



NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity	Open Interest NOV 2018	Open Interest NOV 2017	% CHG	Open Interest OCT 2018	% CHG	
Ag Products Futures						
COCOA TAS	CJ	0	1	-100.0%	0	-
COFFEE	KT	0	0	-	0	-
COTTON	TT	0	1	-100.0%	2	-100.0%
SUGAR 11	YO	0	0	-	0	-
Energy Futures						
CRUDE OIL PHY	CL	2,059,836	2,524,205	-18.4%	2,092,811	-1.6%
CRUDE OIL	WS	286	4,280	-93.3%	572	-50.0%
MINY WTI CRUDE OIL	QM	5,664	4,390	29.0%	4,519	25.3%
BRENT OIL LAST DAY	BZ	221,956	151,897	46.1%	218,768	1.5%
HEATING OIL PHY	HO	364,275	428,932	-15.1%	414,863	-12.2%
HTG OIL	BH	180	288	-37.5%	175	2.9%
MINY HTG OIL	QH	0	0	-	2	-100.0%
RBOB PHY	RB	394,224	406,613	-3.0%	387,094	1.8%
MINY RBOB GAS	QU	0	0	-	0	-
NATURAL GAS	HP	102,224	107,736	-5.1%	79,915	27.9%
LTD NAT GAS	HH	489,683	396,152	23.6%	467,999	4.6%
MINY NATURAL GAS	QG	2,815	1,811	55.4%	2,139	31.6%
PJM MONTHLY	JM	620	1,698	-63.5%	690	-10.1%
NATURAL GAS PHY	NG	1,264,167	1,447,093	-12.6%	1,522,351	-17.0%
RBOB GAS	RT	96	1,732	-94.5%	103	-6.8%
3.5% FUEL OIL CID MED SWA	7D	133	225	-40.9%	148	-10.1%
3.5% FUEL OIL CIF BALMO S	8D	0	0	-	0	-
AEP-DAYTON HUB DAILY	VD	68	164	-58.5%	68	0.0%
AEP-DAYTON HUB MTHLY	VM	0	140	-100.0%	0	-
AEP-DAYTON HUB OFF-PEAK M	VP	0	100	-100.0%	0	-
ALGON CITY GATES NAT GAS	N7	0	0	-	0	-
ALGONQUIN CITYGATES BASIS	B4	0	276	-100.0%	0	-
ANR LOUISIANA BASIS SWAP	ND	0	0	-	0	-
ANR OKLAHOMA	NE	273	1,734	-84.3%	363	-24.8%
APPALACHIAN COAL (PHY)	QL	0	0	-	0	-
ARGUS LLS VS. WTI (ARG) T	E5	39,993	53,921	-25.8%	40,755	-1.9%
ARGUS PROPAN FAR EST INDE	7E	5,290	3,277	61.4%	5,654	-6.4%
ARGUS PROPAN(SAUDI ARAMCO	9N	2,448	905	170.5%	2,431	0.7%
AUSTRIALIAN COKE COAL	ACT	0	60	-100.0%	0	-
AUSTRIALIAN COKE COAL	ALW	96	424	-77.4%	120	-20.0%
BRENT BALMO SWAP	J9	0	0	-	0	-
BRENT CALENDAR SWAP	CY	21,164	17,250	22.7%	21,510	-1.6%
BRENT CFD SWAP	6W	0	0	-	0	-
BRENT FINANCIAL FUTURES	BB	1,158	4,022	-71.2%	3,892	-70.2%
BRENT FINANCIAL FUTURES	MBC	0	0	-	0	-
BRENT FINANCIAL FUTURES	MDB	0	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	0	0	-	0	-
CAISO SP15 EZGNHUB5 PEAK	9Z	0	0	-	0	-
CANADIAN LIGHT SWEET OIL	CIL	0	84	-100.0%	7	-100.0%
CENTERPOINT BASIS SWAP	PW	2,769	10,293	-73.1%	3,303	-16.2%
CENTERPOINT EAST INDEX	II	0	0	-	0	-
CEU ENERGY	DEB	83	0	-	51	62.7%
CEU ENERGY	TTF	283	0	-	131	116.0%



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Energy Futures						
CEU ENERGY	UKG	60	0	-	130	-53.8%
CHICAGO ETHANOL SWAP	CU	52,410	56,465	-7.2%	51,437	1.9%
CHICAGO ULSD (PLATTS) SWA	4C	0	0	-	0	-
CHICAGO ULSD PL VS HO SPR	5C	1,657	501	230.7%	1,408	17.7%
CHICAGO UNL GAS PL VS RBO	3C	0	6	-100.0%	100	-100.0%
CIG BASIS	CI	7,938	24,695	-67.9%	9,163	-13.4%
CIG ROCKIES NG INDEX SWA	Z8	0	0	-	0	-
CINERGY HUB OFF-PEAK MONT	EJ	20	120	-83.3%	30	-33.3%
CINERGY HUB PEAK MONTH	EM	48	288	-83.3%	72	-33.3%
CIN HUB 5MW D AH O PK	K2	0	163,800	-100.0%	14,840	-100.0%
CIN HUB 5MW D AH PK	H5	2,411	8,680	-72.2%	2,902	-16.9%
CIN HUB 5MW REAL TIME O P	H4	179,384	499,128	-64.1%	206,264	-13.0%
CIN HUB 5MW REAL TIME PK	H3	20,034	40,014	-49.9%	21,777	-8.0%
COAL SWAP	ACM	80	130	-38.5%	20	300.0%
COAL SWAP	SSI	0	0	-	0	-
COLUMB GULF MAINLINE NG B	5Z	615	5,766	-89.3%	670	-8.2%
COLUMBIA GULF MAIN NAT G	L2	0	0	-	0	-
COLUMBIA GULF ONSHORE	GL	0	1,457	-100.0%	0	-
CONWAY NATURAL GASOLINE (OPIS) SWAP	8L	1,356	1,248	8.7%	719	88.6%
CONWAY NORMAL BUTANE (OPIS) SWAP	8M	1,309	2,712	-51.7%	1,524	-14.1%
CONWAY PROPANE 5 DECIMALS SWAP	8K	24,158	17,860	35.3%	25,507	-5.3%
CRUDE OIL	CHB	0	0	-	0	-
CRUDE OIL	LPS	23,730	14,850	59.8%	23,480	1.1%
CRUDE OIL OUTRIGHTS	37	0	0	-	0	-
CRUDE OIL OUTRIGHTS	42	192	140	37.1%	214	-10.3%
CRUDE OIL OUTRIGHTS	CC5	210	0	-	210	0.0%
CRUDE OIL OUTRIGHTS	CPD	0	0	-	0	-
CRUDE OIL OUTRIGHTS	CSN	0	0	-	0	-
CRUDE OIL OUTRIGHTS	CSW	2,280	570	300.0%	2,280	0.0%
CRUDE OIL OUTRIGHTS	DBL	0	11	-100.0%	0	-
CRUDE OIL OUTRIGHTS	FE	0	0	-	0	-
CRUDE OIL OUTRIGHTS	GSW	0	45	-100.0%	0	-
CRUDE OIL OUTRIGHTS	HTT	121,494	61,725	96.8%	131,835	-7.8%
CRUDE OIL OUTRIGHTS	LSW	0	2,535	-100.0%	175	-100.0%
CRUDE OIL OUTRIGHTS	SSW	0	90	-100.0%	0	-
CRUDE OIL OUTRIGHTS	UMD	0	0	-	0	-
CRUDE OIL OUTRIGHTS	UNS	0	0	-	0	-
CRUDE OIL OUTRIGHTS	WCC	0	2,130	-100.0%	160	-100.0%
CRUDE OIL OUTRIGHTS	WCW	9,396	24,551	-61.7%	10,856	-13.4%
CRUDE OIL PHY	CLL	0	0	0.0%	0	0.0%
CRUDE OIL PHY	HCL	1,233	0	-	0	-
CRUDE OIL SPRDS	38	410	0	-	615	-33.3%
CRUDE OIL SPRDS	WTT	144,566	70,917	103.9%	151,177	-4.4%
CRUDE OIL TRADE AT MARKER SINGAPORE	CLS	0	0	0.0%	0	0.0%
DAILY PJM	AOR	2,400	13,320	-82.0%	2,400	0.0%
DAILY PJM	IDO	23,624	17,688	33.6%	18,986	24.4%
DAILY PJM	NOC	12,384	30,240	-59.0%	12,384	0.0%
DAILY PJM	PAP	625	675	-7.4%	650	-3.8%
DAILY PJM	PEO	4,096	13,400	-69.4%	3,784	8.2%
DAILY PJM	PNO	23,552	157,584	-85.1%	21,846	7.8%
DAILY PJM	PNP	1,375	5,435	-74.7%	1,430	-3.8%
DAILY PJM	PWO	24,064	93,800	-74.3%	22,231	8.2%
DAILY PJM	PWP	1,175	4,650	-74.7%	1,222	-3.8%

