

NYMEX/COMEX Exchange Open Interest Report - Monthly

| | Commodity | Open Interest FEB 2016 | Open Interest FEB 2015 | % CHG | Open Interest JAN 2016 | % CHG |
|---|-----------|---------------------------|---------------------------|----------|---------------------------|----------|
| Commodities and Alternative Investments Futures | | | | | | |
| COCOA TAS | CJ | 6 | 7 | -14.3% | 45 | -86.7% |
| COFFEE | KT | 17 | 11 | 54.5% | 3 | 466.7% |
| COTTON | TT | 6 | 15 | -60.0% | 6 | 0.0% |
| SUGAR 11 | YO | 22 | 51 | -56.9% | 24 | -8.3% |
| Energy Futures | | | | | | |
| CRUDE OIL PHY | CL | 1,780,593 | 1,714,337 | 3.9% | 1,841,290 | -3.3% |
| CRUDE OIL | WS | 5,562 | 20,044 | -72.3% | 19,485 | -71.5% |
| MINY WTI CRUDE OIL | QM | 7,735 | 7,701 | 0.4% | 8,872 | -12.8% |
| BRENT OIL LAST DAY | BZ | 174,427 | 155,479 | 12.2% | 179,797 | -3.0% |
| HEATING OIL PHY | HO | 361,825 | 371,915 | -2.7% | 355,447 | 1.8% |
| HTG OIL | BH | 2,092 | 54 | 3,774.1% | 2,110 | -0.9% |
| MINY HTG OIL | QH | 2 | 2 | 0.0% | 2 | 0.0% |
| RBOB PHY | RB | 406,067 | 352,484 | 15.2% | 386,463 | 5.1% |
| MINY RBOB GAS | QU | 0 | 2 | -100.0% | 0 | 0.0% |
| NATURAL GAS | HP | 103,723 | 91,801 | 13.0% | 97,407 | 6.5% |
| LTD NAT GAS | HH | 289,138 | 394,818 | -26.8% | 284,731 | 1.5% |
| MINY NATURAL GAS | QG | 3,117 | 10,290 | -69.7% | 2,671 | 16.7% |
| PJM MONTHLY | JM | 12,000 | 18,089 | -33.7% | 12,252 | -2.1% |
| NATURAL GAS PHY | NG | 1,035,699 | 980,113 | 5.7% | 925,938 | 11.9% |
| RBOB GAS | RT | 4,289 | 953 | 350.1% | 4,586 | -6.5% |
| 3.5% FUEL OIL CID MED SWA | 7D | 781 | 213 | 266.7% | 583 | 34.0% |
| 3.5% FUEL OIL CIF BALMO S | 8D | 60 | 40 | 50.0% | 5 | 1,100.0% |
| AEP-DAYTON HUB DAILY | VD | 268 | 0 | - | 278 | -3.6% |
| AEP-DAYTON HUB MTHLY | VM | 1,699 | 3,042 | -44.1% | 1,776 | -4.3% |
| AEP-DAYTON HUB OFF-PEAK M | VP | 1,481 | 3,518 | -57.9% | 1,584 | -6.5% |
| ALGON CITY GATES NAT GAS | N7 | 0 | 0 | - | 0 | - |
| ALGONQUIN CITYGATES BASIS | B4 | 1,357 | 204 | 565.2% | 950 | 42.8% |
| ANR LOUISIANA BASIS SWAP | ND | 856 | 2,140 | -60.0% | 856 | 0.0% |
| ANR OKLAHOMA | NE | 7,334 | 12,100 | -39.4% | 7,385 | -0.7% |
| APPALACHIAN COAL (PHY) | QL | 105 | 879 | -88.1% | 110 | -4.5% |
| ARGUS LLS VS. WTI (ARG) T | E5 | 19,445 | 11,430 | 70.1% | 15,942 | 22.0% |
| ARGUS PROPAN FAR EST INDE | 7E | 1,450 | 308 | 370.8% | 1,324 | 9.5% |
| ARGUS PROPAN(SAUDI ARAMCO | 9N | 970 | 451 | 115.1% | 908 | 6.8% |
| AUSTRIALIAN COKE COAL | ALW | 796 | 1,082 | -26.4% | 687 | 15.9% |
| BRENT BALMO SWAP | J9 | 323 | 152 | 112.5% | 20 | 1,515.0% |
| BRENT CALENDAR SWAP | CY | 16,333 | 30,919 | -47.2% | 16,653 | -1.9% |
| BRENT CFD(PLATTS) VS FRNT | 1C | 0 | 0 | - | 0 | - |
| BRENT CFD SWAP | 6W | 0 | 0 | - | 0 | - |
| BRENT FINANCIAL FUTURES | BB | 7,093 | 12,380 | -42.7% | 7,786 | -8.9% |
| BRENT FINANCIAL FUTURES | MBC | 1,394 | 0 | - | 2,475 | -43.7% |
| BRENT FINANCIAL FUTURES | MDB | 40 | 0 | - | 60 | -33.3% |
| BRENT OIL LAST DAY | BZL | 0 | 0 | 0.0% | 0 | 0.0% |
| BRENT OIL LAST DAY | BZS | 0 | 0 | 0.0% | 0 | 0.0% |
| CANADIAN LIGHT SWEET OIL | CIL | 5,532 | 753 | 634.7% | 5,950 | -7.0% |
| CARBON EUA EMISSIONS EURO | RC | 0 | 0 | - | 0 | - |
| CENTERPOINT BASIS SWAP | PW | 16,329 | 10,647 | 53.4% | 16,880 | -3.3% |
| CENTERPOINT EAST INDEX | II | 0 | 336 | -100.0% | 0 | - |
| CENTER POINT NAT GAS FIXED PRICE | DAC | 0 | 0 | - | 0 | - |
| CHICAGO ETHANOL SWAP | CU | 44,425 | 46,470 | -4.4% | 42,552 | 4.4% |
| CHICAGO ULSD (PLATTS) SWA | 4C | 33 | 75 | -56.0% | 36 | -8.3% |

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| Energy Futures | | | | | | |
| CHICAGO ULSD PL VS HO SPR | 5C | 2,143 | 2,404 | -10.9% | 1,841 | 16.4% |
| CHICAGO UNL GAS PL VS RBO | 3C | 1,119 | 293 | 281.9% | 1,122 | -0.3% |
| CIG BASIS | CI | 43,616 | 12,975 | 236.2% | 36,631 | 19.1% |
| CIG ROCKIES NG INDEX SWA | Z8 | 930 | 0 | - | 0 | - |
| CINERGY HUB OFF-PEAK MONT | EJ | 708 | 1,114 | -36.4% | 698 | 1.4% |
| CINERGY HUB PEAK MONTH | EM | 462 | 1,286 | -64.1% | 496 | -6.9% |
| CIN HUB 5MW D AH O PK | K2 | 356,560 | 330,312 | 7.9% | 350,280 | 1.8% |
| CIN HUB 5MW D AH PK | H5 | 23,172 | 21,305 | 8.8% | 22,043 | 5.1% |
