0	-	0	-
NATURAL GAS	XIC	16	0	-	20	-20.0%
NATURAL GAS	XSC	0	0	-	0	-
NATURAL GAS FIXED PRICE SWAP FUTURES	CFS	0	124	-100.0%	0	-
NATURAL GAS FIXED PRICE SWAP FUTURES	DSF	0	1,924	-100.0%	0	-
NATURAL GAS FIXED PRICE SWAP FUTURES	MFS	0	124	-100.0%	0	-
NATURAL GAS FIXED PRICE SWAP FUTURES	PFS	0	22	-100.0%	0	-
NATURAL GAS FIXED PRICE SWAP FUTURES	WFS	0	28	-100.0%	0	-
NATURAL GAS FIXED PRICE SWAP FUTURES	Z5P	0	0	-	0	-
NATURAL GAS FIXED PRICE SWAP FUTURES	ZTS	0	4	-100.0%	0	-
NATURAL GAS INDEX	TZI	0	2,668	-100.0%	124	-100.0%
NATURAL GAS PEN SWP	NP	196,520	292,150	-32.7%	194,330	1.1%
NEPOOL CNCTCT 5MW D AH O	P3	809	8,661	-90.7%	1,201	-32.6%
NEPOOL CONECTIC 5MW D AH	P2	41	464	-91.2%	63	-34.9%
NEPOOL INTR HUB 5MW D AH	H2	518,728	580,360	-10.6%	532,720	-2.6%
NEPOOL INTR HUB 5MW D AH	U6	36,886	38,667	-4.6%	37,606	-1.9%
NEPOOL NE MASS 5MW D AH O	P8	14,040	0	-	14,040	0.0%
NEPOOL NE MASS 5MW D AH P	P7	765	0	-	765	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	205	2,936	-93.0%	315	-34.9%
NEPOOL RHODE IL 5MW D AH	U5	4,045	48,871	-91.7%	6,005	-32.6%
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	1,618	12,564	-87.1%	2,402	-32.6%
NEPOOL W CNTR M 5MW D AH	R6	82	1,348	-93.9%	126	-34.9%
NEW ENGLAND HUB PEAK DAIL	CE	1,116	1,440	-22.5%	1,152	-3.1%
NEW YORK ETHANOL SWAP	EZ	1,305	2,600	-49.8%	1,625	-19.7%
NEW YORK HUB ZONE G PEAK	GN	837	3,546	-76.4%	919	-8.9%
NEW YORK HUB ZONE J PEAK	JN	341	2,257	-84.9%	462	-26.2%
NGPL MID-CONTINENT	NL	24,362	34,840	-30.1%	25,592	-4.8%
NGPL MIDCONTINENT INDEX	IW	0	180	-100.0%	0	-
NGPL MIDCONTINENT SWING S	PX	0	0	-	0	-
NGPL TEX/OK	PD	23,410	40,651	-42.4%	24,420	-4.1%
NGPL TEXOK INDEX	OI	0	0	-	0	-
N ILLINOIS HUB DAILY	UD	220	198	11.1%	220	0.0%
N ILLINOIS HUB MTHLY	UM	40	280	-85.7%	60	-33.3%
NO 2 UP-DOWN SPREAD CALEN	UT	0	278	-100.0%	26	-100.0%
NORTHEN NATURAL GAS DEMAR	PE	2,082	3,521	-40.9%	2,262	-8.0%
NORTHEN NATURAL GAS VENTU	PF	1,692	5,925	-71.4%	1,824	-7.2%
NORTHERN ILLINOIS OFF-PEA	UO	0	160	-100.0%	0	-
NORTHWEST ROCKIES BASIS S	NR	41,457	78,129	-46.9%	44,307	-6.4%
N ROCKIES PIPE SWAP	XR	212	608	-65.1%	242	-12.4%

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Energy Futures						
NY1% VS GC SPREAD SWAP	VR	4,723	5,214	-9.4%	4,194	12.6%
NY 2.2% FUEL OIL (PLATTS	Y3	0	300	-100.0%	0	-
NY 3.0% FUEL OIL (PLATTS	H1	0	775	-100.0%	75	-100.0%
NY HARBOR 1% FUEL OIL BAL	VK	0	0	-	0	-
NY HARBOR HEAT OIL SWP	MP	7,661	11,884	-35.5%	8,505	-9.9%
NY HARBOR LOW SULPUR GAS 1000MBBL	NLS	600	1,856	-67.7%	810	-25.9%
NY HARBOR RESIDUAL FUEL 1	MM	3,348	7,143	-53.1%	3,510	-4.6%
NY HARBOR RESIDUAL FUEL C	ML	0	0	-	0	-
NYH NO 2 CRACK SPREAD CAL	HK	6,713	12,418	-45.9%	7,779	-13.7%
NY H OIL PLATTS VS NYMEX	YH	0	0	-	0	-
NYISO A	KA	0	840	-100.0%	0	-
NYISO A OFF-PEAK	KB	0	270	-100.0%	0	-