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Energy Futures						
DAILY PJM	WOR	16,320	33,120	-50.7%	16,320	0.0%
DAILY PJM	ZAO	14,848	16,080	-7.7%	12,397	19.8%
DAILY PJM	ZGO	29,184	11,256	159.3%	26,961	8.2%
DAILY PJM	ZJO	12,800	2,680	377.6%	11,825	8.2%
DATED BRENT (PLATTS) DAILY SWAP	7G	0	0	-	0	-
DATED TO FRONTLINE BRENT	FY	3,565	11,105	-67.9%	3,715	-4.0%
DEMARCO INDEX FUTURE	DI	0	0	-	0	-
DEMARCO 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	-
DLY GAS EURO-BOB OXY	GBR	0	0	-	0	-
DOMINION TRAN INC - APP I	IH	488	2,920	-83.3%	736	-33.7%
DOMINION TRANSMISSION INC	PG	13,799	31,795	-56.6%	14,609	-5.5%
DUBAI CRUDE OIL BALMO	BI	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	DC	40,608	12,220	232.3%	39,415	3.0%
DY EURO 3.5% FUEL OI RDA	FOR	0	0	-	0	-
EASTERN RAIL DELIVERY CSX	QX	0	255	-100.0%	30	-100.0%
EAST/WEST FUEL OIL SPREAD	EW	42	115	-63.5%	42	0.0%
EIA FLAT TAX ONHWAY DIESE	A5	1,785	3,088	-42.2%	1,898	-6.0%
ELEC ERCOT DLY OFF PK	I4	0	0	-	0	-
ELEC ERCOT DLY OFF PK	R4	0	0	-	0	-
ELEC ERCOT DLY PEAK	I3	0	0	-	0	-
ELEC ERCOT DLY PEAK	I7	0	0	-	0	-
ELEC ERCOT DLY PEAK	N1	0	0	-	0	-
ELEC ERCOT DLY PEAK	R1	0	0	-	0	-
ELEC ERCOT OFF PEAK	I2	0	0	-	0	-
ELEC FINSETTLED	47	1,106	1,739	-36.4%	1,152	-4.0%
ELEC FINSETTLED	49	0	0	-	0	-
ELEC MISO PEAK	4L	615	3,825	-83.9%	960	-35.9%
ELEC MISO PEAK	55	0	164	-100.0%	0	-
ELEC NYISO OFF-PEAK	4M	12,135	70,200	-82.7%	17,775	-31.7%
ELEC NYISO OFF-PEAK	58	0	3,236	-100.0%	0	-
ELECTRICITY ERCOT PEAK	ERE	0	0	-	0	-
ELECTRICITY OFF PEAK	46	20,322	32,109	-36.7%	21,074	-3.6%
ELECTRICITY OFF PEAK	4P	55,380	0	-	0	-
ELECTRICITY OFF PEAK	50	0	0	-	0	-
ELEC WEST POWER OFF-PEAK	MDA	0	0	-	0	-
ELEC WEST POWER PEAK	MDC	0	0	-	0	-
EL PASO PERMIAN INDEX SWA	IL	0	0	-	0	-
ERCOT DAILY 5MW PEAK	ERW	0	0	-	0	-
ERCOT HOUSTON Z MCPE 5MW PEAK SWAP	I1	0	3,880	-100.0%	0	-
ERCOT NORTH ZMCPE 5MW OFFPEAK	I8	0	0	-	0	-
ERCOT NORTH ZMCPE 5MW OFFPEAK SWAP	I6	0	100,400	-100.0%	0	-
ERCOT NORTH ZMCPE 5MW PEAK	I5	0	5,980	-100.0%	0	-
ETHANOL SWAP	MT2	390	0	-	120	225.0%
ETHANOL T2 FOB ROTT INCL DUTY SWAP	Z1	6,224	6,396	-2.7%	5,832	6.7%
EURO 1% FUEL OIL NEW BALM	KX	0	0	-	0	-
EURO 3.5% FUEL OIL RDAM B	KR	235	740	-68.2%	162	45.1%
EURO 3.5% FUEL OIL SPREAD	FK	46	543	-91.5%	86	-46.5%
EURO-DENOMINATED PETRO PROD	NCP	0	0	-	0	-
EURO GASOIL 10 CAL SWAP	GT	0	0	-	0	-
EURO GASOIL 10PPM VS ICE	ET	104	275	-62.2%	126	-17.5%
EUROPE 1% FUEL OIL NWE CA	UF	258	29	789.7%	177	45.8%

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Energy Futures						
EUROPE 1% FUEL OIL RDAM C	UH	3	0	-	3	0.0%
EUROPE 3.5% FUEL OIL MED	UI	186	615	-69.8%	198	-6.1%
EUROPE 3.5% FUEL OIL RDAM	UV	9,559	10,660	-10.3%	9,984	-4.3%
EUROPEAN GASOIL (ICE)	7F	222	787	-71.8%	203	9.4%
EUROPEAN NAPHTHA BALMO	KZ	184	107	72.0%	420	-56.2%
EUROPEAN NAPHTHA CRACK SPR	EN	18,168	12,484	45.5%	19,417	-6.4%
EUROPE DATED BRENT SWAP	UB	4,720	962	390.6%	2,200	114.5%
EUROPE JET KERO NWE CALSW	UJ	30	54	-44.4%	33	-9.1%
EUROPE NAPHTHA CALSWAP	UN	4,144	2,482	67.0%	4,114	0.7%
EURO PROPANE CIF ARA SWA	PS	2,160	1,520	42.1%	2,028	6.5%
FL GAS ZONE 3 NAT GAS IND	Q9	0	0	-	0	-
FLORIDA GAS ZONE3 BASIS S	FP	0	0	-	0	-
FREIGHT MARKETS	FLP	1,223	744	64.4%	1,289	-5.1%
FREIGHT MARKETS	FRC	170	0	-	225	-24.4%
FREIGHT MARKETS	FRS	0	0	-	0	-
FREIGHT MARKETS	T2D	2,620	0	-	1,795	46.0%
FREIGHT MARKETS	TC6	0	0	-	0	-
FREIGHT MARKETS	TD3	20	0	-	30	-33.3%
FREIGHT MARKETS	TD8	150	0	-	150	0.0%
FUEL OIL CRACK VS ICE	FO	9,823	14,264	-31.1%	11,113	-11.6%
FUEL OIL NWE CRACK VS ICE	FI	171	0	-	171	0.0%
FUEL OIL (PLATS) CAR CM	1W	28	26	7.7%	42	-33.3%
FUEL OIL (PLATS) CAR CN	1X	50	0	-	75	-33.3%
FUELOIL SWAP:CARGOES VS.B	FS	674	957	-29.6%	784	-14.0%
GAS EURO-BOB OXY NWE BARGES	7H	5,919	3,514	68.4%	6,389	-7.4%
GAS EURO-BOB OXY NWE BARGES CRK	7K	33,497	27,777	20.6%	33,505	0.0%
GASOIL 0.1 BRGS FOB VS IC	6V	0	0	-	0	-
GASOIL 0.1 CIF MED SWAP	Z4	0	0	-	0	-
GASOIL 0.1CIF MED VS ICE	Z5	0	10	-100.0%	0	-
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	24	144	-83.3%	39	-38.5%
GASOIL 0.1 ROTTERDAM BARG	VL	71	55	29.1%	100	-29.0%
GASOIL 10P CRG CIF NW VS	3V	0	0	-	0	-
GASOIL 10PPM CARGOES CIF	TY	0	0	-	0	-
GASOIL 10PPM VS ICE SWAP	TP	97	702	-86.2%	144	-32.6%
GASOIL BULLET SWAP	BG	0	130	-100.0%	0	-
GASOIL CALENDAR SWAP	GX	10	17	-41.2%	12	-16.7%
GASOIL CRACK SPREAD CALEN	GZ	16,830	20,125	-16.4%	18,257	-7.8%
GASOIL MINI CALENDAR SWAP	QA	1,382	461	199.8%	876	57.8%
GASOLINE UP-DOWN BALMO SW	1K	0	0	-	0	-
GROUP THREE ULSD (PLATTS)	A7	70	50	40.0%	58	20.7%
GROUP THREE UNLEAD GAS (P	A9	175	0	-	225	-22.2%
GRP THREE ULSD(PLT)VS HEA	A6	7,474	13,948	-46.4%	7,171	4.2%
GRP THREE UNL GS (PLT) VS	A8	4,759	4,865	-2.2%	5,904	-19.4%
GULF COAST 3% FUEL OIL BA	VZ	703	1,058	-33.6%	1,067	-34.1%
GULF COAST GASOLINE CLNDR	GS	0	0	-	0	-
GULF COAST JET FUEL CLNDR	GE	869	746	16.5%	819	6.1%
GULF COAST JET VS NYM 2 H	ME	28,964	27,030	7.2%	35,418	-18.2%
GULF COAST NO.6 FUEL OIL	MF	35,511	43,507	-18.4%	38,837	-8.6%
GULF COAST NO.6 FUEL OIL	MG	3,782	5,882	-35.7%	4,938	-23.4%
GULF COAST ULSD CALENDAR	LY	1,638	2,330	-29.7%	1,871	-12.5%

