

NYMEX/COMEX Exchange Open Interest Report - Monthly

	Commodity	Open Interest DEC 2019	Open Interest DEC 2018	% CHG	Open Interest NOV 2019	% CHG
Ag Products Futures						
COCOA TAS	CJ	0	0	-	0	-
COFFEE	KT	0	0	-	0	-
COTTON	TT	1	1	0.0%	0	-
SUGAR 11	YO	0	0	-	0	-
Energy Futures						
CRUDE OIL PHY	CL	2,147,798	2,115,373	1.5%	2,190,986	-2.0%
CRUDE OIL	WS	36	286	-87.4%	36	0.0%
MINY WTI CRUDE OIL	QM	4,024	5,353	-24.8%	4,008	0.4%
BRENT OIL LAST DAY	BZ	222,092	211,938	4.8%	223,009	-0.4%
HEATING OIL PHY	HO	438,793	368,303	19.1%	413,914	6.0%
HTG OIL	BH	110	167	-34.1%	120	-8.3%
MINY HTG OIL	QH	0	1	-100.0%	0	-
RBOB PHY	RB	382,208	390,737	-2.2%	376,874	1.4%
MINY RBOB GAS	QU	0	0	-	0	-
NATURAL GAS	HP	85,205	100,806	-15.5%	81,933	4.0%
LTD NAT GAS	HH	294,699	468,265	-37.1%	301,828	-2.4%
MINY NATURAL GAS	QG	5,155	2,302	123.9%	5,981	-13.8%
PJM MONTHLY	JM	40	550	-92.7%	80	-50.0%
NATURAL GAS PHY	NG	1,291,147	1,233,590	4.7%	1,264,051	2.1%
RBOB GAS	RT	77	88	-12.5%	84	-8.3%
3.5% FUEL OIL CID MED SWA	7D	9	88	-89.8%	18	-50.0%
3.5% FUEL OIL CIF BALMO S	8D	0	0	-	0	-
AEP-DAYTON HUB DAILY	VD	38	68	-44.1%	38	0.0%
AEP-DAYTON HUB MTHLY	VM	0	0	-	0	-
AEP-DAYTON HUB OFF-PEAK M	VP	0	0	-	0	-
ALGON CITY GATES NAT GAS	N7	0	0	-	0	-
ALGONQUIN CITYGATES BASIS	B4	0	0	-	0	-
ANR LOUISIANA BASIS SWAP	ND	0	0	-	0	-
ANR OKLAHOMA	NE	0	180	-100.0%	0	-
ARGUS LLS VS. WTI (ARG) T	E5	13,970	41,645	-66.5%	15,890	-12.1%
ARGUS PROPAN FAR EST INDE	7E	4,898	4,846	1.1%	5,188	-5.6%
ARGUS PROPAN(SAUDI ARAMCO	9N	2,095	2,074	1.0%	1,829	14.5%
AUSTRIALIAN COKE COAL	ACT	0	0	-	0	-
AUSTRIALIAN COKE COAL	ALW	4	72	-94.4%	8	-50.0%
BRENT BALMO SWAP	J9	0	0	-	0	-
BRENT CALENDAR SWAP	CY	21,475	21,050	2.0%	29,713	-27.7%
BRENT CFD SWAP	6W	0	0	-	0	-
BRENT FINANCIAL FUTURES	BB	0	158	-100.0%	0	-
BRENT FINANCIAL FUTURES	MBC	110	0	-	230	-52.2%
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	0	-	0	-
CENTERPOINT BASIS SWAP	PW	0	2,226	-100.0%	0	-
CHICAGO ETHANOL SWAP	CU	33,386	49,872	-33.1%	40,065	-16.7%
CHICAGO ULSD (PLATTS) SWA	4C	0	0	-	0	-
CHICAGO ULSD PL VS HO SPR	5C	1,922	2,228	-13.7%	1,560	23.2%
CHICAGO UNL GAS PL VS RBO	3C	100	125	-20.0%	100	0.0%

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Energy Futures						
CIG BASIS	CI	0	6,669	-100.0%	558	-100.0%
CIG ROCKIES NG INDEX SWA	Z8	0	0	-	0	-
CINERGY HUB OFF-PEAK MONT	EJ	0	10	-100.0%	0	-
CINERGY HUB PEAK MONTH	EM	0	24	-100.0%	0	-
CIN HUB 5MW D AH O PK	K2	0	0	-	0	-
CIN HUB 5MW D AH PK	H5	211	2,576	-91.8%	233	-9.4%
CIN HUB 5MW REAL TIME O P	H4	32,704	149,704	-78.2%	42,904	-23.8%
CIN HUB 5MW REAL TIME PK	H3	1,799	18,374	-90.2%	3,164	-43.1%
COAL SWAP	ACM	0	70	-100.0%	0	-
COAL SWAP	SSI	0	0	-	0	-
COLUMB GULF MAINLINE NG B	5Z	511	773	-33.9%	658	-22.3%
COLUMBIA GULF ONSHORE	GL	0	0	-	0	-
CONWAY NATURAL GASOLINE (OPIS) SWAP	8L	1,478	1,324	11.6%	1,152	28.3%
CONWAY NORMAL BUTANE (OPIS) SWAP	8M	1,321	988	33.7%	1,544	-14.4%
CONWAY PROPANE 5 DECIMALS SWAP	8K	19,501	22,406	-13.0%	22,713	-14.1%
CRUDE OIL	LPS	17,340	24,170	-28.3%	20,535	-15.6%
CRUDE OIL OUTRIGHTS	42	174	759	-77.1%	285	-38.9%
CRUDE OIL OUTRIGHTS	CC5	1,710	300	470.0%	1,935	-11.6%
CRUDE OIL OUTRIGHTS	CPD	0	0	-	0	-
CRUDE OIL OUTRIGHTS	CSN	0	0	-	0	-
CRUDE OIL OUTRIGHTS	CSW	0	2,135	-100.0%	0	-
CRUDE OIL OUTRIGHTS	DAB	540	0	-	0	-
CRUDE OIL OUTRIGHTS	DBL	730	0	-	730	0.0%
CRUDE OIL OUTRIGHTS	FE	0	0	-	0	-
CRUDE OIL OUTRIGHTS	GSW	46	0	-	69	-33.3%
CRUDE OIL OUTRIGHTS	HTT	148,361	119,516	24.1%	157,698	-5.9%
CRUDE OIL OUTRIGHTS	LSW	1,721	0	-	1,887	-8.8%
CRUDE OIL OUTRIGHTS	SSW	0	0	-	0	-
CRUDE OIL OUTRIGHTS	UMD	0	0	-	0	-
CRUDE OIL OUTRIGHTS	UNS	0	0	-	0	-
CRUDE OIL OUTRIGHTS	WCC	0	0	-	0	-
CRUDE OIL OUTRIGHTS	WCW	6,002	11,039	-45.6%	6,733	-10.9%
CRUDE OIL PHY	CLL	0	0	0.0%	0	0.0%
CRUDE OIL PHY	HCL	470	330	42.4%	973	-51.7%
CRUDE OIL SPRDS	38	150	205	-26.8%	150	0.0%
CRUDE OIL SPRDS	ANT	180	0	-	0	-
CRUDE OIL SPRDS	HIL	1,445	0	-	900	60.6%
CRUDE OIL SPRDS	WTT	123,341	144,316	-14.5%	126,768	-2.7%
CRUDE OIL TRADE AT MARKER SINGAPORE	CLS	0	0	0.0%	0	0.0%
DAILY PJM	AOR	5,040	4,200	20.0%	6,048	-16.7%
DAILY PJM	IDO	17,416	20,848	-16.5%	17,952	-3.0%
DAILY PJM	NOC	2,280	21,672	-89.5%	2,736	-16.7%
DAILY PJM	PAP	270	345	-21.7%	260	3.8%
DAILY PJM	PEO	4,480	3,240	38.3%	2,720	64.7%
DAILY PJM	PNO	3,808	20,688	-81.6%	18,496	-79.4%
DAILY PJM	PNP	195	1,133	-82.8%	1,014	-80.8%
DAILY PJM	PWO	12,208	20,064	-39.2%	17,408	-29.9%
DAILY PJM	PWP	644	939	-31.4%	832	-22.6%
DAILY PJM	WOR	8,160	29,568	-72.4%	9,792	-16.7%
DAILY PJM	ZAO	1,008	10,520	-90.4%	1,088	-7.4%
DAILY PJM	ZGO	61,880	43,616	41.9%	36,992	67.3%
DAILY PJM	ZJO	4,536	15,760	-71.2%	16,320	-72.2%
DATED BRENT (PLATTS) DAILY SWAP	7G	0	0	-	0	-