| CIN HUB 5MW REAL TIME O P | H4 | 980,240 | 553,848 | 77.0% | 975,696 | 0.5% |
| CIN HUB 5MW REAL TIME PK | H3 | 47,038 | 17,875 | 163.1% | 34,762 | 35.3% |
| COAL SWAP | ACM | 945 | 820 | 15.2% | 930 | 1.6% |
| COAL SWAP | SSI | 158 | 923 | -82.9% | 191 | -17.3% |
| COLUMB GULF MAINLINE NG B | 5Z | 34,588 | 39,601 | -12.7% | 36,010 | -3.9% |
| COLUMBIA GULF MAIN NAT G | L2 | 0 | 620 | -100.0% | 930 | -100.0% |
| COLUMBIA GULF NAT GAS FIXED PRICE | DCE | 0 | 0 | - | 0 | - |
| COLUMBIA GULF ONSHORE | GL | 26,395 | 27,403 | -3.7% | 27,207 | -3.0% |
| CONWAY NATURAL GASOLINE (OPIS) SWAP | 8L | 733 | 261 | 180.8% | 507 | 44.6% |
| CONWAY NORMAL BUTANE (OPIS) SWAP | 8M | 415 | 372 | 11.6% | 529 | -21.6% |
| CONWAY PROPANE 5 DECIMALS SWAP | 8K | 14,122 | 10,362 | 36.3% | 13,255 | 6.5% |
| CRUDE OIL | LPS | 15,028 | 0 | - | 12,965 | 15.9% |
| CRUDE OIL LAST DAY | 26 | 0 | 0 | - | 0 | - |
| CRUDE OIL OUTRIGHTS | 42 | 23 | 569 | -96.0% | 14 | 64.3% |
| CRUDE OIL OUTRIGHTS | DBL | 1,120 | 1,005 | 11.4% | 2,820 | -60.3% |
| CRUDE OIL OUTRIGHTS | FE | 0 | 0 | - | 0 | - |
| CRUDE OIL OUTRIGHTS | WCC | 17,189 | 12,083 | 42.3% | 17,540 | -2.0% |
| CRUDE OIL PHY | CLL | 0 | 0 | 0.0% | 0 | 0.0% |
| CRUDE OIL SPRDS | 38 | 325 | 150 | 116.7% | 225 | 44.4% |
| CRUDE OIL SPRDS | KE | 0 | 0 | - | 0 | - |
| CRUDE OIL SPRDS | WTT | 5,719 | 300 | 1,806.3% | 5,491 | 4.2% |
| CRUDE OIL TRADE AT MARKER SINGAPORE | CLS | 0 | 0 | 0.0% | 0 | 0.0% |
| DAILY PJM | AOR | 19,776 | 0 | - | 29,664 | -33.3% |
| DAILY PJM | IDO | 22,641 | 0 | - | 27,592 | -17.9% |
| DAILY PJM | NOC | 9,696 | 0 | - | 11,664 | -16.9% |
| DAILY PJM | PAP | 1,070 | 0 | - | 780 | 37.2% |
| DAILY PJM | PEO | 17,640 | 0 | - | 14,880 | 18.5% |
| DAILY PJM | PNO | 28,289 | 0 | - | 25,336 | 11.7% |
| DAILY PJM | PNP | 1,172 | 0 | - | 812 | 44.3% |
| DAILY PJM | PWO | 47,245 | 0 | - | 57,040 | -17.2% |
| DAILY PJM | PWP | 3,235 | 0 | - | 2,470 | 31.0% |
| DAILY PJM | WOR | 39,648 | 0 | - | 56,016 | -29.2% |
| DAILY PJM | ZAO | 26,345 | 0 | - | 32,240 | -18.3% |
| DAILY PJM | ZGO | 14,969 | 0 | - | 17,488 | -14.4% |
| DAILY PJM | ZJO | 5,973 | 0 | - | 10,416 | -42.7% |
| DATED BRENT (PLATTS) DAILY SWAP | 7G | 0 | 0 | - | 0 | - |
| DATED TO FRONTLINE BRENT | FY | 8,258 | 5,267 | 56.8% | 6,368 | 29.7% |
| DEMARC INDEX FUTURE | DI | 0 | 0 | - | 0 | - |
| DIESEL 10P BRG FOB RDM VS | 7X | 0 | 10 | -100.0% | 0 | - |
| DIESEL 10PPM BARGES FOB B | U7 | 0 | 0 | - | 0 | - |
| DIESEL10PPM BARG VS ICE LS | LSE | 0 | 0 | - | 0 | - |
| DOMINION TRAN INC - APP I | IH | 1,278 | 0 | - | 751 | 70.2% |
| DOMINION TRANSMISSION INC | PG | 40,838 | 14,509 | 181.5% | 38,921 | 4.9% |
| DUBAI CRUDE OIL BALMO | BI | 0 | 100 | -100.0% | 0 | - |
| DUBAI CRUDE OIL CALENDAR | DC | 2,653 | 3,783 | -29.9% | 4,371 | -39.3% |

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| Energy Futures | | | | | | |
| DY EURO 3.5% FUEL OI RDA | FOR | 0 | 0 | - | 0 | - |
| EASTERN RAIL DELIVERY CSX | QX | 2,865 | 5,970 | -52.0% | 2,910 | -1.5% |
| EAST/WEST FUEL OIL SPREAD | EW | 461 | 2,079 | -77.8% | 685 | -32.7% |
| EIA FLAT TAX ONHWAY DIESE | A5 | 5,682 | 4,830 | 17.6% | 6,071 | -6.4% |
| ELEC ERCOT DLY OFF PK | R4 | 0 | 0 | - | 0 | - |
| ELEC ERCOT DLY PEAK | I7 | 72 | 0 | - | 78 | -7.7% |
| ELEC ERCOT DLY PEAK | I9 | 0 | 0 | - | 0 | - |
| ELEC ERCOT DLY PEAK | N1 | 0 | 5,170 | -100.0% | 105 | -100.0% |
| ELEC ERCOT DLY PEAK | R1 | 30 | 0 | - | 30 | 0.0% |
| ELEC ERCOT OFF PEAK | ERU | 0 | 0 | - | 0 | - |
| ELEC ERCOT OFF PEAK | O1 | 0 | 93,632 | -100.0% | 0 | - |
| ELEC FINSETTLED | 47 | 2,804 | 1,075 | 160.8% | 1,534 | 82.8% |
| ELEC FINSETTLED | 49 | 1,175 | 0 | - | 1,275 | -7.8% |
| ELEC MISO PEAK | 4L | 1,351 | 1,275 | 6.0% | 1,531 | -11.8% |
| ELEC MISO PEAK | 55 | 1,956 | 470 | 316.2% | 2,036 | -3.9% |
| ELEC NYISO OFF-PEAK | 4M | 24,340 | 23,520 | 3.5% | 28,156 | -13.6% |
| ELEC NYISO OFF-PEAK | 58 | 35,904 | 8,512 | 321.8% | 37,600 | -4.5% |
| ELECTRICITY ERCOT PEAK | ERE | 0 | 0 | - | 0 | - |
| ELECTRICITY OFF PEAK | 46 | 51,544 | 19,606 | 162.9% | 28,064 | 83.7% |
| ELECTRICITY OFF PEAK | 4P | 0 | 8,512 | -100.0% | 0 | - |
| ELECTRICITY OFF PEAK | 50 | 21,400 | 0 | - | 23,520 | -9.0% |