NYISO CAPACITY	LHV	410	290	41.4%	423	-3.1%
NYISO CAPACITY	NNC	1,266	1,706	-25.8%	1,416	-10.6%
NYISO CAPACITY	NRS	2,207	2,044	8.0%	2,140	3.1%
NYISO G	KG	0	84	-100.0%	0	-
NYISO G OFF-PEAK	KH	0	40	-100.0%	0	-
NYISO J	KJ	205	2,243	-90.9%	315	-34.9%
NYISO J OFF-PEAK	KK	60	444	-86.5%	90	-33.3%
NYISO ZONE A 5MW D AH O P	K4	74,880	164,280	-54.4%	87,600	-14.5%
NYISO ZONE A 5MW D AH PK	K3	7,650	7,335	4.3%	8,050	-5.0%
NYISO ZONE C 5MW D AH O P	A3	0	18,239	-100.0%	0	-
NYISO ZONE C 5MW D AH PK	Q5	0	966	-100.0%	0	-
NYISO ZONE G 5MW D AH O P	D2	550,425	302,176	82.2%	559,329	-1.6%
NYISO ZONE G 5MW D AH PK	T3	24,826	18,557	33.8%	23,871	4.0%
NYISO ZONE J 5MW D AH O P	D4	271,416	193,096	40.6%	273,536	-0.8%
NYISO ZONE J 5MW D AH PK	D3	18,016	11,832	52.3%	16,421	9.7%
NY JET FUEL (PLATTS) HEAT OIL SWAP	1U	0	0	-	0	-
NYMEX ALUMINUM FUTURES	AN	620	1,549	-60.0%	750	-17.3%
NYMEX ULSD VS NYMEX HO	UY	0	60	-100.0%	0	-
NY ULSD (ARGUS) VS HEATING OIL	7Y	680	5,081	-86.6%	759	-10.4%
ONEOK OKLAHOMA NG BASIS	8X	761	2,323	-67.2%	1,391	-45.3%
ONTARIO POWER SWAPS	OFD	1,200	2,760	-56.5%	960	25.0%
ONTARIO POWER SWAPS	OFM	4,240	56,344	-92.5%	8,090	-47.6%
ONTARIO POWER SWAPS	OPD	30	130	-76.9%	30	0.0%
ONTARIO POWER SWAPS	OPM	100	1,690	-94.1%	205	-51.2%
PANHANDLE BASIS SWAP FUTU	PH	15,051	44,453	-66.1%	18,625	-19.2%
PANHANDLE INDEX SWAP FUTU	IV	0	0	-	0	-
PANHANDLE PIPE SWAP	XH	2,868	0	-	2,940	-2.4%
PERMIAN BASIS SWAP	PM	10,226	22,429	-54.4%	10,526	-2.9%
PETROCHEMICALS	22	127	77	64.9%	44	188.6%
PETROCHEMICALS	32	132	60	120.0%	129	2.3%
PETROCHEMICALS	8I	4,515	1,979	128.1%	4,426	2.0%
PETROCHEMICALS	91	1,077	371	190.3%	554	94.4%
PETROCHEMICALS	HPE	0	8	-100.0%	0	-
PETROCHEMICALS	JKM	555	0	-	540	2.8%
PETROCHEMICALS	LPE	0	0	-	0	-
PETROCHEMICALS	MAC	0	0	-	0	-
PETROCHEMICALS	MAE	190	80	137.5%	200	-5.0%
PETROCHEMICALS	MAS	10	20	-50.0%	80	-87.5%
PETROCHEMICALS	MBE	500	2,785	-82.0%	675	-25.9%
PETROCHEMICALS	MNB	4,463	3,575	24.8%	3,608	23.7%
PETROCHEMICALS	MPS	50	0	-	20	150.0%



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Energy Futures						
PETRO CRCKS & SPRDS ASIA	JNC	100	0	-	150	-33.3%
PETRO CRCKS & SPRDS ASIA	STI	0	0	-	20	-100.0%
PETRO CRCKS & SPRDS ASIA	STR	0	0	-	0	-
PETRO CRCKS & SPRDS ASIA	STS	668	190	251.6%	435	53.6%
PETRO CRCKS & SPRDS NA	CRB	951	453	109.9%	959	-0.8%
PETRO CRCKS & SPRDS NA	EXR	3,275	2,506	30.7%	3,265	0.3%
PETRO CRCKS & SPRDS NA	FOC	880	2,940	-70.1%	1,130	-22.1%
PETRO CRCKS & SPRDS NA	GBB	1,150	250	360.0%	2,505	-54.1%
PETRO CRCKS & SPRDS NA	GCC	150	675	-77.8%	375	-60.0%
PETRO CRCKS & SPRDS NA	GCI	2,733	3,912	-30.1%	3,260	-16.2%
PETRO CRCKS & SPRDS NA	GCM	0	0	-	17	-100.0%
PETRO CRCKS & SPRDS NA	GCU	19,519	23,301	-16.2%	16,068	21.5%
PETRO CRCKS & SPRDS NA	GFC	0	250	-100.0%	0	-
PETRO CRCKS & SPRDS NA	HOB	13,500	13,198	2.3%	14,870	-9.2%