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Energy Futures						
DATED TO FRONTLINE BRENT	FY	745	3,415	-78.2%	795	-6.3%
DIESEL 10P BRG FOB RDM VS	7X	0	0	-	0	-
DIESEL 10PPM BARGES FOB B	U7	0	0	-	0	-
DOMINION TRAN INC - APP I	IH	0	248	-100.0%	0	-
DOMINION TRANSMISSION INC	PG	2,959	12,962	-77.2%	3,672	-19.4%
DUBAI CRUDE OIL BALMO	BI	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	DC	1,039	37,694	-97.2%	1,039	0.0%
DUTCH TTF NATURAL GAS CAL MONTH FUT	TTF	8,806	190	4,534.7%	7,316	20.4%
DY EURO 3.5% FUEL OI RDA	FOR	0	0	-	0	-
EASTERN RAIL DELIVERY CSX	QX	0	0	-	0	-
EAST/WEST FUEL OIL SPREAD	EW	13	42	-69.0%	14	-7.1%
EIA FLAT TAX ONHWAY DIESE	A5	1,268	1,719	-26.2%	1,343	-5.6%
ELEC ERCOT DLY OFF PK	I4	0	0	-	0	-
ELEC ERCOT DLY PEAK	I3	0	0	-	0	-
ELEC ERCOT DLY PEAK	I7	0	0	-	0	-
ELEC ERCOT OFF PEAK	I2	0	0	-	0	-
ELEC FINSETTLED	47	556	1,064	-47.7%	596	-6.7%
ELEC FINSETTLED	49	0	0	-	0	-
ELEC MISO PEAK	4L	0	300	-100.0%	0	-
ELEC MISO PEAK	55	0	0	-	0	-
ELEC NYISO OFF-PEAK	4M	0	6,360	-100.0%	0	-
ELEC NYISO OFF-PEAK	58	0	0	-	0	-
ELECTRICITY ERCOT PEAK	ERE	0	0	-	0	-
ELECTRICITY OFF PEAK	46	10,160	19,552	-48.0%	10,962	-7.3%
ELECTRICITY OFF PEAK	4P	8,160	55,380	-85.3%	16,180	-49.6%
ELECTRICITY OFF PEAK	50	0	0	-	0	-
ELEC WEST POWER OFF-PEAK	MDA	0	0	-	0	-
ELEC WEST POWER PEAK	MDC	0	0	-	0	-
ERCOT DAILY 5MW PEAK	ERW	0	0	-	0	-
ERCOT HOUSTON Z MCPE 5MW PEAK SWAP	I1	0	0	-	0	-
ERCOT NORTH ZMCPE 5MW OFFPEAK	I8	0	0	-	0	-
ERCOT NORTH ZMCPE 5MW OFFPEAK SWAP	I6	0	0	-	0	-
ERCOT NORTH ZMCPE 5MW PEAK	I5	0	0	-	0	-
ETHANOL	MTH	0	0	-	0	0.0%
ETHANOL	Z1B	0	5	-100.0%	0	-
ETHANOL SWAP	MT2	750	400	87.5%	430	74.4%
ETHANOL T2 FOB ROTT INCL DUTY SWAP	Z1	7,149	5,984	19.5%	6,906	3.5%
EURO 1% FUEL OIL NEW BALM	KX	0	0	-	0	-
EURO 3.5% FUEL OIL RDAM B	KR	0	98	-100.0%	95	-100.0%
EURO 3.5% FUEL OIL SPREAD	FK	26	43	-39.5%	20	30.0%
EURO-DENOMINATED PETRO PROD	NCP	0	0	-	0	-
EURO GASOIL 10PPM VS ICE	ET	20	82	-75.6%	0	-
EUROPE 1% FUEL OIL NWE CA	UF	141	241	-41.5%	227	-37.9%
EUROPE 1% FUEL OIL RDAM C	UH	1	3	-66.7%	2	-50.0%
EUROPE 3.5% FUEL OIL MED	UI	52	95	-45.3%	33	57.6%
EUROPE 3.5% FUEL OIL RDAM	UV	3,431	9,061	-62.1%	3,879	-11.5%
EUROPEAN GASOIL (ICE)	7F	122	113	8.0%	144	-15.3%
EUROPEAN NAPHTHA BALMO	KZ	15	40	-62.5%	15	0.0%
EUROPEAN NAPHTHA CRACK SPR	EN	6,052	16,059	-62.3%	6,528	-7.3%
EUROPE DATED BRENT SWAP	UB	0	4,500	-100.0%	25	-100.0%
EUROPE JET KERO NWE CALSW	UJ	3	27	-88.9%	6	-50.0%
EUROPE NAPHTHA CALSWAP	UN	1,401	3,406	-58.9%	1,465	-4.4%
EURO PROPANE CIF ARA SWA	PS	2,365	1,990	18.8%	2,658	-11.0%