| EL PASO PERMIAN INDEX SWA | IL | 372 | 0 | - | 0 | - |
| EMMISSIONS | CPL | 0 | 0 | - | 0 | - |
| ERCOT NORTH ZMCPE 5MW OFFPEAK | I8 | 480 | 0 | - | 864 | -44.4% |
| ERCOT NORTH ZMCPE 5MW OFFPEAK SWAP | I6 | 19,600 | 87,360 | -77.6% | 21,400 | -8.4% |
| ERCOT NORTH ZMCPE 5MW PEAK | I5 | 1,498 | 8,625 | -82.6% | 1,750 | -14.4% |
| ETHANOL T2 FOB ROTT INCL DUTY SWAP | Z1 | 3,303 | 3,159 | 4.6% | 2,990 | 10.5% |
| EU LOW SULPHUR GASOIL CRACK | LSC | 0 | 0 | - | 0 | - |
| EURO 1% FUEL OIL NEW BALM | KX | 37 | 0 | - | 173 | -78.6% |
| EURO 3.5% FUEL OIL M CRK | FL | 0 | 0 | - | 0 | - |
| EURO 3.5% FUEL OIL RDAM B | KR | 330 | 1,177 | -72.0% | 277 | 19.1% |
| EURO 3.5% FUEL OIL SPREAD | FK | 924 | 2,489 | -62.9% | 1,156 | -20.1% |
| EURO-DENOMINATED PETRO PROD | IBE | 0 | 0 | - | 0 | - |
| EURO-DENOMINATED PETRO PROD | MFE | 0 | 0 | - | 0 | - |
| EURO-DENOMINATED PETRO PROD | NCP | 0 | 462 | -100.0% | 70 | -100.0% |
| EURO GASOIL 10 CAL SWAP | GT | 3 | 0 | - | 3 | 0.0% |
| EURO GASOIL 10PPM VS ICE | ET | 865 | 225 | 284.4% | 912 | -5.2% |
| EUROPE 1% FUEL OIL NWE CA | UF | 404 | 479 | -15.7% | 414 | -2.4% |
| EUROPE 1% FUEL OIL RDAM C | UH | 146 | 110 | 32.7% | 96 | 52.1% |
| EUROPE 3.5% FUEL OIL MED | UI | 894 | 228 | 292.1% | 664 | 34.6% |
| EUROPE 3.5% FUEL OIL RDAM | UV | 9,547 | 14,103 | -32.3% | 9,417 | 1.4% |
| EUROPEAN GASOIL (ICE) | 7F | 6,859 | 4,533 | 51.3% | 3,577 | 91.8% |
| EUROPEAN NAPHTHA BALMO | KZ | 157 | 104 | 51.0% | 114 | 37.7% |
| EUROPEAN NAPHTHA CRACK SPR | EN | 10,410 | 13,265 | -21.5% | 10,845 | -4.0% |
| EUROPE DATED BRENT SWAP | UB | 8,527 | 4,633 | 84.0% | 3,667 | 132.5% |
| EUROPE JET KERO NWE CALSW | UJ | 19 | 104 | -81.7% | 10 | 90.0% |
| EUROPE NAPHTHA CALSWAP | UN | 1,190 | 1,832 | -35.0% | 1,075 | 10.7% |
| EURO PROPANE CIF ARA SWA | PS | 967 | 588 | 64.5% | 898 | 7.7% |
| FLORIDA GAS ZONE3 BASIS S | FP | 1,326 | 10,763 | -87.7% | 2,109 | -37.1% |
| FREIGHT MARKETS | FLP | 705 | 0 | - | 538 | 31.0% |
| FREIGHT MARKETS | FRC | 0 | 0 | - | 0 | - |
| FUEL OIL CRACK VS ICE | FO | 16,773 | 17,432 | -3.8% | 15,912 | 5.4% |
| FUEL OIL NWE CRACK VS ICE | FI | 209 | 557 | -62.5% | 228 | -8.3% |

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| Energy Futures | | | | | | |
| FUEL OIL (PLATS) CAR CM | 1W | 139 | 151 | -7.9% | 140 | -0.7% |
| FUEL OIL (PLATS) CAR CN | 1X | 51 | 146 | -65.1% | 36 | 41.7% |
| FUELOIL SWAP:CARGOES VS.B | FS | 1,458 | 2,819 | -48.3% | 1,088 | 34.0% |
| GAS EURO-BOB OXY NWE BARGES | 7H | 7,849 | 7,262 | 8.1% | 6,986 | 12.4% |
| GAS EURO-BOB OXY NWE BARGES CRK | 7K | 35,799 | 40,636 | -11.9% | 33,731 | 6.1% |
| GASOIL 0.1 BRGS FOB VS IC | 6V | 0 | 1 | -100.0% | 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 | 40 | 0 | - | 65 | -38.5% |
| GASOIL 0.1CIF MED VS ICE | Z5 | 100 | 45 | 122.2% | 125 | -20.0% |
| GASOIL 0.1 CIF NWE VS ISE | TU | 0 | 145 | -100.0% | 0 | - |
| GASOIL 0.1 CIF VS ICE GAS | 8W | 0 | 0 | - | 0 | - |
| GASOIL 0.1 CRG CIF NW VS | 4V | 0 | 0 | - | 5 | -100.0% |
| GASOIL 0.1 RDAM BRGS VS I | WQ | 75 | 160 | -53.1% | 51 | 47.1% |
| GASOIL 0.1 ROTTERDAM BARG | VL | 0 | 0 | - | 0 | - |
| GASOIL 10P CRG CIF NW VS | 3V | 0 | 0 | - | 10 | -100.0% |
| GASOIL 10PPM CARGOES CIF | TY | 3 | 0 | - | 3 | 0.0% |
| GASOIL 10PPM VS ICE SWAP | TP | 180 | 530 | -66.0% | 178 | 1.1% |
| GASOIL BULLET SWAP | BG | 0 | 0 | - | 0 | - |
| GASOIL CALENDAR SWAP | GX | 47 | 165 | -71.5% | 41 | 14.6% |
| GASOIL CRACK SPREAD CALEN | GZ | 7,261 | 10,921 | -33.5% | 7,551 | -3.8% |
| GASOIL MINI CALENDAR SWAP | QA | 1,071 | 1,214 | -11.8% | 1,059 | 1.1% |
| GASOLINE UP-DOWN (ARGUS) | UZ | 0 | 0 | - | 0 | - |
| GASOLINE UP-DOWN BALMO SW | 1K | 160 | 335 | -52.2% | 350 | -54.3% |
| GC ULSD VS GC JET SPREAD | VV | 0 | 0 | - | 0 | - |
| GROUP THREE ULSD (PLATTS) | A7 | 0 | 60 | -100.0% | 0 | - |
| GRP THREE ULSD(PLT)VS HEA | A6 | 6,367 | 12,008 | -47.0% | 5,827 | 9.3% |
| GRP THREE UNL GS (PLT) VS | A8 | 5,100 | 3,877 | 31.5% | 5,265 | -3.1% |
| GULF COAST 3% FUEL OIL BA | VZ | 320 | 1,183 | -73.0% | 1,455 | -78.0% |
| GULF COAST GASOLINE CLNDR | GS | 1,300 | 1,984 | -34.5% | 2,800 | -53.6% |
| GULF COAST JET FUEL CLNDR | GE | 898 | 3,015 | -70.2% | 1,044 | -14.0% |