PETRO CRCKS & SPRDS NA	KSD	0	0	-	0	-
PETRO CRCKS & SPRDS NA	MFR	0	0	-	0	-
PETRO CRCKS & SPRDS NA	NFG	0	0	-	0	-
PETRO CRCKS & SPRDS NA	NYF	375	350	7.1%	375	0.0%
PETRO CRCKS & SPRDS NA	NYH	0	450	-100.0%	0	-
PETRO CRCKS & SPRDS NA	RBB	18,920	22,920	-17.5%	16,580	14.1%
PETRO CRCKS & SPRDS NA	RVG	15,840	15,431	2.7%	15,768	0.5%
PETRO CRCKS & SPRDS NA	SF3	9	30	-70.0%	9	0.0%
PETRO CRK&SPRD EURO	1NB	1,830	3,568	-48.7%	2,463	-25.7%
PETRO CRK&SPRD EURO	1ND	350	0	-	425	-17.6%
PETRO CRK&SPRD EURO	43	105	7	1,400.0%	401	-73.8%
PETRO CRK&SPRD EURO	BFR	0	10	-100.0%	0	-
PETRO CRK&SPRD EURO	BOB	3,889	5,523	-29.6%	4,131	-5.9%
PETRO CRK&SPRD EURO	EGB	0	0	-	0	-
PETRO CRK&SPRD EURO	EGN	0	0	-	0	-
PETRO CRK&SPRD EURO	EOB	18	35	-48.6%	24	-25.0%
PETRO CRK&SPRD EURO	EPN	1,158	632	83.2%	967	19.8%
PETRO CRK&SPRD EURO	EVC	6,838	6,721	1.7%	5,917	15.6%
PETRO CRK&SPRD EURO	FBT	0	0	-	0	-
PETRO CRK&SPRD EURO	FVB	0	0	-	0	-
PETRO CRK&SPRD EURO	GCB	0	0	-	0	-
PETRO CRK&SPRD EURO	GOC	41	130	-68.5%	54	-24.1%
PETRO CRK&SPRD EURO	LSU	0	0	-	0	-
PETRO CRK&SPRD EURO	MGB	80	62	29.0%	0	-
PETRO CRK&SPRD EURO	MUD	222	273	-18.7%	290	-23.4%
PETRO CRK&SPRD EURO	NBB	0	0	-	0	-
PETRO CRK&SPRD EURO	NOB	2,189	1,199	82.6%	2,009	9.0%
PETRO CRK&SPRD EURO	SFB	0	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	7,210	7,146	0.9%	4,990	44.5%
PETROLEUM PRODUCTS	MBS	0	0	-	0	-
PETROLEUM PRODUCTS	MGS	0	0	-	0	-
PETROLEUM PRODUCTS	MHE	0	0	-	0	-

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Energy Futures						
PETROLEUM PRODUCTS	MME	30	0	-	0	-
PETROLEUM PRODUCTS	MPE	0	0	-	0	-
PETROLEUM PRODUCTS	VU	0	129	-100.0%	190	-100.0%
PETROLEUM PRODUCTS ASIA	E6M	20	0	-	0	-
PETROLEUM PRODUCTS ASIA	MJN	1,796	2,206	-18.6%	1,796	0.0%
PETROLEUM PRODUCTS ASIA	MSB	0	0	-	0	-
PETRO OUTFRIGHT EURO	0A	0	0	-	0	-
PETRO OUTFRIGHT EURO	0B	50	120	-58.3%	10	400.0%
PETRO OUTFRIGHT EURO	0C	20	20	0.0%	20	0.0%
PETRO OUTFRIGHT EURO	0D	5,030	9,600	-47.6%	5,521	-8.9%
PETRO OUTFRIGHT EURO	0E	8	1,376	-99.4%	56	-85.7%
PETRO OUTFRIGHT EURO	0F	906	2,142	-57.7%	1,061	-14.6%
PETRO OUTFRIGHT EURO	1T	54	0	-	54	0.0%
PETRO OUTFRIGHT EURO	33	24	200	-88.0%	36	-33.3%
PETRO OUTFRIGHT EURO	5L	0	266	-100.0%	163	-100.0%
PETRO OUTFRIGHT EURO	63	10	160	-93.8%	0	-
PETRO OUTFRIGHT EURO	6L	0	0	-	0	-
PETRO OUTFRIGHT EURO	7I	0	0	-	92	-100.0%
PETRO OUTFRIGHT EURO	7P	0	0	-	0	-
PETRO OUTFRIGHT EURO	7R	120	471	-74.5%	175	-31.4%
PETRO OUTFRIGHT EURO	88	15	0	-	25	-40.0%
PETRO OUTFRIGHT EURO	CBB	10	30	-66.7%	0	-
PETRO OUTFRIGHT EURO	CGB	0	0	-	25	-100.0%
PETRO OUTFRIGHT EURO	CPB	5	281	-98.2%	259	-98.1%
PETRO OUTFRIGHT EURO	EFF	0	33	-100.0%	20	-100.0%
PETRO OUTFRIGHT EURO	EFM	0	148	-100.0%	30	-100.0%
PETRO OUTFRIGHT EURO	ENS	20	341	-94.1%	60	-66.7%
PETRO OUTFRIGHT EURO	ESB	0	0	-	0	-