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GULF COAST ULSD CRACK SPR	GY	685	920	-25.5%	615	11.4%
HEATING OIL BALMO CLNDR S	1G	0	0	-	0	-
HEATING OIL CRCK SPRD BAL	1H	0	0	-	0	-
HEATING OIL PHY	HOL	0	0	0.0%	0	0.0%
HENRY HUB BASIS SWAP	HB	10,244	5,559	84.3%	16,844	-39.2%
HENRY HUB FINANCIAL LAST	NBP	0	4	-100.0%	0	-
HENRY HUB FINANCIAL LAST	TTE	3	0	-	6	-50.0%
HENRY HUB INDEX SWAP FUTU	IN	16,720	2,139	681.7%	24,904	-32.9%
HENRY HUB SWAP	NN	1,034,914	1,194,164	-13.3%	1,052,697	-1.7%
HENRY HUB SWING FUTURE	SN	0	0	-	0	-
HOUSTON SHIP CHANNEL BASI	NH	11,789	19,485	-39.5%	12,239	-3.7%
HOUSTON SHIP CHANNEL INDE	IP	0	0	-	0	-
HUSTN SHIP CHNL PIPE SWP	XJ	0	0	-	0	-
ICE BRENT DUBAI SWAP	DB	40,144	47,089	-14.7%	42,577	-5.7%
ICE GASOIL BALMO SWAP	U9	0	0	-	0	-
IN DELIVERY MONTH EUA	6T	2,450	10,598	-76.9%	2,450	0.0%
INDIANA MISO	FAD	18,200	44,608	-59.2%	16,800	8.3%
INDIANA MISO	FTD	6,720	7,440	-9.7%	6,720	0.0%
INDIANA MISO	FTM	0	0	-	0	-
INDIANA MISO	PDD	1,294	1,832	-29.4%	2,355	-45.1%
INDIANA MISO	PDM	0	0	-	0	-
INDIANA MISO	PTD	498	399	24.8%	581	-14.3%
INDIANA MISO	PTM	0	0	-	0	-
INDONESIAN COAL	MCC	0	0	-	0	-
INDONESIAN COAL ICI4	ICI	260	0	-	210	23.8%
ISO NEW ENGLAND OFF-PEAK	KI	0	28	-100.0%	0	-
ISO NEW ENGLAND PK LMP	NI	0	34	-100.0%	0	-
JAPAN C&F NAPHTHA CRACK S	JB	251	1,838	-86.3%	175	43.4%
JAPAN C&F NAPHTHA SWAP	JA	2,656	2,002	32.7%	2,798	-5.1%
JAPAN NAPHTHA BALMO SWAP	E6	20	0	-	82	-75.6%
JET AV FUEL (P) CAR FM ICE GAS SWAP	1V	4	34	-88.2%	6	-33.3%
JET BARGES VS ICE GASOIL	JR	0	0	-	0	-
JET CIF NWE VS ICE	JC	360	587	-38.7%	378	-4.8%
JET FUEL BRG FOB RDM VS I	9Q	0	0	-	0	-
JET FUEL CRG CIF NEW VS I	6X	0	2	-100.0%	0	-
JET FUEL UP-DOWN BALMO CL	1M	5,075	3,505	44.8%	5,565	-8.8%
LA CARB DIESEL (OPIS)	LX	0	0	-	0	-
LA CARB DIESEL (OPIS) SWA	KL	340	225	51.1%	525	-35.2%
LA CARBOB GASOLINE(OPIS)S	JL	810	225	260.0%	550	47.3%
LA JET FUEL VS NYM NO 2 H	MQ	0	0	-	0	-
LA JET (OPIS) SWAP	JS	1,689	1,785	-5.4%	1,819	-7.1%
LLS (ARGUS) CALENDAR SWAP	XA	542	0	-	563	-3.7%
LLS (ARGUS) VS WTI SWAP	WJ	32,865	19,113	72.0%	34,346	-4.3%
LOS ANGELES CARB GASOLINE	MH	10	0	-	0	-
MARS (ARGUS) VS WTI SWAP	YX	5,990	9,910	-39.6%	6,420	-6.7%
MARS (ARGUS) VS WTI TRD M	YV	20,520	22,190	-7.5%	16,600	23.6%
MARS BLEND CRUDE OIL	MB	0	1,720	-100.0%	0	-
MCCLOSKEY ARA ARGS COAL	MTF	28,906	44,875	-35.6%	28,811	0.3%
MCCLOSKEY RCH BAY COAL	MFF	3,467	4,846	-28.5%	3,034	14.3%
MGF FUT	MGF	50	54	-7.4%	40	25.0%
MGN1 SWAP FUT	MGN	374	294	27.2%	336	11.3%
MICHCON NG INDEX SWAP	Y8	0	0	-	0	-
MICHIGAN BASIS	NF	2,413	5,851	-58.8%	2,693	-10.4%