| GULF COAST JET VS NYM 2 H | ME | 33,548 | 35,891 | -6.5% | 36,853 | -9.0% |
| GULF COAST NO.6 FUEL OIL | MF | 58,118 | 56,027 | 3.7% | 57,106 | 1.8% |
| GULF COAST NO.6 FUEL OIL | MG | 9,124 | 8,635 | 5.7% | 8,594 | 6.2% |
| GULF COAST ULSD CALENDAR | LY | 5,309 | 6,737 | -21.2% | 5,743 | -7.6% |
| GULF COAST ULSD CRACK SPR | GY | 7,717 | 14,001 | -44.9% | 8,139 | -5.2% |
| HEATING OIL BALMO CLNDR S | 1G | 100 | 0 | - | 75 | 33.3% |
| 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 | 68,822 | 38,670 | 78.0% | 64,203 | 7.2% |
| HENRY HUB INDEX SWAP FUTU | IN | 35,545 | 15,570 | 128.3% | 27,165 | 30.8% |
| HENRY HUB SWAP | NN | 1,451,477 | 1,671,003 | -13.1% | 1,420,838 | 2.2% |
| HENRY HUB SWING FUTURE | SN | 40 | 0 | - | 290 | -86.2% |
| HOUSTON SHIP CHANNEL BASI | NH | 26,858 | 15,367 | 74.8% | 28,449 | -5.6% |
| HOUSTON SHIP CHANNEL INDE | IP | 0 | 0 | - | 0 | - |
| HUSTN SHIP CHNL PIPE SWP | XJ | 3,425 | 0 | - | 3,425 | 0.0% |
| ICE BRENT DUBAI SWAP | DB | 3,045 | 4,095 | -25.6% | 3,450 | -11.7% |
| ICE GASOIL BALMO SWAP | U9 | 0 | 0 | - | 0 | - |
| IN DELIVERY MONTH EUA | 6T | 46,500 | 67,285 | -30.9% | 46,000 | 1.1% |
| INDIANA MISO | FAD | 24,040 | 0 | - | 17,640 | 36.3% |
| INDIANA MISO | FDM | 0 | 0 | - | 0 | - |
| INDIANA MISO | FTD | 6,528 | 0 | - | 9,792 | -33.3% |
| INDIANA MISO | FTM | 42,800 | 132,160 | -67.6% | 47,040 | -9.0% |

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| INDIANA MISO | PDD | 1,805 | 0 | - | 1,092 | 65.3% |
| INDIANA MISO | PDM | 746 | 7,391 | -89.9% | 786 | -5.1% |
| INDIANA MISO | PTD | 222 | 0 | - | 217 | 2.3% |
| INDIANA MISO | PTM | 0 | 5,959 | -100.0% | 0 | - |
| INDONESIAN COAL | MCC | 105 | 970 | -89.2% | 125 | -16.0% |
| ISO NEW ENGLAND OFF-PEAK | KI | 586 | 1,284 | -54.4% | 624 | -6.1% |
| ISO NEW ENGLAND PK LMP | NI | 589 | 1,901 | -69.0% | 624 | -5.6% |
| JAPAN C&F NAPHTHA CRACK S | JB | 1,408 | 560 | 151.4% | 1,593 | -11.6% |
| JAPAN C&F NAPHTHA SWAP | JA | 1,520 | 1,514 | 0.4% | 1,448 | 5.0% |
| JAPAN NAPHTHA BALMO SWAP | E6 | 0 | 126 | -100.0% | 82 | -100.0% |
| JET AV FUEL (P) CAR FM ICE GAS SWAP | 1V | 49 | 161 | -69.6% | 46 | 6.5% |
| JET BARGES VS ICE GASOIL | JR | 28 | 0 | - | 33 | -15.2% |
| JET CIF NWE VS ICE | JC | 370 | 355 | 4.2% | 403 | -8.2% |
| JET FUEL BRG FOB RDM VS I | 9Q | 0 | 0 | - | 2 | -100.0% |
| JET FUEL CARGOES CIF NEW | F3 | 0 | 0 | - | 0 | - |
| JET FUEL CRG CIF NEW VS I | 6X | 30 | 0 | - | 0 | - |
| JET FUEL UP-DOWN BALMO CL | 1M | 3,555 | 863 | 311.9% | 3,010 | 18.1% |
| LA CARB DIESEL (OPIS) | LX | 169 | 74 | 128.4% | 182 | -7.1% |
| LA CARB DIESEL (OPIS) SWA | KL | 586 | 1,050 | -44.2% | 579 | 1.2% |
| LA CARBOB GASOLINE(OPIS)S | JL | 2,450 | 1,050 | 133.3% | 2,025 | 21.0% |
| LA JET FUEL VS NYM NO 2 H | MQ | 718 | 40 | 1,695.0% | 405 | 77.3% |
| LA JET (OPIS) SWAP | JS | 1,875 | 825 | 127.3% | 1,140 | 64.5% |
| LLS (ARGUS) CALENDAR SWAP | XA | 0 | 0 | - | 0 | - |
| LLS (ARGUS) VS WTI SWAP | WJ | 43,589 | 49,378 | -11.7% | 44,896 | -2.9% |
| MARS (ARGUS) VS WTI SWAP | YX | 16,536 | 13,190 | 25.4% | 16,589 | -0.3% |
| MARS (ARGUS) VS WTI TRD M | YV | 9,655 | 175 | 5,417.1% | 4,740 | 103.7% |
| MARS BLEND CRUDE OIL | MB | 1,140 | 0 | - | 115 | 891.3% |
| MCCLOSKEY ARA ARGS COAL | MTF | 130,869 | 107,500 | 21.7% | 135,186 | -3.2% |
| MCCLOSKEY RCH BAY COAL | MFF | 30,142 | 33,138 | -9.0% | 34,201 | -11.9% |
| MGF FUT | MGF | 60 | 0 | - | 15 | 300.0% |
| MGN1 SWAP FUT | MGN | 695 | 445 | 56.2% | 607 | 14.5% |
| MICHIGAN BASIS | NF | 9,315 | 2,168 | 329.7% | 7,918 | 17.6% |
| MICHIGAN HUB OFF-PEAK MON | HJ | 0 | 0 | - | 0 | - |
| MICHIGAN HUB PEAK MONTH S | HM | 0 | 0 | - | 0 | - |
| MICHIGAN MISO | HMO | 225,440 | 191,536 | 17.7% | 210,688 | 7.0% |
| MICHIGAN MISO | HMW | 15,105 | 12,970 | 16.5% | 13,945 | 8.3% |
| MINI GAS EUROBOB OXY NWE ARGS BALMO | MEB | 758 | 351 | 116.0% | 95 | 697.9% |
| MINI RBOB V. EBOBARG NWE BRGS BALMO | MXR | 196 | 500 | -60.8% | 500 | -60.8% |
| MINI RBOB V. EBOB(ARGUS) NWE BRGS | MXB | 1,166 | 1,207 | -3.4% | 1,260 | -7.5% |
| MISO 5MW OFF PEAK | 4R | 0 | 0 | - | 0 | - |
| MISO 5MW PEAK | 4Q | 0 | 0 | - | 0 | - |
| MJB FUT | MJB | 0 | 0 | - | 0 | - |