PETRO OUTFRIGHT EURO	EWN	1,022	423	141.6%	1,157	-11.7%
PETRO OUTFRIGHT EURO	FBD	0	20	-100.0%	0	-
PETRO OUTFRIGHT EURO	MBB	0	0	-	50	-100.0%
PETRO OUTFRIGHT EURO	MBN	2,302	3,068	-25.0%	2,614	-11.9%
PETRO OUTFRIGHT EURO	SMU	0	100	-100.0%	0	-
PETRO OUTFRIGHT EURO	T0	250	766	-67.4%	303	-17.5%
PETRO OUTFRIGHT EURO	ULB	0	0	-	0	-
PETRO OUTFRIGHT EURO	V0	50	230	-78.3%	75	-33.3%
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	0	64	-100.0%	223	-100.0%
PETRO OUTFRIGHT NA	FOB	0	0	-	0	-
PETRO OUTFRIGHT NA	FOM	0	0	-	0	-
PETRO OUTFRIGHT NA	GBA	0	0	-	0	-
PETRO OUTFRIGHT NA	GUD	0	0	-	0	-
PETRO OUTFRIGHT NA	JE	380	88	331.8%	390	-2.6%
PETRO OUTFRIGHT NA	JET	1,499	9,255	-83.8%	2,328	-35.6%
PETRO OUTFRIGHT NA	JTB	375	0	-	1,363	-72.5%
PETRO OUTFRIGHT NA	MBL	105	230	-54.3%	130	-19.2%
PETRO OUTFRIGHT NA	MEN	591	629	-6.0%	368	60.6%
PETRO OUTFRIGHT NA	MEO	3,997	10,170	-60.7%	5,955	-32.9%
PETRO OUTFRIGHT NA	MFD	0	101	-100.0%	0	-
PETRO OUTFRIGHT NA	MMF	107	519	-79.4%	113	-5.3%
PETRO OUTFRIGHT NA	NYT	0	125	-100.0%	0	-



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Energy Futures						
PETRO OUTRIGHT NA	XER	0	0	-	0	-
PJM AD HUB 5MW REAL TIME	V3	375,851	902,607	-58.4%	408,170	-7.9%
PJM AD HUB 5MW REAL TIME	Z9	22,723	43,394	-47.6%	24,445	-7.0%
PJM AECO DA OFF-PEAK	X1	0	24,480	-100.0%	0	-
PJM AECO DA PEAK	Y1	0	1,332	-100.0%	0	-
PJM APS ZONE DA OFF-PEAK	W4	0	2,379	-100.0%	0	-
PJM APS ZONE DA PEAK	S4	0	126	-100.0%	0	-
PJM ATSI ELEC	MOD	35,290	41,290	-14.5%	43,130	-18.2%
PJM ATSI ELEC	MPD	1,890	2,220	-14.9%	2,330	-18.9%
PJM BGE DA OFF-PEAK	R3	22,960	35,480	-35.3%	24,920	-7.9%
PJM BGE DA PEAK	E3	1,250	1,933	-35.3%	1,360	-8.1%
PJM COMED 5MW D AH O PK	D9	27,445	157,615	-82.6%	29,405	-6.7%
PJM COMED 5MW D AH PK	D8	1,480	8,570	-82.7%	1,590	-6.9%
PJM DAILY	JD	662	692	-4.3%	796	-16.8%
PJM DAYTON DA OFF-PEAK	R7	132,403	117,000	13.2%	143,003	-7.4%
PJM DAYTON DA PEAK	D7	10,746	25,170	-57.3%	11,286	-4.8%
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	0	27,200	-100.0%	0	-
PJM JCPL DA PEAK	J2	0	1,480	-100.0%	0	-
PJM NI HUB 5MW REAL TIME	B3	33,785	44,525	-24.1%	35,895	-5.9%
PJM NI HUB 5MW REAL TIME	B6	757,978	804,385	-5.8%	853,398	-11.2%
PJM NILL DA OFF-PEAK	L3	546,894	1,014,827	-46.1%	671,942	-18.6%
PJM NILL DA PEAK	N3	29,771	46,796	-36.4%	34,111	-12.7%
PJM OFF-PEAK LMP SWAP FUT	JP	580	1,516	-61.7%	622	-6.8%
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	10,309	-100.0%	0	-
PJM PPL DA PEAK	L5	0	546	-100.0%	0	-
PJM PSEG DA OFF-PEAK	W6	77,800	130,600	-40.4%	85,640	-9.2%
PJM PSEG DA PEAK	L6	2,960	5,100	-42.0%	3,400	-12.9%
PJM WES HUB PEAK LMP 50 M	4S	0	0	-	0	-
PJM WESTH DA OFF-PEAK	E4	396,127	870,257	-54.5%	470,327	-15.8%
PJM WESTHDA PEAK	J4	22,360	49,654	-55.0%	26,080	-14.3%
PJM WESTH RT OFF-PEAK	N9	2,164,794	2,602,641	-16.8%	2,271,054	-4.7%