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Energy Futures						
MICHIGAN MISO	HMO	5,656	69,120	-91.8%	8,288	-31.8%
MICHIGAN MISO	HMW	287	4,040	-92.9%	448	-35.9%
MINI GAS EUROBOB OXY NWE ARGS BALMO	MEB	347	175	98.3%	247	40.5%
MINI RBOB V. EBOBARG NWE BRGS BALMO	MXR	0	90	-100.0%	0	-
MINI RBOB V. EBOB(ARGUS) NWE BRGS	MXB	3,172	1,822	74.1%	3,646	-13.0%
MJC FUT	MJC	365	680	-46.3%	330	10.6%
MNC FUT	MNC	7,315	3,725	96.4%	6,345	15.3%
MONT BELVIEU ETHANE 5 DECIMAL	C0	40,260	64,127	-37.2%	42,299	-4.8%
MONT BELVIEU ETHANE OPIS BALMO	8C	80	180	-55.6%	125	-36.0%
MONT BELVIEU LDH PROPANE 5 DECIMAL	B0	127,330	111,680	14.0%	127,903	-0.4%
MONT BELVIEU LDH PROPANE OPIS BALMO	8O	1,806	1,103	63.7%	1,427	26.6%
MONT BELVIEU NATURAL GASOLINE 5 DEC	7Q	20,996	14,028	49.7%	20,488	2.5%
MONT BELVIEU NATURAL GASOLINE BALMO	R0	40	450	-91.1%	225	-82.2%
MONT BELVIEU NORMAL BUTANE 5 DECIMAL	D0	48,111	44,713	7.6%	54,119	-11.1%
MONT BELVIEU NORMAL BUTANE BALMO	8J	790	529	49.3%	1,487	-46.9%
NAT GAS BASIS SWAP	TZ6	2,803	6,021	-53.4%	3,043	-7.9%
NATURAL GAS	HBI	0	0	-	0	-
NATURAL GAS	XIC	0	16	-100.0%	0	-
NATURAL GAS FIXED PRICE SWAP FUTURES	CFS	0	0	-	0	-
NATURAL GAS FIXED PRICE SWAP FUTURES	DSF	0	0	-	0	-
NATURAL GAS FIXED PRICE SWAP FUTURES	MFS	0	0	-	0	-
NATURAL GAS FIXED PRICE SWAP FUTURES	PFS	0	0	-	0	-
NATURAL GAS FIXED PRICE SWAP FUTURES	WFS	0	0	-	0	-
NATURAL GAS FIXED PRICE SWAP FUTURES	ZTS	0	0	-	0	-
NATURAL GAS INDEX	TZI	0	0	-	0	-
NATURAL GAS PEN SWP	NP	165,463	196,520	-15.8%	158,372	4.5%
NEPOOL CNCTCT 5MW D AH O	P3	0	809	-100.0%	0	-
NEPOOL CONECTIC 5MW D AH	P2	0	41	-100.0%	0	-
NEPOOL INTR HUB 5MW D AH	H2	438,472	518,728	-15.5%	458,400	-4.3%
NEPOOL INTR HUB 5MW D AH	U6	26,092	36,886	-29.3%	27,572	-5.4%
NEPOOL NE MASS 5MW D AH O	P8	14,040	14,040	0.0%	14,040	0.0%
NEPOOL NE MASS 5MW D AH P	P7	765	765	0.0%	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	0	205	-100.0%	0	-
NEPOOL RHODE IL 5MW D AH	U5	0	4,045	-100.0%	0	-
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	0	1,618	-100.0%	0	-
NEPOOL W CNTR M 5MW D AH	R6	0	82	-100.0%	0	-
NEW ENGLAND HUB PEAK DAIL	CE	2,239	1,116	100.6%	2,098	6.7%
NEW YORK ETHANOL SWAP	EZ	1,002	1,305	-23.2%	1,130	-11.3%
NEW YORK HUB ZONE G PEAK	GN	2,232	837	166.7%	2,304	-3.1%
NEW YORK HUB ZONE J PEAK	JN	620	341	81.8%	640	-3.1%
NGPL MID-CONTINENT	NL	16,527	24,362	-32.2%	16,757	-1.4%
NGPL MIDCONTINENT INDEX	IW	0	0	-	0	-
NGPL MIDCONTINENT SWING S	PX	0	0	-	0	-
NGPL TEX/OK	PD	28,866	23,410	23.3%	31,076	-7.1%
NGPL TEXOK INDEX	OI	0	0	-	0	-
N ILLINOIS HUB DAILY	UD	178	220	-19.1%	178	0.0%
N ILLINOIS HUB MTHLY	UM	0	40	-100.0%	0	-
NO 2 UP-DOWN SPREAD CALEN	UT	0	0	-	350	-100.0%
NORTHEN NATURAL GAS DEMAR	PE	436	2,082	-79.1%	444	-1.8%

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Energy Futures						
NORTHERN NATURAL GAS VENTU	PF	1,364	1,692	-19.4%	1,384	-1.4%
NORTHERN ILLINOIS OFF-PEA	UO	0	0	-	0	-
NORTHWEST ROCKIES BASIS S	NR	18,346	41,457	-55.7%	20,056	-8.5%
N ROCKIES PIPE SWAP	XR	59	212	-72.2%	59	0.0%
NY1% VS GC SPREAD SWAP	VR	2,070	4,723	-56.2%	2,060	0.5%
NY 2.2% FUEL OIL (PLATTS	Y3	0	0	-	0	-
NY 3.0% FUEL OIL (PLATTS	H1	100	0	-	295	-66.1%
NY HARBOR 1% FUEL OIL BAL	VK	0	0	-	0	-
NY HARBOR HEAT OIL SWP	MP	13,450	7,661	75.6%	11,640	15.5%
NY HARBOR LOW SULPUR GAS 1000MBBL	NLS	815	600	35.8%	330	147.0%
NY HARBOR RESIDUAL FUEL 1	MM	1,883	3,348	-43.8%	1,522	23.7%
NY HARBOR RESIDUAL FUEL C	ML	50	0	-	0	-
NYH NO 2 CRACK SPREAD CAL	HK	3,777	6,713	-43.7%	3,762	0.4%
NY H OIL PLATTS VS NYMEX	YH	0	0	-	0	-
NYISO A	KA	0	0	-	0	-
NYISO A OFF-PEAK	KB	0	0	-	0	-
NYISO CAPACITY	LHV	604	410	47.3%	652	-7.4%
NYISO CAPACITY	NNC	385	1,266	-69.6%	462	-16.7%
NYISO CAPACITY	NRS	436	2,207	-80.2%	502	-13.1%
NYISO G	KG	0	0	-	0	-
NYISO G OFF-PEAK	KH	0	0	-	0	-
NYISO J	KJ	0	205	-100.0%	0	-
NYISO J OFF-PEAK	KK	0	60	-100.0%	0	-
NYISO ZONE A 5MW D AH O P	K4	38,451	74,880	-48.6%	50,747	-24.2%
NYISO ZONE A 5MW D AH PK	K3	4,165	7,650	-45.6%	4,825	-13.7%
NYISO ZONE C 5MW D AH O P	A3	0	0	-	0	-
NYISO ZONE C 5MW D AH PK	Q5	0	0	-	0	-
NYISO ZONE G 5MW D AH O P	D2	563,195	550,425	2.3%	587,403	-4.1%
NYISO ZONE G 5MW D AH PK	T3	21,167	24,826	-14.7%	23,242	-8.9%
NYISO ZONE J 5MW D AH O P	D4	154,416	271,416	-43.1%	165,016	-6.4%
NYISO ZONE J 5MW D AH PK	D3	12,051	18,016	-33.1%	12,451	-3.2%
NY JET FUEL (PLATTS) HEAT OIL SWAP	1U	0	0	-	0	-
NYMEX ALUMINUM FUTURES	AN	1,023	620	65.0%	891	14.8%
NYMEX ULSD VS NYMEX HO	UY	0	0	-	0	-
NY ULSD (ARGUS) VS HEATING OIL	7Y	129	680	-81.0%	178	-27.5%
ONEOK OKLAHOMA NG BASIS	8X	62	761	-91.9%	122	-49.2%
ONTARIO POWER SWAPS	OFD	0	1,200	-100.0%	0	-
ONTARIO POWER SWAPS	OFM	0	4,240	-100.0%	0	-
ONTARIO POWER SWAPS	OPD	0	30	-100.0%	0	-
ONTARIO POWER SWAPS	OPM	0	100	-100.0%	0	-
PANHANDLE BASIS SWAP FUTU	PH	5,478	15,051	-63.6%	6,182	-11.4%
PANHANDLE INDEX SWAP FUTU	IV	0	0	-	0	-
PANHANDLE PIPE SWAP	XH	197	2,868	-93.1%	394	-50.0%
PERMIAN BASIS SWAP	PM	5,060	10,226	-50.5%	5,300	-4.5%
PETROCHEMICALS	22	103	127	-18.9%	306	-66.3%
PETROCHEMICALS	32	51	132	-61.4%	96	-46.9%
PETROCHEMICALS	3NA	11	0	-	6	83.3%
PETROCHEMICALS	51	2	0	-	3	-33.3%
PETROCHEMICALS	8I	5,034	4,515	11.5%	5,599	-10.1%
PETROCHEMICALS	91	856	1,077	-20.5%	1,035	-17.3%
PETROCHEMICALS	HPE	0	0	-	0	-
PETROCHEMICALS	JKM	5,226	555	841.6%	4,670	11.9%
PETROCHEMICALS	LPE	0	0	-	0	-