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Energy Futures						
FLORIDA GAS ZONE3 BASIS S	FP	0	0	-	0	-
FREIGHT MARKETS	ACB	900	0	-	1,020	-11.8%
FREIGHT MARKETS	BF1	20	0	-	0	-
FREIGHT MARKETS	BF2	15	0	-	0	-
FREIGHT MARKETS	BF3	10	0	-	0	-
FREIGHT MARKETS	FLP	402	1,026	-60.8%	637	-36.9%
FREIGHT MARKETS	FRC	285	115	147.8%	534	-46.6%
FREIGHT MARKETS	FRS	0	0	-	10	-100.0%
FREIGHT MARKETS	T2D	705	2,700	-73.9%	1,055	-33.2%
FREIGHT MARKETS	TC6	0	0	-	0	-
FREIGHT MARKETS	TD3	0	10	-100.0%	0	-
FREIGHT MARKETS	TD8	0	150	-100.0%	0	-
FREIGHT MARKETS	USC	0	0	-	0	-
FUEL OIL CRACK VS ICE	FO	6,738	8,660	-22.2%	8,175	-17.6%
FUEL OIL NWE CRACK VS ICE	FI	156	171	-8.8%	156	0.0%
FUEL OIL (PLATS) CAR CM	1W	1	14	-92.9%	2	-50.0%
FUEL OIL (PLATS) CAR CN	1X	0	25	-100.0%	0	-
FUELOIL SWAP:CARGOES VS.B	FS	451	889	-49.3%	510	-11.6%
GAS EURO-BOB OXY NWE BARGES	7H	2,627	5,912	-55.6%	3,088	-14.9%
GAS EURO-BOB OXY NWE BARGES CRK	7K	16,671	30,947	-46.1%	18,491	-9.8%
GASOIL 0.1 CIF MED SWAP	Z4	0	0	-	0	-
GASOIL 0.1CIF MED VS ICE	Z5	0	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 RDAM BRGS VS I	WQ	2	12	-83.3%	4	-50.0%
GASOIL 0.1 ROTTERDAM BARG	VL	26	46	-43.5%	26	0.0%
GASOIL 10P CRG CIF NW VS	3V	0	0	-	0	-
GASOIL 10PPM VS ICE SWAP	TP	1	59	-98.3%	3	-66.7%
GASOIL BULLET SWAP	BG	0	0	-	0	-
GASOIL CALENDAR SWAP	GX	77	8	862.5%	97	-20.6%
GASOIL CRACK SPREAD CALEN	GZ	11,927	15,272	-21.9%	12,568	-5.1%
GASOIL MINI CALENDAR SWAP	QA	2,134	1,314	62.4%	2,073	2.9%
GERMAN POWER BASELOAD CAL MONTH FUT	DEB	2,227	170	1,210.0%	1,559	42.8%
GROUP THREE ULSD (PLATTS)	A7	0	51	-100.0%	0	-
GROUP THREE UNLEAD GAS (P	A9	200	125	60.0%	250	-20.0%
GRP THREE ULSD(PLT)VS HEA	A6	5,252	6,430	-18.3%	5,212	0.8%
GRP THREE UNL GS (PLT) VS	A8	4,496	5,114	-12.1%	3,466	29.7%
GULF COAST 3% FUEL OIL BA	VZ	363	436	-16.7%	304	19.4%
GULF COAST JET FUEL CLNDR	GE	184	898	-79.5%	44	318.2%
GULF COAST JET VS NYM 2 H	ME	18,547	25,090	-26.1%	20,967	-11.5%
GULF COAST NO.6 FUEL OIL	MF	17,250	36,847	-53.2%	13,943	23.7%
GULF COAST NO.6 FUEL OIL	MG	1,940	3,419	-43.3%	2,100	-7.6%
GULF COAST ULSD CALENDAR	LY	1,188	1,654	-28.2%	1,248	-4.8%
GULF COAST ULSD CRACK SPR	GY	625	635	-1.6%	650	-3.8%
HEATING OIL BALMO CLNDR S	1G	40	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	0	10,120	-100.0%	4,960	-100.0%
HENRY HUB FINANCIAL LAST	NBP	0	0	-	0	-
HENRY HUB FINANCIAL LAST	TTE	0	0	-	0	-
HENRY HUB INDEX SWAP FUTU	IN	4,960	10,120	-51.0%	6,160	-19.5%
HENRY HUB SWAP	NN	776,889	1,053,368	-26.2%	760,130	2.2%
HOUSTON SHIP CHANNEL BASI	NH	5,855	11,324	-48.3%	6,382	-8.3%

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HUSTN SHIP CHNL PIPE SWP	XJ	0	0	-	0	-
ICE BRENT DUBAI SWAP	DB	44,348	36,755	20.7%	45,953	-3.5%
ICE GASOIL BALMO SWAP	U9	0	0	-	0	-
IN DELIVERY MONTH EUA	6T	0	0	-	0	-
INDIANA MISO	FAD	0	5,880	-100.0%	0	-
INDIANA MISO	FTD	3,000	11,760	-74.5%	3,600	-16.7%
INDIANA MISO	FTM	0	0	-	0	-
INDIANA MISO	PDD	248	690	-64.1%	165	50.3%
INDIANA MISO	PTD	390	581	-32.9%	455	-14.3%
INDONESIAN COAL	MCC	0	0	-	0	-
INDONESIAN COAL ICI4	ICI	531	110	382.7%	563	-5.7%
ISO NEW ENGLAND OFF-PEAK	KI	0	0	-	0	-
ISO NEW ENGLAND PK LMP	NI	0	0	-	0	-
JAPAN C&F NAPHTHA CRACK S	JB	27	186	-85.5%	54	-50.0%
JAPAN C&F NAPHTHA SWAP	JA	649	2,180	-70.2%	779	-16.7%
JAPAN NAPHTHA BALMO SWAP	E6	28	9	211.1%	0	-
JET AV FUEL (P) CAR FM ICE GAS SWAP	1V	0	2	-100.0%	0	-
JET CIF NWE VS ICE	JC	82	377	-78.2%	104	-21.2%
JET FUEL BRG FOB RDM VS I	9Q	0	0	-	0	-
JET FUEL CRG CIF NEW VS I	6X	0	0	-	0	-
JET FUEL UP-DOWN BALMO CL	1M	2,146	4,730	-54.6%	1,675	28.1%
JKM LNG Futures	JKM	5,383	4,436	21.3%	6,078	-11.4%
LA CARB DIESEL (OPIS)	LX	0	0	-	0	-
LA CARB DIESEL (OPIS) SWA	KL	1	399	-99.7%	27	-96.3%
LA CARBOB GASOLINE(OPIS)S	JL	100	700	-85.7%	0	-
LA JET FUEL VS NYM NO 2 H	MQ	0	0	-	0	-
LA JET (OPIS) SWAP	JS	1,641	1,429	14.8%	1,350	21.6%
LLS (ARGUS) CALENDAR SWAP	XA	284	521	-45.5%	303	-6.3%
LLS (ARGUS) VS WTI SWAP	WJ	10,564	31,924	-66.9%	12,606	-16.2%
LOS ANGELES CARB GASOLINE	MH	0	10	-100.0%	0	-
MARS (ARGUS) VS WTI SWAP	YX	2,310	3,890	-40.6%	1,470	57.1%
MARS (ARGUS) VS WTI TRD M	YV	17,795	23,535	-24.4%	24,905	-28.5%
MARS BLEND CRUDE OIL	MB	0	0	-	0	-
MCCLOSKEY ARA ARGS COAL	MTF	20,953	27,091	-22.7%	23,144	-9.5%
MCCLOSKEY RCH BAY COAL	MFF	1,916	3,148	-39.1%	2,119	-9.6%
MGF FUT	MGF	0	40	-100.0%	10	-100.0%
MGN1 SWAP FUT	MGN	220	402	-45.3%	230	-4.3%
MICHIGAN BASIS	NF	1,220	2,128	-42.7%	1,344	-9.2%
MICHIGAN MISO	HMO	0	2,968	-100.0%	0	-
MICHIGAN MISO	HMW	0	140	-100.0%	0	-
MINI GAS EUROBOB OXY NWE ARGS BALMO	MEB	90	104	-13.5%	62	45.2%
MINI RBOB V. EBOBARG NWE BRGS BALMO	MXR	0	358	-100.0%	0	-
MINI RBOB V. EBOB(ARGUS) NWE BRGS	MXB	1,545	2,851	-45.8%	1,617	-4.5%
MJC FUT	MJC	60	350	-82.9%	60	0.0%
MNC FUT	MNC	2,214	5,994	-63.1%	2,524	-12.3%
MONT BELVIEU ETHANE 5 DECIMAL	C0	41,638	42,694	-2.5%	41,342	0.7%
MONT BELVIEU ETHANE OPIS BALMO	8C	347	210	65.2%	110	215.5%
MONT BELVIEU LDH PROPANE 5 DECIMAL	B0	128,609	117,906	9.1%	137,850	-6.7%
MONT BELVIEU LDH PROPANE OPIS BALMO	8O	924	2,197	-57.9%	1,604	-42.4%
MONT BELVIEU NATURAL GASOLINE 5 DEC	7Q	19,577	19,319	1.3%	20,809	-5.9%
MONT BELVIEU NATURAL GASOLINE BALMO	R0	625	565	10.6%	685	-8.8%
MONT BELVIEU NORMAL BUTANE 5 DECIMAL	D0	52,366	41,891	25.0%	55,674	-5.9%
MONT BELVIEU NORMAL BUTANE BALMO	8J	1,212	851	42.4%	871	39.2%