PJM WESTH RT PEAK	L1	116,634	166,548	-30.0%	121,676	-4.1%
PLASTICS	PGP	1,205	1,662	-27.5%	1,314	-8.3%
PREMIUM UNLND 10P FOB MED	3G	348	206	68.9%	183	90.2%
PREMIUM UNLEAD 10PPM FOB	8G	10	5	100.0%	0	-
PREM UNL GAS 10PPM RDAM FOB BALMO	7N	0	0	-	0	-
PREM UNL GAS 10PPM RDAM FOB SWAP	7L	0	11	-100.0%	0	-
PROPANE NON-LDH MB (OPIS) BALMO SWP	1S	0	112	-100.0%	63	-100.0%
PROPANE NON-LDH MT. BEL (OPIS) SWP	1R	26,984	39,012	-30.8%	25,116	7.4%
RBOB CALENDAR SWAP	RL	14,927	13,650	9.4%	16,136	-7.5%
RBOB CRACK SPREAD	RM	6,218	3,143	97.8%	6,343	-2.0%
RBOB CRACK SPREAD BALMO S	1E	0	0	-	0	-
RBOB GASOLINE BALMO CLNDR	1D	815	1,343	-39.3%	2,176	-62.5%
RBOB PHY	RBL	0	0	0.0%	0	0.0%
RBOB (PLATTS) CAL SWAP	RY	0	0	-	0	-
RBOB SPREAD (PLATTS) SWAP	RI	4	44	-90.9%	7	-42.9%
RBOB UP-DOWN CALENDAR SWA	RV	0	0	-	0	-
RBOB VS HEATING OIL SWAP	RH	2,608	3,268	-20.2%	2,642	-1.3%
ROCKIES KERN OPAL - NW IN	IR	0	0	-	0	-

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Energy Futures						
SAN JUAN BASIS SWAP	NJ	21,084	40,511	-48.0%	21,864	-3.6%
SAN JUAN PIPE SWAP	XX	0	0	-	0	-
SINGAPORE 180CST BALMO	BS	100	24	316.7%	38	163.2%
SINGAPORE 380CST BALMO	BT	373	397	-6.0%	127	193.7%
SINGAPORE 380CST FUEL OIL	SE	10,630	13,398	-20.7%	11,159	-4.7%
SINGAPORE FUEL 180CST CAL	UA	1,253	1,636	-23.4%	1,352	-7.3%
SINGAPORE FUEL OIL SPREAD	SD	1,038	1,682	-38.3%	1,357	-23.5%
SINGAPORE GASOIL	MTB	30	585	-94.9%	112	-73.2%
SINGAPORE GASOIL	MTS	7,003	7,146	-2.0%	8,026	-12.7%
SINGAPORE GASOIL	STL	0	0	-	0	-
SINGAPORE GASOIL	STZ	100	0	-	150	-33.3%
SINGAPORE GASOIL CALENDAR	MSG	726	6	12,000.0%	359	102.2%
SINGAPORE GASOIL SWAP	SG	11,749	21,304	-44.9%	15,809	-25.7%
SINGAPORE GASOIL VS ICE	GA	4,014	16,885	-76.2%	6,815	-41.1%
SINGAPORE JET KERO BALMO	BX	0	0	-	0	-
SINGAPORE JET KERO GASOIL	RK	1,615	3,810	-57.6%	2,640	-38.8%
SINGAPORE JET KEROSENE SW	KS	2,333	2,006	16.3%	2,686	-13.1%
SINGAPORE JET KERO VS. GASOIL BALMO	ZO	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEADED BALMO	1P	531	1,386	-61.7%	266	99.6%
SINGAPORE MOGAS 92 UNLEADED SWP	1N	13,446	21,419	-37.2%	11,144	20.7%
SINGAPORE NAPHTHA BALMO	KU	0	0	-	0	-
SINGAPORE NAPHTHA SWAP	SP	0	0	-	0	-
SING FUEL	MSD	50	35	42.9%	0	-
SOCAL BASIS SWAP	NS	0	0	-	0	-
SOCAL PIPE SWAP	XN	0	2,952	-100.0%	0	-
SONAT BASIS SWAP FUTURE	SZ	62	792	-92.2%	122	-49.2%
SOUTHERN NAT LA NAT GAS	M8	0	0	-	0	-
SOUTH STAR TEX OKLHM KNS	8Z	136	554	-75.5%	152	-10.5%
Sumas Basis Swap	NK	6,459	9,626	-32.9%	6,973	-7.4%
SUMAS NAT GAS PLATTS FIXED PRICE	DVS	62	823	-92.5%	122	-49.2%
TC2 ROTTERDAM TO USAC 37K	TM	80	0	-	0	-
TC5 RAS TANURA TO YOKOHAM	TH	0	0	-	0	-
TCO BASIS SWAP	TC	13,391	28,502	-53.0%	15,455	-13.4%
TCO NG INDEX SWAP	Q1	0	728	-100.0%	0	-
TD3 MEG TO JAPAN 250K MT	TL	30	0	-	30	0.0%