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Energy Futures						
PETROCHEMICALS	MAA	0	0	-	0	-
PETROCHEMICALS	MAC	0	0	-	0	-
PETROCHEMICALS	MAE	828	190	335.8%	538	53.9%
PETROCHEMICALS	MAS	439	10	4,290.0%	389	12.9%
PETROCHEMICALS	MBE	635	500	27.0%	615	3.3%
PETROCHEMICALS	MNB	3,456	4,463	-22.6%	3,772	-8.4%
PETROCHEMICALS	MPS	358	50	616.0%	360	-0.6%
PETRO CRCKS & SPRDS ASIA	JNC	0	100	-100.0%	0	-
PETRO CRCKS & SPRDS ASIA	STI	0	0	-	0	-
PETRO CRCKS & SPRDS ASIA	STR	300	0	-	0	-
PETRO CRCKS & SPRDS ASIA	STS	394	668	-41.0%	501	-21.4%
PETRO CRCKS & SPRDS NA	CRB	9,490	951	897.9%	7,020	35.2%
PETRO CRCKS & SPRDS NA	EXR	3,495	3,275	6.7%	3,831	-8.8%
PETRO CRCKS & SPRDS NA	FOC	650	880	-26.1%	1,250	-48.0%
PETRO CRCKS & SPRDS NA	GBB	440	1,150	-61.7%	975	-54.9%
PETRO CRCKS & SPRDS NA	GCC	290	150	93.3%	315	-7.9%
PETRO CRCKS & SPRDS NA	GCI	1,924	2,733	-29.6%	2,670	-27.9%
PETRO CRCKS & SPRDS NA	GCM	0	0	-	21	-100.0%
PETRO CRCKS & SPRDS NA	GCU	19,993	19,519	2.4%	21,354	-6.4%
PETRO CRCKS & SPRDS NA	GFC	0	0	-	0	-
PETRO CRCKS & SPRDS NA	HOB	4,714	13,500	-65.1%	4,901	-3.8%
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	0	375	-100.0%	0	-
PETRO CRCKS & SPRDS NA	NYH	0	0	-	0	-
PETRO CRCKS & SPRDS NA	RBB	10,561	18,920	-44.2%	12,444	-15.1%
PETRO CRCKS & SPRDS NA	RVG	19,304	15,840	21.9%	19,392	-0.5%
PETRO CRCKS & SPRDS NA	SF3	64	9	611.1%	45	42.2%
PETRO CRK&SPRD EURO	1NB	2,715	1,830	48.4%	2,442	11.2%
PETRO CRK&SPRD EURO	1ND	0	350	-100.0%	0	-
PETRO CRK&SPRD EURO	43	0	105	-100.0%	45	-100.0%
PETRO CRK&SPRD EURO	BFR	0	0	-	0	-
PETRO CRK&SPRD EURO	BOB	3,998	3,889	2.8%	4,139	-3.4%
PETRO CRK&SPRD EURO	EGB	0	0	-	0	-
PETRO CRK&SPRD EURO	EGN	0	0	-	0	-
PETRO CRK&SPRD EURO	EOB	45	18	150.0%	61	-26.2%
PETRO CRK&SPRD EURO	EPN	1,792	1,158	54.7%	2,041	-12.2%
PETRO CRK&SPRD EURO	EVC	4,495	6,838	-34.3%	4,582	-1.9%
PETRO CRK&SPRD EURO	FBT	0	0	-	0	-
PETRO CRK&SPRD EURO	FVB	30	0	-	30	0.0%
PETRO CRK&SPRD EURO	GCB	0	0	-	0	-
PETRO CRK&SPRD EURO	GOC	24	41	-41.5%	24	0.0%
PETRO CRK&SPRD EURO	MGB	110	80	37.5%	30	266.7%
PETRO CRK&SPRD EURO	MUD	46	222	-79.3%	89	-48.3%
PETRO CRK&SPRD EURO	NBB	0	0	-	20	-100.0%
PETRO CRK&SPRD EURO	NOB	3,687	2,189	68.4%	3,049	20.9%
PETRO CRK&SPRD EURO	SFB	0	0	-	0	-
PETROLEUM PRODUCTS	D46	0	0	-	0	-
PETROLEUM PRODUCTS	EWB	0	0	-	0	-
PETROLEUM PRODUCTS	EWG	9,527	7,210	32.1%	9,633	-1.1%
PETROLEUM PRODUCTS	MBS	0	0	-	0	-
PETROLEUM PRODUCTS	MGS	0	0	-	0	-

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Energy Futures						
PETROLEUM PRODUCTS	MHE	0	0	-	0	-
PETROLEUM PRODUCTS	MME	30	30	0.0%	0	-
PETROLEUM PRODUCTS	MPE	0	0	-	0	-
PETROLEUM PRODUCTS	VU	295	0	-	0	-
PETROLEUM PRODUCTS ASIA	E6M	0	20	-100.0%	60	-100.0%
PETROLEUM PRODUCTS ASIA	MJN	2,464	1,796	37.2%	2,214	11.3%
PETROLEUM PRODUCTS ASIA	MSB	0	0	-	0	-
PETRO OTRIGHT EURO	OB	40	50	-20.0%	0	-
PETRO OTRIGHT EURO	OC	0	20	-100.0%	0	-
PETRO OTRIGHT EURO	OD	4,125	5,030	-18.0%	3,927	5.0%
PETRO OTRIGHT EURO	OE	0	8	-100.0%	0	-
PETRO OTRIGHT EURO	OF	753	906	-16.9%	660	14.1%
PETRO OTRIGHT EURO	1T	30	54	-44.4%	33	-9.1%
PETRO OTRIGHT EURO	33	0	24	-100.0%	0	-
PETRO OTRIGHT EURO	5L	40	0	-	0	-
PETRO OTRIGHT EURO	63	40	10	300.0%	5	700.0%
PETRO OTRIGHT EURO	6L	0	0	-	0	-
PETRO OTRIGHT EURO	7I	74	0	-	262	-71.8%
PETRO OTRIGHT EURO	7R	68	120	-43.3%	159	-57.2%
PETRO OTRIGHT EURO	88	20	15	33.3%	0	-
PETRO OTRIGHT EURO	CBB	25	10	150.0%	0	-
PETRO OTRIGHT EURO	CGB	0	0	-	0	-
PETRO OTRIGHT EURO	CPB	87	5	1,640.0%	175	-50.3%
PETRO OTRIGHT EURO	EFF	63	0	-	48	31.3%
PETRO OTRIGHT EURO	EFM	0	0	-	0	-
PETRO OTRIGHT EURO	ENS	70	20	250.0%	90	-22.2%
PETRO OTRIGHT EURO	ESB	0	0	-	0	-
PETRO OTRIGHT EURO	EWN	1,255	1,022	22.8%	1,354	-7.3%
PETRO OTRIGHT EURO	FBD	0	0	-	0	-
PETRO OTRIGHT EURO	FLB	0	0	-	0	-
PETRO OTRIGHT EURO	GES	0	0	-	5	-100.0%
PETRO OTRIGHT EURO	MBB	50	0	-	0	-
PETRO OTRIGHT EURO	MBN	2,385	2,302	3.6%	2,865	-16.8%
PETRO OTRIGHT EURO	MEF	973	0	-	699	39.2%
PETRO OTRIGHT EURO	SMU	126	0	-	264	-52.3%
PETRO OTRIGHT EURO	T0	45	250	-82.0%	63	-28.6%
PETRO OTRIGHT EURO	ULB	0	0	-	0	-
PETRO OTRIGHT EURO	V0	160	50	220.0%	240	-33.3%
PETRO OTRIGHT EURO	W0	0	0	-	0	-
PETRO OTRIGHT EURO	X0	0	0	-	116	-100.0%
PETRO OTRIGHT NA	FCB	0	0	-	64	-100.0%
PETRO OTRIGHT NA	FOM	0	0	-	0	-
PETRO OTRIGHT NA	GBA	0	0	-	0	-
PETRO OTRIGHT NA	GUD	0	0	-	0	-
PETRO OTRIGHT NA	JE	108	380	-71.6%	99	9.1%
PETRO OTRIGHT NA	JET	2,540	1,499	69.4%	4,575	-44.5%
PETRO OTRIGHT NA	JTB	900	375	140.0%	2,090	-56.9%
PETRO OTRIGHT NA	MBL	25	105	-76.2%	30	-16.7%
PETRO OTRIGHT NA	MEN	348	591	-41.1%	316	10.1%
PETRO OTRIGHT NA	MEO	3,810	3,997	-4.7%	3,516	8.4%
PETRO OTRIGHT NA	MFD	0	0	-	0	-
PETRO OTRIGHT NA	MMF	135	107	26.2%	130	3.8%
PETRO OTRIGHT NA	NYT	0	0	-	0	-