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Energy Futures						
NAT GAS BASIS SWAP	TZ6	0	2,555	-100.0%	217	-100.0%
NATURAL GAS	XIC	0	0	-	0	-
NATURAL GAS FIXED PRICE SWAP FUTURES	DSF	0	0	-	0	-
NATURAL GAS INDEX	TZI	0	0	-	0	-
NATURAL GAS PEN SWP	NP	120,039	151,155	-20.6%	126,842	-5.4%
NEPOOL CNCTCT 5MW D AH O	P3	0	0	-	0	-
NEPOOL CONECTIC 5MW D AH	P2	0	0	-	0	-
NEPOOL INTR HUB 5MW D AH	H2	302,176	425,144	-28.9%	315,896	-4.3%
NEPOOL INTR HUB 5MW D AH	U6	15,292	25,124	-39.1%	16,062	-4.8%
NEPOOL NE MASS 5MW D AH O	P8	1,224	14,040	-91.3%	2,427	-49.6%
NEPOOL NE MASS 5MW D AH P	P7	63	765	-91.8%	123	-48.8%
NEPOOL RHD ISLD 5MW D AH	U4	0	0	-	0	-
NEPOOL RHODE IL 5MW D AH	U5	0	0	-	0	-
NEPOOL W CNT MASS 5MW D A	L9	0	0	-	0	-
NEPOOL W CNTR M 5MW D AH	R6	0	0	-	0	-
NEW ENGLAND HUB PEAK DAIL	CE	1,199	1,782	-32.7%	1,248	-3.9%
NEW YORK ETHANOL SWAP	EZ	2,215	923	140.0%	2,285	-3.1%
NEW YORK HUB ZONE G PEAK	GN	2,189	1,716	27.6%	1,184	84.9%
NEW YORK HUB ZONE J PEAK	JN	561	990	-43.3%	1,120	-49.9%
NGPL MID-CONTINENT	NL	2,340	15,350	-84.8%	3,664	-36.1%
NGPL TEX/OK	PD	1,940	28,501	-93.2%	3,855	-49.7%
N ILLINOIS HUB DAILY	UD	68	178	-61.8%	68	0.0%
N ILLINOIS HUB MTHLY	UM	0	0	-	0	-
NO 2 UP-DOWN SPREAD CALEN	UT	0	150	-100.0%	100	-100.0%
NORTHERN NATURAL GAS DEMAR	PE	0	428	-100.0%	0	-
NORTHERN NATURAL GAS VENTU	PF	0	1,344	-100.0%	0	-
NORTHERN ILLINOIS OFF-PEA	UO	0	0	-	0	-
NORTHWEST ROCKIES BASIS S	NR	914	16,579	-94.5%	2,123	-56.9%
N ROCKIES PIPE SWAP	XR	0	59	-100.0%	0	-
NY1% VS GC SPREAD SWAP	VR	1,305	3,240	-59.7%	1,765	-26.1%
NY 2.2% FUEL OIL (PLATTS	Y3	0	0	-	0	-
NY 3.0% FUEL OIL (PLATTS	H1	0	110	-100.0%	0	-
NY HARBOR 1% FUEL OIL BAL	VK	0	0	-	0	-
NY HARBOR HEAT OIL SWP	MP	7,631	11,031	-30.8%	7,974	-4.3%
NY HARBOR LOW SULPUR GAS 1000MBBL	NLS	840	700	20.0%	840	0.0%
NY HARBOR RESIDUAL FUEL 1	MM	2,358	2,129	10.8%	2,434	-3.1%
NY HARBOR RESIDUAL FUEL C	ML	0	50	-100.0%	0	-
NYH NO 2 CRACK SPREAD CAL	HK	3,545	3,552	-0.2%	2,680	32.3%
NYISO A	KA	0	0	-	0	-
NYISO A OFF-PEAK	KB	0	0	-	0	-
NYISO CAPACITY	LHV	280	676	-58.6%	316	-11.4%
NYISO CAPACITY	NNC	0	338	-100.0%	3	-100.0%
NYISO CAPACITY	NRS	28	370	-92.4%	40	-30.0%
NYISO G	KG	0	0	-	0	-
NYISO G OFF-PEAK	KH	0	0	-	0	-
NYISO J	KJ	0	0	-	0	-
NYISO J OFF-PEAK	KK	0	0	-	0	-
NYISO ZONE A 5MW D AH O P	K4	8,560	32,571	-73.7%	9,344	-8.4%
NYISO ZONE A 5MW D AH PK	K3	0	3,615	-100.0%	0	0.0%
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	319,085	528,699	-39.6%	372,789	-14.4%
NYISO ZONE G 5MW D AH PK	T3	18,415	20,243	-9.0%	20,197	-8.8%

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Energy Futures						
NYISO ZONE J 5MW D AH O P	D4	12,840	142,656	-91.0%	14,016	-8.4%
NYISO ZONE J 5MW D AH PK	D3	1,880	11,281	-83.3%	2,056	-8.6%
NYMEX ALUMINUM FUTURES	AN	132	913	-85.5%	384	-65.6%
NYMEX ULSD VS NYMEX HO	UY	550	0	-	550	0.0%
NY ULSD (ARGUS) VS HEATING OIL	7Y	1,363	90	1,414.4%	1,024	33.1%
ONEOK OKLAHOMA NG BASIS	8X	0	0	-	0	-
ONTARIO POWER SWAPS	OFD	0	0	-	0	-
ONTARIO POWER SWAPS	OFM	0	0	-	0	-
ONTARIO POWER SWAPS	OPD	0	0	-	0	-
ONTARIO POWER SWAPS	OPM	0	0	-	0	-
PANHANDLE BASIS SWAP FUTU	PH	1,311	4,753	-72.4%	1,435	-8.6%
PANHANDLE PIPE SWAP	XH	0	0	-	0	-
PERMIAN BASIS SWAP	PM	3,294	4,812	-31.5%	3,356	-1.8%
PETROCHEMICALS	22	106	116	-8.6%	129	-17.8%
PETROCHEMICALS	32	45	84	-46.4%	83	-45.8%
PETROCHEMICALS	3NA	4	44	-90.9%	8	-50.0%
PETROCHEMICALS	51	12	1	1,100.0%	24	-50.0%
PETROCHEMICALS	8I	6,054	4,449	36.1%	6,074	-0.3%
PETROCHEMICALS	91	907	697	30.1%	1,029	-11.9%
PETROCHEMICALS	HPE	0	0	-	0	-
PETROCHEMICALS	MAA	0	0	-	0	-
PETROCHEMICALS	MAC	0	0	-	0	-
PETROCHEMICALS	MAE	1,492	770	93.8%	1,323	12.8%
PETROCHEMICALS	MAS	341	379	-10.0%	358	-4.7%
PETROCHEMICALS	MBE	300	515	-41.7%	575	-47.8%
PETROCHEMICALS	MNB	1,377	2,738	-49.7%	1,544	-10.8%
PETROCHEMICALS	MPS	784	407	92.6%	590	32.9%
PETRO CRCKS & SPRDS ASIA	JNC	0	0	-	0	-
PETRO CRCKS & SPRDS ASIA	STI	0	0	-	0	-
PETRO CRCKS & SPRDS ASIA	STR	315	690	-54.3%	390	-19.2%
PETRO CRCKS & SPRDS ASIA	STS	141	257	-45.1%	182	-22.5%
PETRO CRCKS & SPRDS NA	CRB	6,659	10,465	-36.4%	6,381	4.4%
PETRO CRCKS & SPRDS NA	EXR	2,555	3,314	-22.9%	3,376	-24.3%
PETRO CRCKS & SPRDS NA	FOC	820	500	64.0%	920	-10.9%
PETRO CRCKS & SPRDS NA	GBB	625	1,935	-67.7%	125	400.0%
PETRO CRCKS & SPRDS NA	GCC	0	265	-100.0%	0	-
PETRO CRCKS & SPRDS NA	GCI	2,219	1,731	28.2%	2,203	0.7%
PETRO CRCKS & SPRDS NA	GCM	100	0	-	200	-50.0%
PETRO CRCKS & SPRDS NA	GCU	9,886	21,846	-54.7%	11,332	-12.8%
PETRO CRCKS & SPRDS NA	GFC	0	0	-	0	-
PETRO CRCKS & SPRDS NA	HOB	10,835	4,368	148.1%	10,904	-0.6%
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	175	0	-	100	75.0%
PETRO CRCKS & SPRDS NA	NYH	0	0	-	0	-
PETRO CRCKS & SPRDS NA	RBB	16,561	8,259	100.5%	16,980	-2.5%
PETRO CRCKS & SPRDS NA	RVG	13,634	17,501	-22.1%	14,815	-8.0%
PETRO CRCKS & SPRDS NA	SF3	119	38	213.2%	133	-10.5%
PETRO CRK&SPRD EURO	1NB	935	2,310	-59.5%	770	21.4%
PETRO CRK&SPRD EURO	1ND	0	0	-	0	-
PETRO CRK&SPRD EURO	43	0	0	-	0	-
PETRO CRK&SPRD EURO	BFR	0	0	-	0	-