TENN 800 LEG NAT GAS INDE	L4	0	0	-	0	-
TENNESSEE 500 LEG BASIS S	NM	0	1,029	-100.0%	0	-
TENNESSEE 800 LEG NG BASI	6Z	0	732	-100.0%	0	-
TENNESSEE ZONE 0 BASIS SW	NQ	484	2,000	-75.8%	604	-19.9%
Tetco ELA Basis	TE	0	0	-	0	-
TETCO M-3 INDEX	IX	0	6,976	-100.0%	868	-100.0%
Tetco STX Basis	TX	823	2,008	-59.0%	913	-9.9%
TEXAS EASTERN ZONE M-3 BA	NX	6,626	22,376	-70.4%	7,683	-13.8%
TEXAS GAS ZONE1 NG BASIS	9F	6,448	14,103	-54.3%	7,124	-9.5%
TRANSCO ZONE 1 NG BASIS	8E	0	0	-	0	-
Transco Zone 3 Basis	CZ	3,868	7,300	-47.0%	4,258	-9.2%
TRANSCO ZONE 3 NG INDEX S	Y6	0	0	-	1,054	-100.0%
TRANSCO ZONE4 BASIS SWAP	TR	10,278	21,267	-51.7%	11,119	-7.6%
TRANSCO ZONE 4 NAT GAS IN	B2	0	0	-	0	-
TRANSCO ZONE 6 BASIS SWAP	NZ	2,591	6,893	-62.4%	2,681	-3.4%
TRANSCO ZONE 6 INDEX	IT	0	2,124	-100.0%	248	-100.0%
TRANSCO ZONE 6 PIPE SWAP	XZ4	0	0	-	0	-
UCM FUT	UCM	86	72	19.4%	69	24.6%

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Energy Futures						
ULSD 10PPM CIF MED BALMO	X7	0	0	-	0	-
ULSD 10PPM CIF MED SWAP	Z6	0	0	-	0	-
ULSD 10PPM CIF MED VS ICE	Z7	49	45	8.9%	51	-3.9%
ULSD 10PPM CIF NW BALMO S	B1	0	0	-	0	-
ULSD 10PPM CIF VS ICE GAS	7V	0	0	-	0	-
ULSD UP-DOWN BALMO SWP	1L	6,671	8,458	-21.1%	8,995	-25.8%
UP DOWN GC ULSD VS NMX HO	LT	49,279	54,203	-9.1%	54,459	-9.5%
USGC UNL 87 CRACK SPREAD	RU	0	0	-	0	-
VENTURA NAT GAS PLATTS FIXED PRICE	DVA	0	0	-	0	-
WAHA BASIS	NW	7,417	13,328	-44.4%	7,957	-6.8%
WAHA INDEX SWAP FUTURE	IY	0	1,268	-100.0%	0	-
WESTERN RAIL DELIVERY PRB	QP	255	1,500	-83.0%	345	-26.1%
WTI-BRENT BULLET SWAP	BY	404	500	-19.2%	404	0.0%
WTI-BRENT CALENDAR SWAP	BK	82,698	50,789	62.8%	67,725	22.1%
WTI CALENDAR	CS	149,325	119,252	25.2%	146,655	1.8%
WTS (ARGUS) VS WTI SWAP	FF	48,914	41,750	17.2%	47,666	2.6%
WTS (ARGUS) VS WTI TRD MT	FH	4,851	2,670	81.7%	5,338	-9.1%
Energy Options						
12 MO GASOIL CAL SWAP SPR	GXZ	430	0	-	630	-31.7%
1 MO GASOIL CAL SWAP SPR	GXA	0	50	-100.0%	0	-
APPALACHIAN COAL	6K	0	0	-	0	-
BRENT CALENDAR SWAP	BA	4,923	24,041	-79.5%	6,318	-22.1%
BRENT CRUDE OIL 12 M CSO	9Y	0	0	-	0	0.0%
BRENT OIL LAST DAY	BE	13,126	3,940	233.1%	11,842	10.8%
BRENT OIL LAST DAY	BZO	101,693	59,365	71.3%	99,325	2.4%
BRENT OIL LAST DAY	OS	1,144	20,432	-94.4%	1,596	-28.3%
COAL API2 INDEX	CLA	5,819	29,296	-80.1%	5,669	2.6%
COAL API2 INDEX	CQA	165	100	65.0%	145	13.8%
COAL API2 INDEX	MTC	0	0	-	0	-
COAL API4 INDEX	RLA	0	150	-100.0%	0	-
COAL API4 INDEX	RQA	30	210	-85.7%	0	-
COAL SWAP	CPF	40	120	-66.7%	40	0.0%
COAL SWAP	RPF	520	1,080	-51.9%	520	0.0%
CRUDE OIL 1MO	WA	398,667	643,079	-38.0%	479,814	-16.9%
CRUDE OIL APO	AO	394,658	265,331	48.7%	376,410	4.8%
CRUDE OIL CALNDR STRIP	6F	0	0	-	0	-
CRUDE OIL OUTRIGHTS	AH	150	550	-72.7%	150	0.0%
CRUDE OIL OUTRIGHTS	DBP	0	420	-100.0%	0	-
CRUDE OIL OUTRIGHTS	WCI	8,070	0	-	8,170	-1.2%