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Energy Futures						
PETRO OUTRIGHT NA	XER	0	0	-	0	-
PJM AD HUB 5MW REAL TIME	V3	241,252	375,851	-35.8%	227,517	6.0%
PJM AD HUB 5MW REAL TIME	Z9	19,179	22,723	-15.6%	19,893	-3.6%
PJM AECO DA OFF-PEAK	X1	0	0	-	0	-
PJM AECO DA PEAK	Y1	0	0	-	0	-
PJM APS ZONE DA OFF-PEAK	W4	0	0	-	0	-
PJM APS ZONE DA PEAK	S4	0	0	-	0	-
PJM ATSI ELEC	MOD	0	35,290	-100.0%	0	-
PJM ATSI ELEC	MPD	0	1,890	-100.0%	0	-
PJM BGE DA OFF-PEAK	R3	1,618	22,960	-93.0%	2,370	-31.7%
PJM BGE DA PEAK	E3	82	1,250	-93.4%	128	-35.9%
PJM COMED 5MW D AH O PK	D9	4,045	27,445	-85.3%	5,925	-31.7%
PJM COMED 5MW D AH PK	D8	205	1,480	-86.1%	320	-35.9%
PJM DAILY	JD	622	662	-6.0%	822	-24.3%
PJM DAYTON DA OFF-PEAK	R7	70,120	132,403	-47.0%	73,512	-4.6%
PJM DAYTON DA PEAK	D7	5,120	10,746	-52.4%	5,620	-8.9%
PJM JCPL DA OFF-PEAK	F2	0	0	-	0	-
PJM JCPL DA PEAK	J2	0	0	-	0	-
PJM NI HUB 5MW REAL TIME	B3	11,710	33,785	-65.3%	13,579	-13.8%
PJM NI HUB 5MW REAL TIME	B6	143,616	757,978	-81.1%	193,281	-25.7%
PJM NILL DA OFF-PEAK	L3	159,120	546,894	-70.9%	178,624	-10.9%
PJM NILL DA PEAK	N3	9,945	29,771	-66.6%	11,045	-10.0%
PJM OFF-PEAK LMP SWAP FUT	JP	80	580	-86.2%	120	-33.3%
PJM PECO ZONE5MW PEAK CAL MO DAY AH	4N	2,960	0	-	0	-
PJM PPL DA OFF-PEAK	F5	0	0	-	0	-
PJM PPL DA PEAK	L5	0	0	-	0	-
PJM PSEG DA OFF-PEAK	W6	92,380	77,800	18.7%	38,880	137.6%
PJM PSEG DA PEAK	L6	4,235	2,960	43.1%	1,275	232.2%
PJM WES HUB PEAK LMP 50 M	4S	0	0	-	0	-
PJM WESTH DA OFF-PEAK	E4	198,124	396,127	-50.0%	218,052	-9.1%
PJM WESTHDA PEAK	J4	10,794	22,360	-51.7%	11,734	-8.0%
PJM WESTH RT OFF-PEAK	N9	1,057,700	2,164,794	-51.1%	1,123,150	-5.8%
PJM WESTH RT PEAK	L1	62,667	116,634	-46.3%	67,455	-7.1%
PLASTICS	PGP	1,984	1,205	64.6%	1,600	24.0%
PREMIUM UNLND 10P FOB MED	3G	537	348	54.3%	402	33.6%
PREMIUM UNLEAD 10PPM FOB	8G	5	10	-50.0%	0	-
PREM UNL GAS 10PPM RDAM FOB BALMO	7N	3	0	-	0	-
PREM UNL GAS 10PPM RDAM FOB SWAP	7L	104	0	-	201	-48.3%
PROPANE NON-LDH MB (OPIS) BALMO SWP	1S	7	0	-	170	-95.9%
PROPANE NON-LDH MT. BEL (OPIS) SWP	1R	60,778	26,984	125.2%	61,370	-1.0%
RBOB CALENDAR SWAP	RL	17,042	14,927	14.2%	20,140	-15.4%
RBOB CRACK SPREAD	RM	4,477	6,218	-28.0%	4,895	-8.5%
RBOB CRACK SPREAD BALMO S	1E	0	0	-	0	-
RBOB GASOLINE BALMO CLNDR	1D	396	815	-51.4%	530	-25.3%
RBOB PHY	RBL	0	0	0.0%	0	0.0%
RBOB (PLATTS) CAL SWAP	RY	0	0	-	0	-
RBOB SPREAD (PLATTS) SWAP	RI	0	4	-100.0%	0	-
RBOB UP-DOWN CALENDAR SWA	RV	0	0	-	0	-
RBOB VS HEATING OIL SWAP	RH	110	2,608	-95.8%	165	-33.3%
ROCKIES KERN OPAL - NW IN	IR	0	0	-	0	-
SAN JUAN BASIS SWAP	NJ	8,642	21,084	-59.0%	9,542	-9.4%
SAN JUAN PIPE SWAP	XX	288	0	-	360	-20.0%
SINGAPORE 180CST BALMO	BS	10	100	-90.0%	20	-50.0%



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Energy Futures						
SINGAPORE 380CST BALMO	BT	85	373	-77.2%	246	-65.4%
SINGAPORE 380CST FUEL OIL	SE	10,526	10,630	-1.0%	10,269	2.5%
SINGAPORE FUEL 180CST CAL	UA	699	1,253	-44.2%	693	0.9%
SINGAPORE FUEL OIL SPREAD	SD	635	1,038	-38.8%	789	-19.5%
SINGAPORE GASOIL	MAF	1,230	0	-	918	34.0%
SINGAPORE GASOIL	MTB	48	30	60.0%	15	220.0%
SINGAPORE GASOIL	MTS	8,920	7,003	27.4%	7,318	21.9%
SINGAPORE GASOIL	STL	0	0	-	0	-
SINGAPORE GASOIL	STZ	300	100	200.0%	450	-33.3%
SINGAPORE GASOIL CALENDAR	GDH	0	0	-	0	-
SINGAPORE GASOIL CALENDAR	GDL	0	0	-	0	-
SINGAPORE GASOIL CALENDAR	GHS	0	0	-	0	-
SINGAPORE GASOIL CALENDAR	MGO	0	0	-	0	-
SINGAPORE GASOIL CALENDAR	MSG	408	726	-43.8%	313	30.4%
SINGAPORE GASOIL CALENDAR	SGG	0	0	-	0	-
SINGAPORE GASOIL SWAP	SG	6,750	11,749	-42.5%	7,305	-7.6%
SINGAPORE GASOIL VS ICE	GA	35,703	4,014	789.5%	39,241	-9.0%
SINGAPORE JET KERO BALMO	BX	0	0	-	0	-
SINGAPORE JET KERO GASOIL	RK	9,500	1,615	488.2%	9,885	-3.9%
SINGAPORE JET KEROSENE SW	KS	3,625	2,333	55.4%	4,475	-19.0%
SINGAPORE JET KERO VS. GASOIL BALMO	ZO	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEADED BALMO	1P	50	531	-90.6%	375	-86.7%
SINGAPORE MOGAS 92 UNLEADED SWP	1N	15,286	13,446	13.7%	15,690	-2.6%
SINGAPORE NAPHTHA BALMO	KU	0	0	-	0	-
SINGAPORE NAPHTHA SWAP	SP	0	0	-	0	-
SING FUEL	MSD	0	50	-100.0%	5	-100.0%
SOCAL PIPE SWAP	XN	0	0	-	0	-
SONAT BASIS SWAP FUTURE	SZ	0	62	-100.0%	0	-
SOUTHERN NAT LA NAT GAS	M8	0	0	-	0	-
SOUTH STAR TEX OKLHM KNS	8Z	10	136	-92.6%	20	-50.0%
Sumas Basis Swap	NK	2,977	6,459	-53.9%	3,187	-6.6%
SUMAS NAT GAS PLATTS FIXED PRICE	DVS	0	62	-100.0%	0	-
TC2 ROTTERDAM TO USAC 37K	TM	365	80	356.3%	329	10.9%
TC5 RAS TANURA TO YOKOHAM	TH	825	0	-	725	13.8%
TCO BASIS SWAP	TC	4,479	13,391	-66.6%	4,869	-8.0%
TCO NG INDEX SWAP	Q1	0	0	-	0	-
TD3 MEG TO JAPAN 250K MT	TL	7,886	30	26,186.7%	5,861	34.6%
TENN 800 LEG NAT GAS INDE	L4	0	0	-	0	-
TENNESSEE 500 LEG BASIS S	NM	0	0	-	0	-
TENNESSEE 800 LEG NG BASI	6Z	0	0	-	0	-
TENNESSEE ZONE 0 BASIS SW	NQ	0	484	-100.0%	0	-
TETCO M-3 INDEX	IX	0	0	-	0	-
Tetco STX Basis	TX	62	823	-92.5%	122	-49.2%
TEXAS EASTERN ZONE M-3 BA	NX	2,643	6,626	-60.1%	2,913	-9.3%
TEXAS GAS ZONE1 NG BASIS	9F	484	6,448	-92.5%	960	-49.6%
Transco Zone 3 Basis	CZ	279	3,868	-92.8%	549	-49.2%
TRANSCO ZONE 3 NG INDEX S	Y6	0	0	-	0	-
TRANSCO ZONE4 BASIS SWAP	TR	3,513	10,278	-65.8%	3,843	-8.6%
TRANSCO ZONE 4 NAT GAS IN	B2	0	0	-	0	-
TRANSCO ZONE 6 BASIS SWAP	NZ	242	2,591	-90.7%	302	-19.9%
TRANSCO ZONE 6 INDEX	IT	0	0	-	0	-
UCM FUT	UCM	0	86	-100.0%	0	-
ULSD 10PPM CIF MED BALMO	X7	0	0	-	0	-