| MJC FUT | MJC | 303 | 180 | 68.3% | 258 | 17.4% |
| MNC FUT | MNC | 5,150 | 5,455 | -5.6% | 5,112 | 0.7% |
| MONT BELVIEU ETHANE 5 DECIMAL | C0 | 43,273 | 18,497 | 133.9% | 35,127 | 23.2% |
| MONT BELVIEU ETHANE OPIS BALMO | 8C | 150 | 205 | -26.8% | 115 | 30.4% |
| MONT BELVIEU LDH PROPANE 5 DECIMAL | B0 | 126,279 | 70,840 | 78.3% | 109,556 | 15.3% |
| MONT BELVIEU LDH PROPANE OPIS BALMO | 8O | 581 | 777 | -25.2% | 170 | 241.8% |
| MONT BELVIEU NATURAL GASOLINE 5 DEC | 7Q | 14,904 | 14,063 | 6.0% | 9,811 | 51.9% |
| MONT BELVIEU NATURAL GASOLINE BALMO | R0 | 185 | 305 | -39.3% | 85 | 117.6% |
| MONT BELVIEU NORMAL BUTANE 5 DECIMAL | D0 | 31,645 | 20,792 | 52.2% | 32,472 | -2.5% |
| MONT BELVIEU NORMAL BUTANE BALMO | 8J | 979 | 560 | 74.8% | 494 | 98.2% |
| NAT GAS BASIS SWAP | SGW | 0 | 0 | - | 0 | - |

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| Energy Futures | | | | | | |
| NAT GAS BASIS SWAP | TZ6 | 4,639 | 1,563 | 196.8% | 2,192 | 111.6% |
| NATURAL GAS | XAC | 0 | 0 | - | 0 | - |
| NATURAL GAS | XSC | 0 | 0 | - | 0 | - |
| NATURAL GAS FIXED PRICE SWAP FUTURES | CFS | 1,224 | 0 | - | 1,340 | -8.7% |
| NATURAL GAS FIXED PRICE SWAP FUTURES | DSF | 4,644 | 0 | - | 4,940 | -6.0% |
| NATURAL GAS FIXED PRICE SWAP FUTURES | MFS | 1,224 | 0 | - | 1,340 | -8.7% |
| NATURAL GAS FIXED PRICE SWAP FUTURES | PFS | 220 | 0 | - | 242 | -9.1% |
| NATURAL GAS FIXED PRICE SWAP FUTURES | WFS | 276 | 0 | - | 302 | -8.6% |
| NATURAL GAS FIXED PRICE SWAP FUTURES | Z5P | 0 | 0 | - | 0 | - |
| NATURAL GAS FIXED PRICE SWAP FUTURES | ZTS | 36 | 0 | - | 36 | 0.0% |
| NATURAL GAS INDEX | TZI | 0 | 0 | - | 0 | - |
| NATURAL GAS PEN SWP | NP | 309,895 | 564,934 | -45.1% | 307,834 | 0.7% |
| NEPOOL CNCTCT 5MW D AH O | P3 | 4,696 | 13,208 | -64.4% | 4,696 | 0.0% |
| NEPOOL CONECTIC 5MW D AH | P2 | 254 | 724 | -64.9% | 254 | 0.0% |
| NEPOOL INTR HUB 5MW D AH | H2 | 335,783 | 306,669 | 9.5% | 339,728 | -1.2% |
| NEPOOL INTR HUB 5MW D AH | U6 | 15,682 | 17,793 | -11.9% | 16,947 | -7.5% |
| NEPOOL MAINE 5MW D AH O E | W2 | 0 | 0 | - | 0 | - |
| NEPOOL MAINE 5MW D AH PK | P9 | 0 | 0 | - | 0 | - |
| NEPOOL NE MASS 5MW D AH O | P8 | 0 | 17,024 | -100.0% | 0 | - |
| NEPOOL NE MASS 5MW D AH P | P7 | 0 | 1,340 | -100.0% | 0 | - |
| NEPOOL NEW HAMP 5MW D AH | U2 | 0 | 470 | -100.0% | 0 | - |
| NEPOOL NEW HAMP 5MW D AH | U3 | 0 | 8,512 | -100.0% | 0 | - |
| NEPOOL RHD ISLD 5MW D AH | U4 | 9,833 | 11,107 | -11.5% | 10,833 | -9.2% |
| NEPOOL RHODE IL 5MW D AH | U5 | 148,450 | 202,813 | -26.8% | 164,138 | -9.6% |
| NEPOOL SE MASS 5MW D AH O | P5 | 0 | 4,256 | -100.0% | 0 | - |
| NEPOOL SE MASS 5MW D AH P | P4 | 0 | 235 | -100.0% | 0 | - |
| NEPOOL W CNT MASS 5MW D A | L9 | 42,032 | 28,208 | 49.0% | 43,728 | -3.9% |
| NEPOOL W CNTR M 5MW D AH | R6 | 2,543 | 1,783 | 42.6% | 2,643 | -3.8% |
| NEW ENGLAND HUB PEAK DAIL | CE | 1,870 | 0 | - | 1,903 | -1.7% |
| NEW YORK ETHANOL SWAP | EZ | 4,465 | 2,815 | 58.6% | 4,465 | 0.0% |
| NEW YORK HUB ZONE G PEAK | GN | 2,422 | 0 | - | 2,386 | 1.5% |
| NEW YORK HUB ZONE J PEAK | JN | 1,164 | 0 | - | 1,312 | -11.3% |
| NGPL MID-CONTINENT | NL | 41,972 | 19,977 | 110.1% | 40,400 | 3.9% |
| NGPL MIDCONTINENT INDEX | IW | 4,280 | 0 | - | 0 | - |
| NGPL TEX/OK | PD | 62,634 | 41,510 | 50.9% | 65,908 | -5.0% |
| NGPL TEXOK INDEX | OI | 0 | 0 | - | 0 | - |
| NGPL TEXOK SWING SWAP | OX | 0 | 0 | - | 0 | - |
| N ILLINOIS HUB DAILY | UD | 208 | 0 | - | 188 | 10.6% |
| N ILLINOIS HUB MTHLY | UM | 460 | 1,902 | -75.8% | 480 | -4.2% |
| NO 2 UP-DOWN SPREAD CALEN | UT | 2,266 | 400 | 466.5% | 1,525 | 48.6% |
| NORTHERN NATURAL GAS DEMAR | PE | 1,628 | 620 | 162.6% | 2,008 | -18.9% |
| NORTHERN NATURAL GAS VENTU | PF | 1,629 | 7,091 | -77.0% | 1,901 | -14.3% |
| NORTHERN ILLINOIS OFF-PEA | UO | 920 | 2,384 | -61.4% | 1,010 | -8.9% |
| NORTHWEST ROCKIES BASIS S | NR | 69,293 | 18,928 | 266.1% | 73,041 | -5.1% |
| N ROCKIES PIPE SWAP | XR | 759 | 656 | 15.7% | 759 | 0.0% |
| NY1% VS GC SPREAD SWAP | VR | 5,534 | 4,506 | 22.8% | 6,322 | -12.5% |
| NY 2.2% FUEL OIL (PLATTS | Y3 | 530 | 645 | -17.8% | 805 | -34.2% |
| NY 3.0% FUEL OIL (PLATTS | H1 | 1,375 | 620 | 121.8% | 1,600 | -14.1% |