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Energy Futures						
PETRO CRK&SPRD EURO	BOB	3,136	3,725	-15.8%	3,224	-2.7%
PETRO CRK&SPRD EURO	EGB	0	0	-	0	-
PETRO CRK&SPRD EURO	EGN	0	0	-	0	-
PETRO CRK&SPRD EURO	EOB	35	30	16.7%	40	-12.5%
PETRO CRK&SPRD EURO	EPN	1,202	1,564	-23.1%	1,384	-13.2%
PETRO CRK&SPRD EURO	EVC	1,631	4,151	-60.7%	2,445	-33.3%
PETRO CRK&SPRD EURO	FBT	0	0	-	0	-
PETRO CRK&SPRD EURO	FVB	30	30	0.0%	30	0.0%
PETRO CRK&SPRD EURO	GCB	0	300	-100.0%	0	-
PETRO CRK&SPRD EURO	GOC	13	24	-45.8%	14	-7.1%
PETRO CRK&SPRD EURO	MGB	50	110	-54.5%	60	-16.7%
PETRO CRK&SPRD EURO	MUD	70	23	204.3%	70	0.0%
PETRO CRK&SPRD EURO	NBB	0	0	-	0	-
PETRO CRK&SPRD EURO	NOB	1,038	3,413	-69.6%	1,102	-5.8%
PETRO CRK&SPRD EURO	SFB	0	0	-	0	-
PETROLEUM PRODUCTS	1NM	145	0	-	20	625.0%
PETROLEUM PRODUCTS	EWB	0	0	-	0	-
PETROLEUM PRODUCTS	EWG	2,275	9,077	-74.9%	2,545	-10.6%
PETROLEUM PRODUCTS	H5F	5,396	0	-	5,168	4.4%
PETROLEUM PRODUCTS	JCC	700	0	-	700	0.0%
PETROLEUM PRODUCTS	MBS	0	0	-	0	-
PETROLEUM PRODUCTS	MGS	0	0	-	0	-
PETROLEUM PRODUCTS	MME	0	30	-100.0%	0	-
PETROLEUM PRODUCTS	MPE	0	0	-	0	-
PETROLEUM PRODUCTS	NCC	10	0	-	10	0.0%
PETROLEUM PRODUCTS	R5F	21	0	-	15	40.0%
PETROLEUM PRODUCTS	S53	45	0	-	50	-10.0%
PETROLEUM PRODUCTS	UP5	1,242	0	-	1,125	10.4%
PETROLEUM PRODUCTS	VU	0	0	-	300	-100.0%
PETROLEUM PRODUCTS ASIA	E6M	0	0	-	20	-100.0%
PETROLEUM PRODUCTS ASIA	MJN	545	2,176	-75.0%	680	-19.9%
PETROLEUM PRODUCTS ASIA	MSB	0	0	-	0	-
PETRO OUTRIGHT EURO	0B	293	50	486.0%	282	3.9%
PETRO OUTRIGHT EURO	0C	0	0	-	0	-
PETRO OUTRIGHT EURO	0D	2,031	4,005	-49.3%	1,870	8.6%
PETRO OUTRIGHT EURO	0E	0	11	-100.0%	0	-
PETRO OUTRIGHT EURO	0F	262	739	-64.5%	198	32.3%
PETRO OUTRIGHT EURO	1T	3	27	-88.9%	6	-50.0%
PETRO OUTRIGHT EURO	33	0	0	-	0	-
PETRO OUTRIGHT EURO	5L	10	22	-54.5%	8	25.0%
PETRO OUTRIGHT EURO	63	0	0	-	0	-
PETRO OUTRIGHT EURO	6L	0	0	-	0	-
PETRO OUTRIGHT EURO	7I	0	0	-	46	-100.0%
PETRO OUTRIGHT EURO	7R	12	77	-84.4%	70	-82.9%
PETRO OUTRIGHT EURO	88	0	0	-	0	-
PETRO OUTRIGHT EURO	CBB	0	0	-	0	-
PETRO OUTRIGHT EURO	CGB	0	0	-	0	-
PETRO OUTRIGHT EURO	CPB	328	110	198.2%	225	45.8%
PETRO OUTRIGHT EURO	EFF	25	10	150.0%	19	31.6%
PETRO OUTRIGHT EURO	EFM	1	0	-	2	-50.0%
PETRO OUTRIGHT EURO	ENS	46	55	-16.4%	56	-17.9%
PETRO OUTRIGHT EURO	ESB	0	0	-	0	-
PETRO OUTRIGHT EURO	EWN	207	1,014	-79.6%	282	-26.6%

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Energy Futures						
PETRO OUTRIGHT EURO	FBD	0	0	-	0	-
PETRO OUTRIGHT EURO	FLB	0	0	-	0	-
PETRO OUTRIGHT EURO	GES	0	0	-	0	-
PETRO OUTRIGHT EURO	H5G	1,170	0	-	945	23.8%
PETRO OUTRIGHT EURO	M1B	1,570	0	-	1,293	21.4%
PETRO OUTRIGHT EURO	M35	0	0	-	5	-100.0%
PETRO OUTRIGHT EURO	MBB	0	0	-	5	-100.0%
PETRO OUTRIGHT EURO	MBN	1,867	2,624	-28.8%	1,772	5.4%
PETRO OUTRIGHT EURO	MEF	272	1,033	-73.7%	377	-27.9%
PETRO OUTRIGHT EURO	R53	167	0	-	167	0.0%
PETRO OUTRIGHT EURO	R5M	1,027	0	-	927	10.8%
PETRO OUTRIGHT EURO	R5O	1,855	0	-	1,714	8.2%
PETRO OUTRIGHT EURO	S5F	120	0	-	108	11.1%
PETRO OUTRIGHT EURO	S5M	1,211	0	-	954	26.9%
PETRO OUTRIGHT EURO	S5O	548	0	-	298	83.9%
PETRO OUTRIGHT EURO	SMU	220	63	249.2%	325	-32.3%
PETRO OUTRIGHT EURO	T0	3	27	-88.9%	6	-50.0%
PETRO OUTRIGHT EURO	T2B	0	0	-	0	-
PETRO OUTRIGHT EURO	TMB	0	0	-	0	-
PETRO OUTRIGHT EURO	ULB	0	0	-	0	-
PETRO OUTRIGHT EURO	V0	0	80	-100.0%	0	-
PETRO OUTRIGHT EURO	X0	0	0	-	0	-
PETRO OUTRIGHT NA	FCB	0	0	-	0	-
PETRO OUTRIGHT NA	FOM	0	0	-	0	-
PETRO OUTRIGHT NA	JE	120	75	60.0%	180	-33.3%
PETRO OUTRIGHT NA	JET	2,050	1,865	9.9%	1,850	10.8%
PETRO OUTRIGHT NA	JTB	175	400	-56.3%	250	-30.0%
PETRO OUTRIGHT NA	MBL	304	20	1,420.0%	314	-3.2%
PETRO OUTRIGHT NA	MEN	105	94	11.7%	78	34.6%
PETRO OUTRIGHT NA	MEO	1,622	2,840	-42.9%	1,958	-17.2%
PETRO OUTRIGHT NA	MFD	232	0	-	138	68.1%
PETRO OUTRIGHT NA	MMF	35	101	-65.3%	4	775.0%
PETRO OUTRIGHT NA	NYT	0	0	-	0	-
PETRO OUTRIGHT NA	XER	0	0	-	0	-
PJM AD HUB 5MW REAL TIME	V3	116,800	230,652	-49.4%	133,936	-12.8%
PJM AD HUB 5MW REAL TIME	Z9	13,349	19,339	-31.0%	13,748	-2.9%
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	0	-	0	-
PJM ATSI ELEC	MPD	0	0	-	0	-
PJM BGE DA OFF-PEAK	R3	0	848	-100.0%	0	-
PJM BGE DA PEAK	E3	0	40	-100.0%	0	-
PJM COMED 5MW D AH O PK	D9	0	2,120	-100.0%	0	-
PJM COMED 5MW D AH PK	D8	0	100	-100.0%	0	-
PJM DAILY	JD	960	782	22.8%	960	0.0%
PJM DAYTON DA OFF-PEAK	R7	42,800	68,160	-37.2%	46,720	-8.4%
PJM DAYTON DA PEAK	D7	2,350	4,900	-52.0%	2,570	-8.6%
PJM JCPL DA OFF-PEAK	F2	0	0	-	0	-
PJM JCPL DA PEAK	J2	0	0	-	0	-
PJM NI HUB 5MW REAL TIME	B3	3,845	10,770	-64.3%	4,559	-15.7%
PJM NI HUB 5MW REAL TIME	B6	70,000	88,920	-21.3%	77,752	-10.0%