CRUDE OIL PHY	CD	0	0	-	0	0.0%
CRUDE OIL PHY	LC	46,853	56,519	-17.1%	61,773	-24.2%
CRUDE OIL PHY	LO	2,579,544	2,688,852	-4.1%	3,073,824	-16.1%
CRUDE OIL PHY	LO1	6,079	13,269	-54.2%	5,279	15.2%
CRUDE OIL PHY	LO2	3,135	707	343.4%	1,632	92.1%
CRUDE OIL PHY	LO3	87	724	-88.0%	695	-87.5%
CRUDE OIL PHY	LO4	752	0	-	177	324.9%
CRUDE OIL PHY	LO5	0	0	-	0	-
DAILY CRUDE OIL	DNM	0	0	-	0	-
ELEC FINSETTLED	PML	0	0	0.0%	0	-
ELEC MISO PEAK	9T	0	0	-	0	-
ELECTRICITY OFF PEAK	N9P	0	0	-	0	-
ETHANOL	CE1	0	0	-	0	-



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Energy Options					
ETHANOL	0	0	-	0	-
ETHANOL SWAP	14,079	17,327	-18.7%	12,669	11.1%
ETHANOL SWAP	1,811	3,262	-44.5%	2,177	-16.8%
EURO-DENOMINATED PETRO PROD	0	0	-	0	-
EURO-DENOMINATED PETRO PROD	0	0	-	0	-
EUROPEAN JET KEROSENE NWE (PLATTS) AVG PRC	0	20	-100.0%	0	-
GASOIL CRACK SPREAD AVG PRICE OPTIONS	0	0	-	0	-
GASOLINE	0	456	-100.0%	0	-
HEATING OIL CRACK OPTIONS	0	0	-	100	-100.0%
HEATING OIL CRK SPD AVG PRICE OPTIONS	0	100	-100.0%	0	-
HEATING OIL PHY	317	640	-50.5%	379	-16.4%
HEATING OIL PHY	52,111	54,447	-4.3%	69,956	-25.5%
HENRY HUB FINANCIAL LAST	6,333	11,829	-46.5%	7,184	-11.8%
HO 1 MONTH CLNDR OPTIONS	0	0	0.0%	100	-100.0%
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	-
LLS CRUDE OIL	3,275	9,290	-64.7%	2,950	11.0%
LLS CRUDE OIL	3,000	0	-	3,250	-7.7%
MCCLOSKEY ARA ARGS COAL	850	905	-6.1%	860	-1.2%
MCCLOSKEY RCH BAY COAL	0	75	-100.0%	0	-
NATURAL GAS	0	0	-	0	-
NATURAL GAS 12 M CSO FIN	0	0	-	0	-
NATURAL GAS 1 M CSO FIN	135,799	43,550	211.8%	120,684	12.5%
NATURAL GAS 2 M CSO FIN	6,150	1,380	345.7%	5,050	21.8%
NATURAL GAS 3 M CSO FIN	22,900	350	6,442.9%	1,000	2,190.0%
NATURAL GAS 5 M CSO FIN	0	0	-	0	-
NATURAL GAS 6 M CSO FIN	15,800	5,100	209.8%	11,200	41.1%
NATURAL GAS OPTION ON CALENDAR STRP	12,070	17,906	-32.6%	10,870	11.0%
NATURAL GAS PHY	0	0	0.0%	0	0.0%
NATURAL GAS PHY	2,311,149	2,352,528	-1.8%	2,158,881	7.1%
NATURAL GAS PHY	131,209	131,674	-0.4%	102,629	27.8%
NATURAL GAS PHY	0	0	-	0	-
NATURAL GAS PHY	0	0	-	0	-
NG HH 3 MONTH CAL	0	0	-	0	-
N ROCKIES PIPE SWAP	6,754	9,780	-30.9%	6,754	0.0%
NY HARBOR HEAT OIL SWP	16,845	38,018	-55.7%	19,045	-11.6%
NYISO ZONE G 5MW PEAK OPTIONS	5,880	10,660	-44.8%	5,880	0.0%
NYMEX EUROPEAN GASOIL APO	0	30	-100.0%	0	-
NYMEX EUROPEAN GASOIL OPT	0	0	-	0	-
PANHANDLE PIPE SWAP	7,440	0	-	7,680	-3.1%
PETROCHEMICALS	5,788	4,251	36.2%	6,050	-4.3%
PETROCHEMICALS	0	0	-	0	-
PETROCHEMICALS	1,265	5,395	-76.6%	1,925	-34.3%
PETROCHEMICALS	575	690	-16.7%	700	-17.9%
PETROCHEMICALS	15	25	-40.0%	18	-16.7%
PETRO OUTRIGHT EURO	100	0	-	150	-33.3%
PETRO OUTRIGHT NA	72	0	-	0	-
PGE CITYGATE PIPE SWAP	0	0	-	0	-
PJM CALENDAR STRIP	0	0	-	0	-
PJM ELECTRIC	0	0	-	0	-
PJM MONTHLY	0	0	-	0	-
PJM WES HUB PEAK CAL MTH	3,420	1,050	225.7%	3,420	0.0%