| NY HARBOR 1% FUEL OIL BAL | VK | 0 | 0 | - | 0 | - |
| NY HARBOR HEAT OIL SWP | MP | 15,429 | 28,899 | -46.6% | 16,662 | -7.4% |
| NY HARBOR LOW SULPUR GAS 1000MBBL | NLS | 950 | 3,575 | -73.4% | 525 | 81.0% |
| NY HARBOR LOW SULPUR GASOIL 1000MT | SLS | 0 | 0 | - | 0 | - |
| NY HARBOR RESIDUAL FUEL 1 | MM | 7,982 | 5,500 | 45.1% | 6,743 | 18.4% |

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| Energy Futures | | | | | | |
| NY HARBOR RESIDUAL FUEL C | ML | 0 | 0 | - | 0 | - |
| NYH NO 2 CRACK SPREAD CAL | HK | 14,037 | 18,594 | -24.5% | 14,704 | -4.5% |
| NY H OIL PLATTS VS NYMEX | YH | 18 | 757 | -97.6% | 26 | -30.8% |
| NYISO A | KA | 4,850 | 10,177 | -52.3% | 5,310 | -8.7% |
| NYISO A OFF-PEAK | KB | 1,480 | 3,546 | -58.3% | 1,630 | -9.2% |
| NYISO CAPACITY | NNC | 2,228 | 764 | 191.6% | 2,231 | -0.1% |
| NYISO CAPACITY | NRS | 3,054 | 1,482 | 106.1% | 3,277 | -6.8% |
| NYISO G | KG | 535 | 4,009 | -86.7% | 635 | -15.7% |
| NYISO G OFF-PEAK | KH | 260 | 1,331 | -80.5% | 280 | -7.1% |
| NYISO J | KJ | 5,482 | 7,504 | -26.9% | 5,802 | -5.5% |
| NYISO J OFF-PEAK | KK | 862 | 1,274 | -32.3% | 904 | -4.6% |
| NYISO ZONE A 5MW D AH O P | K4 | 314,375 | 509,385 | -38.3% | 311,520 | 0.9% |
| NYISO ZONE A 5MW D AH PK | K3 | 13,507 | 29,799 | -54.7% | 14,312 | -5.6% |
| NYISO ZONE C 5MW D AH O P | A3 | 21,400 | 32,032 | -33.2% | 23,520 | -9.0% |
| NYISO ZONE C 5MW D AH PK | Q5 | 1,175 | 1,745 | -32.7% | 1,275 | -7.8% |
| NYISO ZONE G 5MW D AH O P | D2 | 283,773 | 294,784 | -3.7% | 198,798 | 42.7% |
| NYISO ZONE G 5MW D AH PK | T3 | 25,772 | 20,225 | 27.4% | 21,728 | 18.6% |
| NYISO ZONE J 5MW D AH O P | D4 | 139,845 | 115,232 | 21.4% | 50,370 | 177.6% |
| NYISO ZONE J 5MW D AH PK | D3 | 13,582 | 8,089 | 67.9% | 8,808 | 54.2% |
| NY JET FUEL (ARGUS) VS HEATING OIL | 5U | 0 | 0 | - | 0 | - |
| NY JET FUEL (PLATTS) HEAT OIL SWAP | 1U | 0 | 1,675 | -100.0% | 0 | - |
| NYMEX ALUMINUM FUTURES | AN | 1,640 | 0 | - | 1,760 | -6.8% |
| NYMEX ULSD VS NYMEX HO | UY | 777 | 989 | -21.4% | 978 | -20.6% |
| NY ULSD (ARGUS) VS HEATING OIL | 7Y | 3,236 | 7,685 | -57.9% | 4,250 | -23.9% |
| ONEOK OKLAHOMA NG BASIS | 8X | 3,772 | 2,482 | 52.0% | 3,903 | -3.4% |
| ONTARIO POWER SWAPS | OFD | 2,688 | 0 | - | 4,032 | -33.3% |
| ONTARIO POWER SWAPS | OFM | 142,745 | 216,571 | -34.1% | 149,075 | -4.2% |
| ONTARIO POWER SWAPS | OPD | 150 | 0 | - | 160 | -6.3% |
| ONTARIO POWER SWAPS | OPM | 5,895 | 16,875 | -65.1% | 6,190 | -4.8% |
| PANHANDLE BASIS SWAP FUTU | PH | 45,525 | 23,269 | 95.6% | 46,989 | -3.1% |
| PANHANDLE INDEX SWAP FUTU | IV | 558 | 0 | - | 124 | 350.0% |
| PANHANDLE PIPE SWAP | XH | 0 | 0 | - | 0 | - |
| PERMIAN BASIS SWAP | PM | 17,431 | 5,441 | 220.4% | 18,230 | -4.4% |
| PETROCHEMICALS | 22 | 53 | 12 | 341.7% | 17 | 211.8% |
| PETROCHEMICALS | 32 | 53 | 27 | 96.3% | 63 | -15.9% |
| PETROCHEMICALS | 51 | 0 | 0 | - | 0 | - |
| PETROCHEMICALS | 81 | 0 | 0 | - | 0 | - |
| PETROCHEMICALS | 8I | 2,434 | 1,542 | 57.8% | 2,388 | 1.9% |
| PETROCHEMICALS | 91 | 146 | 85 | 71.8% | 136 | 7.4% |
| PETROCHEMICALS | HPE | 0 | 249 | -100.0% | 2 | -100.0% |
| PETROCHEMICALS | LPE | 0 | 0 | - | 0 | - |
| PETROCHEMICALS | MAC | 30 | 0 | - | 0 | - |
| PETROCHEMICALS | MAE | 20 | 10 | 100.0% | 60 | -66.7% |
| PETROCHEMICALS | MAS | 105 | 30 | 250.0% | 110 | -4.5% |
| PETROCHEMICALS | MBE | 2,800 | 2,338 | 19.8% | 3,095 | -9.5% |
| PETROCHEMICALS | MNB | 1,656 | 1,980 | -16.4% | 1,558 | 6.3% |
| PETRO CRCKS & SPRDS ASIA | STI | 333 | 0 | - | 387 | -14.0% |
| PETRO CRCKS & SPRDS ASIA | STR | 250 | 275 | -9.1% | 250 | 0.0% |
| PETRO CRCKS & SPRDS ASIA | STS | 0 | 75 | -100.0% | 0 | - |
| PETRO CRCKS & SPRDS NA | CBA | 0 | 0 | - | 0 | - |
| PETRO CRCKS & SPRDS NA | CRB | 1,302 | 153 | 751.0% | 1,454 | -10.5% |
| PETRO CRCKS & SPRDS NA | EXR | 1,462 | 1,539 | -5.0% | 1,559 | -6.2% |
| PETRO CRCKS & SPRDS NA | FOC | 3,775 | 1,175 | 221.3% | 4,735 | -20.3% |

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| Energy Futures | | | | | | |
| PETRO CRCKS & SPRDS NA | GBB | 0 | 0 | - | 0 | - |
| PETRO CRCKS & SPRDS NA | GCC | 550 | 0 | - | 850 | -35.3% |
| PETRO CRCKS & SPRDS NA | GCI | 2,679 | 3,287 | -18.5% | 2,579 | 3.9% |