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Energy Futures						
PJM NILL DA OFF-PEAK	L3	0	145,792	-100.0%	0	0.0%
PJM NILL DA PEAK	N3	0	9,087	-100.0%	0	0.0%
PJM OFF-PEAK LMP SWAP FUT	JP	0	40	-100.0%	0	-
PJM PECO ZONE5MW PEAK CAL MO DAY AH	4N	420	2,960	-85.8%	820	-48.8%
PJM PPL DA OFF-PEAK	F5	0	0	-	0	-
PJM PPL DA PEAK	L5	0	0	-	0	-
PJM PSEG DA OFF-PEAK	W6	10,200	90,455	-88.7%	20,225	-49.6%
PJM PSEG DA PEAK	L6	525	4,235	-87.6%	1,025	-48.8%
PJM WESTH DA OFF-PEAK	E4	39,740	185,580	-78.6%	48,364	-17.8%
PJM WESTHDA PEAK	J4	2,150	10,090	-78.7%	2,634	-18.4%
PJM WESTH RT OFF-PEAK	N9	451,419	983,772	-54.1%	479,163	-5.8%
PJM WESTH RT PEAK	L1	60,164	133,833	-55.0%	50,038	20.2%
PLASTICS	PGP	3,617	2,184	65.6%	3,804	-4.9%
PREMIUM UNLND 10P FOB MED	3G	46	713	-93.5%	71	-35.2%
PREMIUM UNLEAD 10PPM FOB	8G	0	0	-	0	-
PREM UNL GAS 10PPM RDAM FOB BALMO	7N	0	0	-	0	-
PREM UNL GAS 10PPM RDAM FOB SWAP	7L	0	82	-100.0%	0	-
PROPANE NON-LDH MB (OPIS) BALMO SWP	1S	855	1,757	-51.3%	538	58.9%
PROPANE NON-LDH MT. BEL (OPIS) SWP	1R	62,395	57,921	7.7%	59,948	4.1%
RBOB CALENDAR SWAP	RL	12,310	13,995	-12.0%	13,954	-11.8%
RBOB CRACK SPREAD	RM	5,678	4,074	39.4%	6,071	-6.5%
RBOB CRACK SPREAD BALMO S	1E	0	0	-	0	-
RBOB GASOLINE BALMO CLNDR	1D	693	509	36.1%	1,587	-56.3%
RBOB PHY	RBL	0	0	0.0%	0	0.0%
RBOB SPREAD (PLATTS) SWAP	RI	0	0	-	0	-
RBOB VS HEATING OIL SWAP	RH	75	55	36.4%	75	0.0%
SAN JUAN BASIS SWAP	NJ	428	7,712	-94.5%	614	-30.3%
SAN JUAN PIPE SWAP	XX	0	216	-100.0%	0	-
SINGAPORE 180CST BALMO	BS	0	16	-100.0%	0	-
SINGAPORE 380CST BALMO	BT	5	160	-96.9%	78	-93.6%
SINGAPORE 380CST FUEL OIL	SE	2,264	8,973	-74.8%	2,882	-21.4%
SINGAPORE FUEL 180CST CAL	UA	153	575	-73.4%	169	-9.5%
SINGAPORE FUEL OIL SPREAD	SD	155	474	-67.3%	110	40.9%
SINGAPORE GASOIL	MAF	1,474	3,322	-55.6%	3,081	-52.2%
SINGAPORE GASOIL	MTB	65	61	6.6%	65	0.0%
SINGAPORE GASOIL	MTS	2,203	8,887	-75.2%	2,908	-24.2%
SINGAPORE GASOIL	STZ	0	150	-100.0%	0	-
SINGAPORE GASOIL CALENDAR	GDH	0	0	-	0	-
SINGAPORE GASOIL CALENDAR	GDL	0	0	-	0	-
SINGAPORE GASOIL CALENDAR	GHS	0	9	-100.0%	0	-
SINGAPORE GASOIL CALENDAR	MGO	0	21	-100.0%	0	-
SINGAPORE GASOIL CALENDAR	MSG	1,197	388	208.5%	517	131.5%
SINGAPORE GASOIL CALENDAR	SGG	0	0	-	0	-
SINGAPORE GASOIL SWAP	SG	1,943	6,695	-71.0%	1,464	32.7%
SINGAPORE GASOIL VS ICE	GA	6,438	31,773	-79.7%	6,838	-5.8%
SINGAPORE JET KERO BALMO	BX	0	0	-	0	-
SINGAPORE JET KERO GASOIL	RK	450	8,790	-94.9%	900	-50.0%
SINGAPORE JET KEROSENE SW	KS	1,996	2,925	-31.8%	1,630	22.5%
SINGAPORE JET KERO VS. GASOIL BALMO	ZO	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEADED BALMO	1P	0	296	-100.0%	0	-
SINGAPORE MOGAS 92 UNLEADED SWP	1N	8,468	13,065	-35.2%	8,758	-3.3%
SINGAPORE NAPHTHA SWAP	SP	0	0	-	0	-
SING FUEL	MSD	0	0	-	25	-100.0%