PJM WES HUB PEAK CAL MTH	0	9,840	-100.0%	0	-
PJM WES HUB PEAK LMP 50MW	14,330	11,439	25.3%	15,908	-9.9%

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Metals Futures						
COMEX SILVER	SI	187,184	160,161	16.9%	198,775	-5.8%
COMEX E-Mini GOLD	QO	720	1,912	-62.3%	891	-19.2%
COMEX E-Mini SILVER	QI	98	143	-31.5%	105	-6.7%
COMEX COPPER	HG	266,909	240,760	10.9%	300,174	-11.1%
COMEX MINY COPPER	QC	208	132	57.6%	305	-31.8%
ALUMINUM	A38	0	41	-100.0%	0	-
ALUMINUM	AEP	15,329	6,102	151.2%	14,699	4.3%
ALUMINUM	ALA	3,320	60	5,433.3%	3,730	-11.0%
ALUMINUM	ALI	31	59	-47.5%	62	-50.0%
ALUMINUM	AUP	27,038	34,446	-21.5%	26,811	0.8%
ALUMINUM	EDP	9,857	6,859	43.7%	10,373	-5.0%
ALUMINUM	MJP	8,871	4,606	92.6%	8,374	5.9%
COPPER	HGS	3,971	2,286	73.7%	863	360.1%
E-MICRO GOLD	MGC	7,548	2,765	173.0%	8,813	-14.4%
FERROUS PRODUCTS	BUS	735	452	62.6%	680	8.1%
FERROUS PRODUCTS	SSF	0	0	-	0	-
GOLD	GPS	0	0	-	0	-
Gold Kilo	GCK	3	40	-92.5%	32	-90.6%
IRON ORE 58 CHINA TSI FUTURES	TIC	0	0	-	0	-
IRON ORE 62 CHINA PLATTS FUTURES	PIO	3,560	1,106	221.9%	3,130	13.7%
IRON ORE 62 CHINA TSI FUTURES	TIO	12,905	20,103	-35.8%	12,795	0.9%
LNDN ZINC	ZNC	10	0	0.0%	30	-66.7%
METALS	LED	0	0	-	0	-
SILVER	SIL	1,618	777	108.2%	1,531	5.7%
Metals Options						
COMEX COPPER	HX	7,352	3,185	130.8%	12,218	-39.8%
COMEX GOLD	OG	794,262	951,832	-16.6%	1,045,632	-24.0%
COMEX SILVER	SO	93,565	101,204	-7.5%	126,957	-26.3%
COPPER	H4E	0	0	-	0	-
GOLD	OG1	3,945	907	335.0%	4,040	-2.4%
GOLD	OG2	2,767	83	3,233.7%	1,410	96.2%
GOLD	OG3	320	300	6.7%	515	-37.9%
GOLD	OG4	51	0	-	151	-66.2%
GOLD	OG5	0	0	-	0	-
HOT ROLLED COIL STEEL CALL OPTION	HRO	330	0	-	330	0.0%
IRON ORE 62 CHINA TSI CALL OPTION	ICT	7,230	14,608	-50.5%	8,756	-17.4%
IRON ORE 62 CHINA TSI PUT OPTION	ICT	4,980	12,854	-61.3%	7,160	-30.4%
NYMEX PLATINUM	PO	4,848	6,814	-28.9%	3,496	38.7%
PALLADIUM	PAO	3,010	1,939	55.2%	5,640	-46.6%
SILVER	SO1	2	0	-	11	-81.8%
SILVER	SO2	0	0	-	16	-100.0%
SILVER	SO3	5	0	-	0	-
SILVER	SO4	1	0	-	0	-
SILVER	SO5	0	0	-	0	-



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TOTAL FUTURES GROUP					
Commodities and Alternative Investments Futures	2	12	-83.3%	4	-50.0%
Energy Futures	16,573,702	18,679,629	-11.3%	17,011,087	-2.6%
Metals Futures	1,168,757	1,004,903	16.3%	1,254,253	-6.8%
TOTAL FUTURES	17,742,461	19,684,544	-9.9%	18,265,344	-2.9%
TOTAL OPTIONS GROUP					
Energy Options	6,844,004	6,979,842	-1.9%	7,196,305	-4.9%
Metals Options	922,668	1,093,726	-15.6%	1,216,332	-24.1%
TOTAL OPTIONS	7,766,672	8,073,568	-3.8%	8,412,637	-7.7%
TOTAL COMBINED					
Commodities and Alternative Investments	2	12	-83.3%	4	-50.0%
Energy	23,417,706	25,659,471	-8.7%	24,207,392	-3.3%
Metals	2,091,425	2,098,629	-0.3%	2,470,585	-15.3%
GRAND TOTAL	25,509,133	27,758,112	-8.1%	26,677,981	-4.4%