| PETRO CRCKS & SPRDS NA | GCM | 18 | 0 | - | 18 | 0.0% |
| PETRO CRCKS & SPRDS NA | GCU | 29,871 | 38,317 | -22.0% | 27,987 | 6.7% |
| PETRO CRCKS & SPRDS NA | GFC | 0 | 100 | -100.0% | 0 | - |
| PETRO CRCKS & SPRDS NA | HOB | 13,649 | 10,847 | 25.8% | 14,545 | -6.2% |
| PETRO CRCKS & SPRDS NA | KSD | 260 | 0 | - | 390 | -33.3% |
| PETRO CRCKS & SPRDS NA | NFC | 0 | 0 | - | 0 | - |
| PETRO CRCKS & SPRDS NA | NFG | 0 | 0 | - | 220 | -100.0% |
| PETRO CRCKS & SPRDS NA | NYF | 575 | 2,350 | -75.5% | 625 | -8.0% |
| PETRO CRCKS & SPRDS NA | NYH | 0 | 0 | - | 0 | - |
| PETRO CRCKS & SPRDS NA | RBB | 22,901 | 22,048 | 3.9% | 22,716 | 0.8% |
| PETRO CRCKS & SPRDS NA | RVG | 11,186 | 1,590 | 603.5% | 7,371 | 51.8% |
| PETRO CRCKS & SPRDS NA | SF3 | 19 | 0 | - | 19 | 0.0% |
| PETRO CRK&SPRD EURO | 1NB | 5,424 | 11,305 | -52.0% | 5,623 | -3.5% |
| PETRO CRK&SPRD EURO | 1ND | 0 | 0 | - | 0 | - |
| PETRO CRK&SPRD EURO | 43 | 88 | 306 | -71.2% | 63 | 39.7% |
| PETRO CRK&SPRD EURO | BFR | 105 | 120 | -12.5% | 120 | -12.5% |
| PETRO CRK&SPRD EURO | BOB | 6,296 | 3,350 | 87.9% | 5,660 | 11.2% |
| PETRO CRK&SPRD EURO | EBF | 0 | 0 | - | 0 | - |
| PETRO CRK&SPRD EURO | EOB | 107 | 99 | 8.1% | 113 | -5.3% |
| PETRO CRK&SPRD EURO | EPN | 213 | 266 | -19.9% | 217 | -1.8% |
| PETRO CRK&SPRD EURO | EVC | 2,827 | 4,397 | -35.7% | 3,263 | -13.4% |
| PETRO CRK&SPRD EURO | FBT | 210 | 340 | -38.2% | 170 | 23.5% |
| PETRO CRK&SPRD EURO | FVB | 0 | 33 | -100.0% | 11 | -100.0% |
| PETRO CRK&SPRD EURO | GCB | 75 | 0 | - | 460 | -83.7% |
| PETRO CRK&SPRD EURO | GOC | 156 | 331 | -52.9% | 174 | -10.3% |
| PETRO CRK&SPRD EURO | GRB | 0 | 0 | - | 0 | - |
| PETRO CRK&SPRD EURO | GRS | 0 | 0 | - | 0 | - |
| PETRO CRK&SPRD EURO | LSU | 0 | 0 | - | 0 | - |
| PETRO CRK&SPRD EURO | MGB | 121 | 205 | -41.0% | 132 | -8.3% |
| PETRO CRK&SPRD EURO | MUD | 264 | 520 | -49.2% | 223 | 18.4% |
| PETRO CRK&SPRD EURO | NBB | 48 | 0 | - | 0 | - |
| PETRO CRK&SPRD EURO | NOB | 788 | 438 | 79.9% | 733 | 7.5% |
| PETRO CRK&SPRD EURO | NYG | 0 | 0 | - | 0 | - |
| PETRO CRK&SPRD EURO | SFB | 0 | 0 | - | 25 | -100.0% |
| PETRO CRK&SPRD EURO | SFC | 0 | 0 | - | 0 | - |
| PETROLEUM PRODUCTS | D43 | 0 | 0 | - | 0 | - |
| PETROLEUM PRODUCTS | D44 | 0 | 28 | -100.0% | 0 | - |
| PETROLEUM PRODUCTS | D45 | 0 | 0 | - | 0 | - |
| PETROLEUM PRODUCTS | D63 | 0 | 0 | - | 0 | - |
| PETROLEUM PRODUCTS | D64 | 0 | 153 | -100.0% | 0 | - |
| PETROLEUM PRODUCTS | D65 | 0 | 0 | - | 0 | - |
| PETROLEUM PRODUCTS | EWB | 0 | 0 | - | 0 | - |
| PETROLEUM PRODUCTS | EWG | 0 | 0 | - | 0 | - |
| PETROLEUM PRODUCTS | MBS | 21 | 0 | - | 170 | -87.6% |
| PETROLEUM PRODUCTS | MPE | 968 | 0 | - | 310 | 212.3% |
| PETROLEUM PRODUCTS | RMG | 0 | 0 | - | 0 | - |
| PETROLEUM PRODUCTS | RMK | 0 | 0 | - | 0 | - |
| PETROLEUM PRODUCTS ASIA | E6M | 105 | 97 | 8.2% | 22 | 377.3% |
| PETROLEUM PRODUCTS ASIA | MJN | 1,117 | 2,066 | -45.9% | 1,553 | -28.1% |
| PETRO OUTRIGHT EURO | 0A | 0 | 30 | -100.0% | 0 | - |

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| Energy Futures | | | | | | |
| PETRO OUTRIGHT EURO | 0B | 254 | 364 | -30.2% | 132 | 92.4% |
| PETRO OUTRIGHT EURO | 0C | 0 | 0 | - | 10 | -100.0% |
| PETRO OUTRIGHT EURO | 0D | 7,883 | 8,258 | -4.5% | 7,235 | 9.0% |
| PETRO OUTRIGHT EURO | 0E | 469 | 387 | 21.2% | 613 | -23.5% |
| PETRO OUTRIGHT EURO | 0F | 1,447 | 1,700 | -14.9% | 1,742 | -16.9% |
| PETRO OUTRIGHT EURO | 1T | 0 | 10 | -100.0% | 5 | -100.0% |
| PETRO OUTRIGHT EURO | 33 | 204 | 868 | -76.5% | 175 | 16.6% |
| PETRO OUTRIGHT EURO | 59 | 0 | 0 | - | 0 | - |
| PETRO OUTRIGHT EURO | 5L | 135 | 110 | 22.7% | 130 | 3.8% |
| PETRO OUTRIGHT EURO | 63 | 75 | 30 | 150.0% | 112 | -33.0% |
| PETRO OUTRIGHT EURO | 6L | 0 | 0 | - | 0 | - |
| PETRO OUTRIGHT EURO | 7I | 88 | 72 | 22.2% | 292 | -69.9% |
| PETRO OUTRIGHT EURO | 7P | 0 | 0 | - | 0 | - |
| PETRO OUTRIGHT EURO | 7R | 231 | 390 | -40.8% | 252 | -8.3% |
| PETRO OUTRIGHT EURO | 88 | 0 | 0 | - | 0 | - |
| PETRO OUTRIGHT EURO | CBB | 0 | 0 | - | 0 | - |
| PETRO OUTRIGHT EURO | CGB | 0 | 0 | - | 6 | -100.0% |
| PETRO OUTRIGHT EURO | CPB | 0 | 8 | -100.0% | 70 | -100.0% |