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Commodity		Open Interest DEC 2019	Open Interest DEC 2018	% CHG	Open Interest NOV 2019	% CHG
Energy Futures						
SOCAL PIPE SWAP	XN	0	0	-	0	-
SONAT BASIS SWAP FUTURE	SZ	0	0	-	0	-
SOUTH STAR TEX OKLHM KNS	8Z	0	0	-	0	-
Sumas Basis Swap	NK	455	2,698	-83.1%	641	-29.0%
SUMAS NAT GAS PLATTS FIXED PRICE	DVS	0	0	-	0	-
TC2 ROTTERDAM TO USAC 37K	TM	225	265	-15.1%	469	-52.0%
TC5 RAS TANURA TO YOKOHAM	TH	1,385	1,205	14.9%	1,275	8.6%
TCO BASIS SWAP	TC	1,220	4,932	-75.3%	1,344	-9.2%
TCO NG INDEX SWAP	Q1	0	0	-	0	-
TD3 MEG TO JAPAN 250K MT	TL	9,122	8,591	6.2%	12,109	-24.7%
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	0	-	0	-
TETCO M-3 INDEX	IX	0	0	-	0	-
Tetco STX Basis	TX	0	0	-	0	-
TEXAS EASTERN ZONE M-3 BA	NX	914	2,364	-61.3%	976	-6.4%
TEXAS GAS ZONE1 NG BASIS	9F	0	0	-	0	-
Transco Zone 3 Basis	CZ	0	0	-	0	-
TRANSCO ZONE 3 NG INDEX S	Y6	0	0	-	0	-
TRANSCO ZONE4 BASIS SWAP	TR	1,539	3,172	-51.5%	1,671	-7.9%
TRANSCO ZONE 4 NAT GAS IN	B2	0	0	-	0	-
TRANSCO ZONE 6 BASIS SWAP	NZ	0	180	-100.0%	0	-
TRANSCO ZONE 6 INDEX	IT	0	0	-	0	-
UCM FUT	UCM	0	20	-100.0%	0	-
UK NBP NAT GAS CAL MTH FUT	UKG	566	265	113.6%	360	57.2%
ULSD 10PPM CIF MED SWAP	Z6	0	0	-	0	-
ULSD 10PPM CIF MED VS ICE	Z7	0	0	-	0	-
ULSD 10PPM CIF NW BALMO S	B1	0	0	-	0	-
ULSD UP-DOWN BALMO SWP	1L	9,100	3,600	152.8%	4,785	90.2%
UP DOWN GC ULSD VS NMX HO	LT	45,534	41,595	9.5%	58,374	-22.0%
WAHA BASIS	NW	685	2,857	-76.0%	751	-8.8%
WAHA INDEX SWAP FUTURE	IY	0	0	-	0	-
WESTERN RAIL DELIVERY PRB	QP	0	0	-	0	-
WTI-BRENT BULLET SWAP	BY	470	5,454	-91.4%	762	-38.3%
WTI-BRENT CALENDAR SWAP	BK	173,688	136,220	27.5%	175,151	-0.8%
WTI CALENDAR	CS	187,390	163,218	14.8%	182,194	2.9%
WTS (ARGUS) VS WTI SWAP	FF	68,238	55,229	23.6%	65,152	4.7%
WTS (ARGUS) VS WTI TRD MT	FH	3,437	4,568	-24.8%	3,776	-9.0%
Energy Options						
12 MO GASOIL CAL SWAP SPR	GXZ	0	0	-	0	-
BRENT 1 MONTH CAL	AA	0	0	-	0	-
BRENT CALENDAR SWAP	BA	9,146	7,337	24.7%	9,189	-0.5%
BRENT CRUDE OIL 12 M CSO	9Y	0	0	-	0	-
BRENT CRUDE OIL 1 M CSO	9C	500	36,000	-98.6%	2,000	-75.0%
BRENT CRUDE OIL 6 M CSO	9L	0	0	-	0	-
BRENT OIL LAST DAY	BE	15,070	92,421	-83.7%	12,140	24.1%
BRENT OIL LAST DAY	BZO	83,260	167,321	-50.2%	72,491	14.9%
BRENT OIL LAST DAY	OS	0	150	-100.0%	0	-
COAL API2 INDEX	CLA	0	145	-100.0%	335	-100.0%
COAL API2 INDEX	CQA	0	100	-100.0%	175	-100.0%
COAL API2 INDEX	MTC	0	0	-	0	-
COAL API4 INDEX	RLA	0	0	-	0	-

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Energy Options						
COAL API4 INDEX	RQA	0	0	-	0	-
COAL SWAP	CPF	0	0	-	0	-
COAL SWAP	RPF	0	0	-	0	-
CRUDE OIL	6Y	0	0	-	150	-100.0%
CRUDE OIL 1MO	WA	310,050	486,700	-36.3%	368,625	-15.9%
CRUDE OIL APO	AO	391,793	307,411	27.4%	377,796	3.7%
CRUDE OIL CALNDR STRIP	6F	0	0	0.0%	200	-100.0%
CRUDE OIL OUTRIGHTS	AH	0	6,000	-100.0%	0	-
CRUDE OIL OUTRIGHTS	DBP	0	0	-	0	-
CRUDE OIL OUTRIGHTS	WCI	0	260	-100.0%	0	-
CRUDE OIL PHY	CD	0	0	-	0	-
CRUDE OIL PHY	LC	52,193	61,335	-14.9%	49,763	4.9%
CRUDE OIL PHY	LO	1,725,407	2,838,045	-39.2%	1,682,390	2.6%
CRUDE OIL PHY	LO1	7,505	2,881	160.5%	8,166	-8.1%
CRUDE OIL PHY	LO2	3,261	659	394.8%	2,873	13.5%
CRUDE OIL PHY	LO3	911	46	1,880.4%	318	186.5%
CRUDE OIL PHY	LO4	1	0	0.0%	0	-
CRUDE OIL PHY	LO5	0	0	-	0	0.0%
ELEC MISO PEAK	9T	0	0	-	0	-
ETHANOL	CE1	0	0	-	0	-
ETHANOL	CE3	0	0	-	0	-
ETHANOL SWAP	CVR	9,460	7,457	26.9%	12,900	-26.7%
ETHANOL SWAP	GVR	300	2,231	-86.6%	60	400.0%
EUROPEAN JET KEROSENE NWE (PLATTS) AVG PRC	30	0	0	-	0	-
FREIGHT MARKETS	TDT	0	0	-	1,200	-100.0%
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	404	1,187	-66.0%	39	935.9%
HEATING OIL PHY	OH	21,848	58,351	-62.6%	26,565	-17.8%
HENRY HUB FINANCIAL LAST	E7	11,381	5,514	106.4%	11,259	1.1%
HO 1 MONTH CLNDR OPTIONS	FA	350	2,100	-83.3%	400	-12.5%
LLS CRUDE OIL	WJO	0	0	0.0%	0	-
LLS CRUDE OIL	YVO	0	0	-	0	-
MCCLOSKEY ARA ARGS COAL	MTO	375	45	733.3%	350	7.1%
MCCLOSKEY RCH BAY COAL	MFO	0	240	-100.0%	35	-100.0%
NATURAL GAS	G10	0	0	-	0	-
NATURAL GAS 1 M CSO FIN	G4	271,909	84,759	220.8%	214,377	26.8%
NATURAL GAS 2 M CSO FIN	G2	0	0	-	10,125	-100.0%
NATURAL GAS 3 M CSO FIN	G3	23,250	0	-	0	-
NATURAL GAS 5 M CSO FIN	G5	3,900	0	-	3,600	8.3%
NATURAL GAS 6 M CSO FIN	G6	60,000	20,750	189.2%	47,700	25.8%
NATURAL GAS OPTION ON CALENDAR STRP	6J	9,224	3,884	137.5%	21,524	-57.1%
NATURAL GAS PHY	KD	0	0	0.0%	0	0.0%
NATURAL GAS PHY	LN	1,793,209	1,946,970	-7.9%	1,799,989	-0.4%
NATURAL GAS PHY	ON	115,620	161,052	-28.2%	116,767	-1.0%
NATURAL GAS WINTER STRIP	6I	0	0	-	0	-
N ROCKIES PIPE SWAP	ZR	3,356	2,974	12.8%	4,658	-28.0%
NY HARBOR HEAT OIL SWP	AT	7,401	16,470	-55.1%	9,157	-19.2%
NYISO ZONE G 5MW PEAK OPTIONS	9U	0	0	-	0	-
NYMEX EUROPEAN GASOIL APO	F7	0	0	-	0	-
PANHANDLE PIPE SWAP	PU	0	0	-	0	-
PETROCHEMICALS	4H	1,362	3,858	-64.7%	2,141	-36.4%