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Energy Futures						
ULSD 10PPM CIF MED SWAP	Z6	0	0	-	0	-
ULSD 10PPM CIF MED VS ICE	Z7	0	49	-100.0%	0	-
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	7,571	6,671	13.5%	6,550	15.6%
UP DOWN GC ULSD VS NMX HO	LT	45,156	49,279	-8.4%	45,003	0.3%
USGC UNL 87 CRACK SPREAD	RU	0	0	-	0	-
WAHA BASIS	NW	2,855	7,417	-61.5%	3,095	-7.8%
WAHA INDEX SWAP FUTURE	IY	0	0	-	0	-
WESTERN RAIL DELIVERY PRB	QP	0	255	-100.0%	120	-100.0%
WTI-BRENT BULLET SWAP	BY	5,979	404	1,380.0%	6,504	-8.1%
WTI-BRENT CALENDAR SWAP	BK	137,707	82,698	66.5%	134,191	2.6%
WTI CALENDAR	CS	171,656	149,325	15.0%	180,676	-5.0%
WTS (ARGUS) VS WTI SWAP	FF	57,623	48,914	17.8%	60,714	-5.1%
WTS (ARGUS) VS WTI TRD MT	FH	4,848	4,851	-0.1%	5,353	-9.4%
Energy Options						
12 MO GASOIL CAL SWAP SPR	GXZ	0	430	-100.0%	0	-
1 MO GASOIL CAL SWAP SPR	GXA	0	0	-	0	-
BRENT 1 MONTH CAL	AA	0	0	-	0	-
BRENT CALENDAR SWAP	BA	10,543	4,923	114.2%	10,560	-0.2%
BRENT CRUDE OIL 12 M CSO	9Y	0	0	-	0	-
BRENT CRUDE OIL 1 M CSO	9C	33,000	0	-	38,300	-13.8%
BRENT CRUDE OIL 6 M CSO	9L	0	0	-	0	-
BRENT OIL LAST DAY	BE	112,765	13,126	759.1%	38,324	194.2%
BRENT OIL LAST DAY	BZO	206,983	101,693	103.5%	186,092	11.2%
BRENT OIL LAST DAY	OS	150	1,144	-86.9%	150	0.0%
COAL API2 INDEX	CLA	95	5,819	-98.4%	3,810	-97.5%
COAL API2 INDEX	CQA	100	165	-39.4%	925	-89.2%
COAL API2 INDEX	MTC	0	0	-	0	-
COAL API4 INDEX	RLA	0	0	-	25	-100.0%
COAL API4 INDEX	RQA	0	30	-100.0%	0	-
COAL SWAP	CPF	0	40	-100.0%	0	-
COAL SWAP	RPF	0	520	-100.0%	0	-
CRUDE OIL 1MO	WA	409,475	398,667	2.7%	330,810	23.8%
CRUDE OIL APO	AO	329,762	394,658	-16.4%	350,831	-6.0%
CRUDE OIL CALNDR STRIP	6F	170	0	-	170	0.0%
CRUDE OIL OUTRIGHTS	AH	6,000	150	3,900.0%	6,000	0.0%
CRUDE OIL OUTRIGHTS	DBP	0	0	-	0	-
CRUDE OIL OUTRIGHTS	WCI	390	8,070	-95.2%	1,060	-63.2%
CRUDE OIL PHY	CD	0	0	-	0	0.0%
CRUDE OIL PHY	LC	57,408	46,853	22.5%	51,461	11.6%
CRUDE OIL PHY	LO	3,059,457	2,579,455	18.6%	3,165,231	-3.3%
CRUDE OIL PHY	LO1	2,652	6,079	-56.4%	5,793	-54.2%
CRUDE OIL PHY	LO2	0	3,135	-100.0%	1,170	-100.0%
CRUDE OIL PHY	LO3	505	87	480.5%	52	871.2%
CRUDE OIL PHY	LO4	456	752	-39.4%	95	380.0%
CRUDE OIL PHY	LO5	0	0	-	0	-
ELEC FINSETTLED	PML	0	0	-	0	-
ELEC MISO PEAK	9T	0	0	-	0	-
ETHANOL	CE1	0	0	-	0	-
ETHANOL	CE3	0	0	-	0	-
ETHANOL SWAP	CVR	6,896	14,079	-51.0%	6,231	10.7%

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Energy Options						
ETHANOL SWAP	GVR	2,257	1,811	24.6%	2,313	-2.4%
EURO-DENOMINATED PETRO PROD	NWE	0	0	-	0	-
EUROPEAN JET KEROSENE NWE (PLATTS) AVG PRC	30	0	0	-	0	-
GASOLINE	GCE	0	0	-	0	-
HEATING OIL CRACK OPTIONS	CH	0	0	-	0	-
HEATING OIL CRK SPD AVG PRICE OPTIONS	3W	0	0	-	0	-
HEATING OIL PHY	LB	466	317	47.0%	416	12.0%
HEATING OIL PHY	OH	50,272	52,111	-3.5%	45,528	10.4%
HENRY HUB FINANCIAL LAST	E7	5,237	6,333	-17.3%	5,262	-0.5%
HO 1 MONTH CLNDR OPTIONS	FA	2,600	0	0.0%	100	2,500.0%
HUSTN SHIP CHNL PIPE SWP	PK	0	0	-	0	-
LLS CRUDE OIL	WJO	300	3,275	-90.8%	600	-50.0%
LLS CRUDE OIL	YVO	0	3,000	-100.0%	0	-
MCCLOSKY ARA ARGS COAL	MTO	90	850	-89.4%	90	0.0%
MCCLOSKY RCH BAY COAL	MFO	340	0	-	270	25.9%
NATURAL GAS	G10	0	0	-	0	-
NATURAL GAS 1 M CSO FIN	G4	72,510	135,799	-46.6%	81,730	-11.3%
NATURAL GAS 2 M CSO FIN	G2	0	6,150	-100.0%	0	-
NATURAL GAS 3 M CSO FIN	G3	0	22,900	-100.0%	0	-
NATURAL GAS 5 M CSO FIN	G5	0	0	-	0	-
NATURAL GAS 6 M CSO FIN	G6	17,100	15,800	8.2%	13,300	28.6%
NATURAL GAS OPTION ON CALENDAR STRP	6J	20,502	12,070	69.9%	14,342	43.0%
NATURAL GAS PHY	KD	0	0	0.0%	0	0.0%
NATURAL GAS PHY	LN	2,202,405	2,311,490	-4.7%	2,188,155	0.7%
NATURAL GAS PHY	ON	191,124	131,073	45.8%	202,895	-5.8%
NATURAL GAS PHY	ON1	0	0	-	0	-
NATURAL GAS WINTER STRIP	6I	0	0	-	0	-
NG HH 3 MONTH CAL	IC	0	0	-	0	-
N ROCKIES PIPE SWAP	ZR	3,408	6,754	-49.5%	2,986	14.1%
NY HARBOR HEAT OIL SWP	AT	16,468	16,845	-2.2%	14,747	11.7%
NYISO ZONE G 5MW PEAK OPTIONS	9U	0	5,880	-100.0%	0	-
NYMEX EUROPEAN GASOIL APO	F7	0	0	-	0	-
NYMEX EUROPEAN GASOIL OPT	F8	0	0	-	0	-
PANHANDLE PIPE SWAP	PU	480	7,440	-93.5%	960	-50.0%
PETROCHEMICALS	4H	4,490	5,788	-22.4%	5,337	-15.9%
PETROCHEMICALS	4J	1,070	1,265	-15.4%	1,155	-7.4%
PETROCHEMICALS	4K	1,290	575	124.3%	1,650	-21.8%
PETROCHEMICALS	CPR	0	15	-100.0%	0	-
PETRO OUTRIGHT EURO	8H	0	100	-100.0%	0	-
PETRO OUTRIGHT NA	DAP	564	72	683.3%	210	168.6%
PJM MONTHLY	JO	0	0	-	0	-
PJM WES HUB PEAK CAL MTH	6OA	2,110	3,420	-38.3%	2,030	3.9%
PJM WES HUB PEAK CAL MTH	JOA	0	0	-	0	-
PJM WES HUB PEAK LMP 50MW	PMA	2,579	14,330	-82.0%	3,895	-33.8%
RBOB 1MO CAL SPD OPTIONS	ZA	0	100	-100.0%	0	-
RBOB CALENDAR SWAP	RA	300	571	-47.5%	385	-22.1%
RBOB CRACK	RX	2	0	-	2	0.0%
RBOB PHY	OB	11,565	11,437	1.1%	12,039	-3.9%
RBOB PHY	RF	0	250	-100.0%	0	-
ROTTERDAM 3.5%FUEL OIL CL	Q6	0	80	-100.0%	0	-
SAN JUAN PIPE SWAP	PJ	2,347	5,548	-57.7%	2,527	-7.1%
SHORT TERM	C15	0	0	-	0	-
SHORT TERM	U11	0	0	-	0	-

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Energy Options						
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 NATURAL GAS	U01	0	401	-100.0%	0	-
SHORT TERM NATURAL GAS	U02	0	0	-	1,350	-100.0%
SHORT TERM NATURAL GAS	U03	750	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	-
SHORT TERM NATURAL GAS	U28	0	0	-	0	-
SHORT TERM NATURAL GAS	U29	0	0	0.0%	0	-
SHORT TERM NATURAL GAS	U30	0	0	0.0%	0	-
SHORT TERM NATURAL GAS	U31	0	0	-	0	-
SINGAPORE GASOIL CALENDAR	M2	0	50	-100.0%	0	-
SINGAPORE JET FUEL CALEND	N2	0	80	-100.0%	0	-
SOCAL PIPE SWAP	ZN	0	0	-	0	-
WTI-BRENT BULLET SWAP	BV	105,044	206,990	-49.3%	90,814	15.7%
WTI CRUDE OIL 1 M CSO FI	7A	142,400	273,275	-47.9%	141,975	0.3%
Metals Futures						
COMEX GOLD	GC	388,430	485,509	-20.0%	492,606	-21.1%
NYMEX HOT ROLLED STEEL	HR	15,800	15,059	4.9%	18,075	-12.6%
NYMEX PLATINUM	PL	74,698	78,561	-4.9%	75,566	-1.1%
PALLADIUM	PA	24,971	34,697	-28.0%	27,454	-9.0%
URANIUM	UX	4,782	4,015	19.1%	4,670	2.4%
COMEX SILVER	SI	184,700	187,033	-1.2%	211,879	-12.8%
COMEX E-Mini GOLD	QO	1,000	716	39.7%	2,430	-58.8%
COMEX E-Mini SILVER	QI	143	95	50.5%	276	-48.2%
COMEX COPPER	HG	215,249	265,886	-19.0%	259,850	-17.2%
COMEX MINY COPPER	QC	37	208	-82.2%	48	-22.9%
ALUMINUM	A38	72	0	-	72	0.0%
ALUMINUM	AEP	12,912	15,329	-15.8%	11,021	17.2%
ALUMINUM	ALA	1,615	3,320	-51.4%	2,000	-19.3%
ALUMINUM	ALI	0	31	-100.0%	0	-
ALUMINUM	AUP	33,846	27,038	25.2%	30,943	9.4%

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Metals Futures					
ALUMINUM	0	0	-	0	-
ALUMINUM	11,400	9,857	15.7%	11,079	2.9%
ALUMINUM	8,264	8,871	-6.8%	8,760	-5.7%
COPPER	13,325	3,971	235.6%	12,980	2.7%
E-MICRO GOLD	9,130	7,405	23.3%	14,150	-35.5%
FERROUS PRODUCTS	4,096	735	457.3%	3,988	2.7%
GOLD	0	0	-	0	-
Gold Kilo	0	3	-100.0%	0	-
IRON ORE 62 CHINA PLATTS FUTURES	160	3,560	-95.5%	240	-33.3%
IRON ORE 62 CHINA TSI FUTURES	9,478	12,898	-26.5%	8,800	7.7%
LNDN ZINC	25	10	150.0%	42	-40.5%
METALS	0	0	-	0	-
SILVER	2,118	1,618	30.9%	2,274	-6.9%
Metals Options					
COMEX COPPER	15,787	7,352	114.7%	30,540	-48.3%
COMEX GOLD	1,080,006	794,099	36.0%	1,369,304	-21.1%
COMEX SILVER	210,531	93,564	125.0%	245,758	-14.3%
COPPER	115	0	-	12	858.3%
COPPER	0	0	-	5	-100.0%
COPPER	0	0	-	0	-
COPPER	0	0	-	0	-
COPPER	0	0	-	0	-
GOLD	4,764	3,944	20.8%	5,927	-19.6%
GOLD	1,530	2,767	-44.7%	5,462	-72.0%
GOLD	2,818	320	780.6%	1,355	108.0%
GOLD	0	51	-100.0%	80	-100.0%
GOLD	0	0	-	0	-
HOT ROLLED COIL STEEL CALL OPTION	400	330	21.2%	300	33.3%
IRON ORE 62 CHINA TSI CALL OPTION	536	7,230	-92.6%	766	-30.0%
IRON ORE 62 CHINA TSI PUT OPTION	80	4,980	-98.4%	90	-11.1%
NYMEX PLATINUM	5,945	4,837	22.9%	5,980	-0.6%
PALLADIUM	834	3,010	-72.3%	2,150	-61.2%
SILVER	358	2	17,800.0%	445	-19.6%
SILVER	270	0	-	428	-36.9%
SILVER	485	5	9,600.0%	118	311.0%
SILVER	0	1	-100.0%	58	-100.0%
SILVER	0	0	-	0	-
TOTAL FUTURES GROUP					
Ag Products Futures	0	2	-100.0%	2	-100.0%
Energy Futures	12,026,743	16,561,219	-27.4%	12,564,930	-4.3%
Metals Futures	1,016,251	1,166,425	-12.9%	1,199,203	-15.3%
TOTAL FUTURES	13,042,994	17,727,646	-26.4%	13,764,135	-5.2%



NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity	Open Interest NOV 2018	Open Interest NOV 2017	% CHG	Open Interest OCT 2018	% CHG
TOTAL OPTIONS GROUP					
Energy Options	7,096,877	6,844,120	3.7%	7,034,153	0.9%
Metals Options	1,324,459	922,492	43.6%	1,668,778	-20.6%
TOTAL OPTIONS	8,421,336	7,766,612	8.4%	8,702,931	-3.2%
TOTAL COMBINED					
Ag Products	0	2	-100.0%	2	-100.0%
Energy	19,123,620	23,405,339	-18.3%	19,599,083	-2.4%
Metals	2,340,710	2,088,917	12.1%	2,867,981	-18.4%
GRAND TOTAL	21,464,330	25,494,258	-15.8%	22,467,066	-4.5%