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Energy Options					
PETROCHEMICALS 4J	75	985	-92.4%	150	-50.0%
PETROCHEMICALS 4K	240	880	-72.7%	260	-7.7%
PETROCHEMICALS CPR	15	0	-	20	-25.0%
PETRO OUTRIGHT EURO 8H	0	0	-	0	-
PETRO OUTRIGHT EURO BCO	24	0	-	24	0.0%
PETRO OUTRIGHT NA DAP	646	798	-19.0%	632	2.2%
PJM WES HUB PEAK CAL MTH 6OA	1,040	660	57.6%	1,540	-32.5%
PJM WES HUB PEAK CAL MTH JOA	0	0	-	0	-
PJM WES HUB PEAK LMP 50MW PMA	512	1,787	-71.3%	512	0.0%
RBOB 1MO CAL SPD OPTIONS ZA	0	0	-	0	-
RBOB CALENDAR SWAP RA	255	205	24.4%	260	-1.9%
RBOB CRACK RX	0	2	-100.0%	0	-
RBOB PHY OB	6,057	11,826	-48.8%	5,893	2.8%
RBOB PHY RF	0	0	-	0	-
ROTTERDAM 3.5%FUEL OIL CL Q6	0	0	-	0	-
SAN JUAN PIPE SWAP PJ	2,640	1,919	37.6%	3,880	-32.0%
SHORT TERM C15	0	0	-	0	-
SHORT TERM U11	0	0	-	0	-
SHORT TERM U12	0	0	-	0	-
SHORT TERM U13	0	0	-	0	-
SHORT TERM U14	0	0	-	0	-
SHORT TERM U15	0	0	-	0	-
SHORT TERM U22	0	0	-	0	-
SHORT TERM U23	0	0	-	0	-
SHORT TERM U24	0	0	-	0	-
SHORT TERM U25	0	0	-	0	-
SHORT TERM U26	0	0	-	0	-
SHORT TERM NATURAL GAS U01	0	0	-	0	-
SHORT TERM NATURAL GAS U02	0	0	-	500	-100.0%
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	-
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	-
SHORT TERM NATURAL GAS U31	0	0	0.0%	0	-
SINGAPORE GASOIL CALENDAR M2	0	0	-	0	-
SINGAPORE JET FUEL CALEND N2	0	0	-	0	-
SOCAL PIPE SWAP ZN	0	0	-	0	-
WTI-BRENT BULLET SWAP BV	115,875	104,434	11.0%	110,550	4.8%
WTI CRUDE OIL 1 M CSO FI 7A	96,500	122,750	-21.4%	147,325	-34.5%

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Metals Futures						
COMEX GOLD	GC	786,422	451,832	74.1%	674,822	16.5%
NYMEX HOT ROLLED STEEL	HR	14,858	13,978	6.3%	17,206	-13.6%
NYMEX PLATINUM	PL	99,045	82,839	19.6%	90,461	9.5%
PALLADIUM	PA	23,658	26,781	-11.7%	25,311	-6.5%
URANIUM	UX	2,410	4,108	-41.3%	2,406	0.2%
COMEX SILVER	SI	229,725	176,289	30.3%	204,547	12.3%
COMEX E-Mini GOLD	QO	2,670	1,007	165.1%	2,356	13.3%
COMEX E-Mini SILVER	QI	373	206	81.1%	213	75.1%
COMEX COPPER	HG	266,891	224,956	18.6%	209,490	27.4%
COMEX MINY COPPER	QC	122	33	269.7%	101	20.8%
ALUMINUM	A38	8	112	-92.9%	18	-55.6%
ALUMINUM	AEP	16,081	12,341	30.3%	15,301	5.1%
ALUMINUM	ALA	820	1,145	-28.4%	870	-5.7%
ALUMINUM	ALI	267	0	-	287	-7.0%
ALUMINUM	AUP	27,985	32,499	-13.9%	27,647	1.2%
ALUMINUM	CUP	300	0	-	0	-
ALUMINUM	EDP	12,754	11,022	15.7%	12,937	-1.4%
ALUMINUM	MJP	4,420	7,528	-41.3%	4,490	-1.6%
COPPER	HGS	11,356	13,230	-14.2%	11,064	2.6%
FERROUS PRODUCTS	BUS	1,942	4,120	-52.9%	2,292	-15.3%
GOLD	GPS	0	0	-	0	-
GOLD	SGC	114	0	-	80	42.5%
GOLD	SGU	234	0	-	260	-10.0%
Gold Kilo	GCK	0	0	-	0	-
IRON ORE 62 CHINA PLATTS FUTURES	PIO	0	80	-100.0%	0	-
IRON ORE 62 CHINA TSI FUTURES	TIO	4,565	8,697	-47.5%	4,753	-4.0%
LNDN ZINC	ZNC	0	28	-100.0%	0	-
MICRO GOLD	MGC	25,779	10,532	144.8%	21,830	18.1%
SILVER	SIL	2,300	1,191	93.1%	2,429	-5.3%
Metals Options						
COMEX COPPER	HX	26,511	17,984	47.4%	31,301	-15.3%
COMEX GOLD	OG	1,259,675	1,171,325	7.5%	1,244,841	1.2%
COMEX SILVER	SO	130,541	221,151	-41.0%	117,351	11.2%
COPPER	H1E	12	6	100.0%	135	-91.1%
COPPER	H2E	10	0	-	60	-83.3%
COPPER	H3E	0	0	-	0	-
COPPER	H4E	0	0	-	0	-
COPPER	H5E	0	0	-	0	0.0%
GOLD	OG1	14,554	5,839	149.3%	12,261	18.7%
GOLD	OG2	8,483	6,422	32.1%	6,113	38.8%
GOLD	OG3	3,829	2,119	80.7%	3,079	24.4%
GOLD	OG4	456	0	0.0%	0	-
GOLD	OG5	0	0	-	0	0.0%
HOT ROLLED COIL STEEL CALL OPTION	HRO	150	300	-50.0%	350	-57.1%
HOT ROLLED COIL STEEL PUT OPTION	HRO	150	0	-	150	0.0%
IRON ORE 62 CHINA TSI CALL OPTION	ICT	420	328	28.0%	870	-51.7%
IRON ORE 62 CHINA TSI PUT OPTION	ICT	235	70	235.7%	410	-42.7%
NYMEX PLATINUM	PO	5,905	4,413	33.8%	5,555	6.3%
PALLADIUM	PAO	1,691	1,124	50.4%	1,417	19.3%
SILVER	SO1	1,886	102	1,749.0%	1,139	65.6%



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Metals Options						
SILVER	SO2	739	184	301.6%	672	10.0%
SILVER	SO3	119	294	-59.5%	12	891.7%
SILVER	SO4	0	0	0.0%	0	-
SILVER	SO5	0	0	-	0	0.0%
TOTAL FUTURES GROUP						
Ag Products	Futures	1	1	0.0%	0	-
Energy	Futures	9,110,203	11,723,179	-22.3%	9,354,196	-2.6%
Metals	Futures	1,535,099	1,084,554	41.5%	1,331,171	15.3%
TOTAL FUTURES		10,645,303	12,807,734	-16.9%	10,685,367	-0.4%
TOTAL OPTIONS GROUP						
Energy	Options	5,156,325	6,570,899	-21.5%	5,141,003	0.3%
Metals	Options	1,455,366	1,431,661	1.7%	1,425,716	2.1%
TOTAL OPTIONS		6,611,691	8,002,560	-17.4%	6,566,719	0.7%
TOTAL COMBINED						
Ag Products		1	1	0.0%	0	-
Energy		14,266,528	18,294,078	-22.0%	14,495,199	-1.6%
Metals		2,990,465	2,516,215	18.8%	2,756,887	8.5%
GRAND TOTAL		17,256,994	20,810,294	-17.1%	17,252,086	0.0%