| PETRO OUTRIGHT EURO | EFF | 60 | 40 | 50.0% | 16 | 275.0% |
| PETRO OUTRIGHT EURO | EFM | 70 | 179 | -60.9% | 65 | 7.7% |
| PETRO OUTRIGHT EURO | ENS | 306 | 267 | 14.6% | 97 | 215.5% |
| PETRO OUTRIGHT EURO | EWN | 240 | 268 | -10.4% | 240 | 0.0% |
| PETRO OUTRIGHT EURO | FBD | 0 | 0 | - | 0 | - |
| PETRO OUTRIGHT EURO | MBB | 0 | 0 | - | 34 | -100.0% |
| PETRO OUTRIGHT EURO | MBN | 4,288 | 3,434 | 24.9% | 4,112 | 4.3% |
| PETRO OUTRIGHT EURO | RBF | 0 | 0 | - | 0 | - |
| PETRO OUTRIGHT EURO | SMU | 0 | 100 | -100.0% | 0 | - |
| PETRO OUTRIGHT EURO | T0 | 184 | 839 | -78.1% | 204 | -9.8% |
| PETRO OUTRIGHT EURO | ULB | 0 | 585 | -100.0% | 0 | - |
| PETRO OUTRIGHT EURO | V0 | 295 | 350 | -15.7% | 382 | -22.8% |
| PETRO OUTRIGHT EURO | W0 | 0 | 0 | - | 0 | - |
| PETRO OUTRIGHT EURO | X0 | 0 | 300 | -100.0% | 0 | - |
| PETRO OUTRIGHT EURO | Y0 | 0 | 0 | - | 0 | - |
| PETRO OUTRIGHT NA | 5Y | 0 | 0 | - | 0 | - |
| PETRO OUTRIGHT NA | DBB | 0 | 0 | - | 0 | - |
| PETRO OUTRIGHT NA | FCB | 0 | 195 | -100.0% | 96 | -100.0% |
| PETRO OUTRIGHT NA | FOB | 0 | 0 | - | 0 | - |
| PETRO OUTRIGHT NA | FOM | 0 | 0 | - | 3 | -100.0% |
| PETRO OUTRIGHT NA | JE | 415 | 20 | 1,975.0% | 458 | -9.4% |
| PETRO OUTRIGHT NA | JET | 1,840 | 0 | - | 2,335 | -21.2% |
| PETRO OUTRIGHT NA | MBL | 155 | 494 | -68.6% | 198 | -21.7% |
| PETRO OUTRIGHT NA | MEN | 764 | 476 | 60.5% | 847 | -9.8% |
| PETRO OUTRIGHT NA | MEO | 9,587 | 8,069 | 18.8% | 8,938 | 7.3% |
| PETRO OUTRIGHT NA | MFD | 176 | 37 | 375.7% | 208 | -15.4% |
| PETRO OUTRIGHT NA | MMF | 308 | 263 | 17.1% | 242 | 27.3% |
| PETRO OUTRIGHT NA | NYB | 0 | 0 | - | 0 | - |
| PETRO OUTRIGHT NA | NYT | 0 | 0 | - | 0 | - |
| PETRO OUTRIGHT NA | XER | 0 | 0 | - | 0 | - |
| PGE&E CITYGATE | PC | 0 | 0 | - | 0 | - |
| PJM AD HUB 5MW REAL TIME | V3 | 1,468,178 | 1,452,355 | 1.1% | 1,548,523 | -5.2% |
| PJM AD HUB 5MW REAL TIME | Z9 | 76,636 | 54,004 | 41.9% | 74,862 | 2.4% |
| PJM AECO DA OFF-PEAK | X1 | 63,498 | 155,113 | -59.1% | 69,434 | -8.5% |
| PJM AECO DA PEAK | Y1 | 3,499 | 8,497 | -58.8% | 3,779 | -7.4% |

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| Energy Futures | | | | | | |
| PJM APS ZONE DA OFF-PEAK | W4 | 12,840 | 26,880 | -52.2% | 14,112 | -9.0% |
| PJM APS ZONE DA PEAK | S4 | 705 | 1,470 | -52.0% | 765 | -7.8% |
| PJM ATSI ELEC | MOD | 23,400 | 0 | - | 23,400 | 0.0% |
| PJM ATSI ELEC | MPD | 1,275 | 0 | - | 1,275 | 0.0% |
| PJM BGE DA OFF-PEAK | R3 | 15,567 | 29,457 | -47.2% | 15,991 | -2.7% |
| PJM BGE DA PEAK | E3 | 851 | 2,265 | -62.4% | 871 | -2.3% |
| PJM COMED 5MW D AH O PK | D9 | 77,965 | 72,701 | 7.2% | 84,325 | -7.5% |
| PJM COMED 5MW D AH PK | D8 | 6,850 | 4,012 | 70.7% | 7,150 | -4.2% |
| PJM DAILY | JD | 682 | 0 | - | 712 | -4.2% |
| PJM DAYTON DA OFF-PEAK | R7 | 199,870 | 291,386 | -31.4% | 211,120 | -5.3% |
| PJM DAYTON DA PEAK | D7 | 16,370 | 15,777 | 3.8% | 17,060 | -4.0% |
| PJM DPL DA OFF-PEAK | E8 | 0 | 0 | - | 0 | - |
| PJM DPL DA PEAK | L8 | 0 | 0 | - | 0 | - |
| PJM DUQUESNE 5MW D AH PK | D5 | 0 | 0 | - | 0 | - |
| PJM DUQUS 5MW D AH O PK | D6 | 0 | 0 | - | 0 | - |
| PJM EASTERNH DA PEAK | E9 | 0 | 0 | - | 0 | - |
| PJM JCPL DA OFF-PEAK | F2 | 62,070 | 108,870 | -43.0% | 66,310 | -6.4% |
| PJM JCPL DA PEAK | J2 | 3,410 | 6,380 | -46.6% | 3,610 | -5.5% |
| PJM NI HUB 5MW REAL TIME | B3 | 46,066 | 27,866 | 65.3% | 47,405 | -2.8% |
| PJM NI HUB 5MW REAL TIME | B6 | 1,242,501 | 580,134 | 114.2% | 1,306,261 | -4.9% |
| PJM NILL DA OFF-PEAK | L3 | 455,380 | 161,421 | 182.1% | 461,476 | -1.3% |
| PJM NILL DA PEAK | N3 | 21,838 | 8,973 | 143.4% | 22,389 | -2.5% |
| PJM OFF-PEAK LMP SWAP FUT | JP | 3,818 | 7,630 | -50.0% | 4,100 | -6.9% |
| PJM PECO ZONE5MW PEAK CAL MO DAY AH | 4N | 0 | 470 | -100.0% | 0 | - |
| PJM PEPKO DA OFF-PEAK | Q8 | 0 | 0 | - | 0 | - |
| PJM PEPKO DA PEAK | R8 | 0 | 0 | - | 0 | - |
| PJM PPL DA OFF-PEAK | F5 | 55,640 | 38,304 | 45.3% | 61,152 | -9.0% |
| PJM PPL DA PEAK | L5 | 3,055 | 3,055 | 0.0% | 3,315 | -7.8% |
| PJM PSEG DA OFF-PEAK | W6 | 93,600 | 16,885 | 454.3% | 0 | - |
| PJM PSEG DA PEAK | L6 | 2,550 | 924 | 176.0% | 0 | - |
| PJM WES HUB PEAK LMP 50 M | 4S | 0 | 235 | -100.0% | 0 | - |
| PJM WESTH DA OFF-PEAK | E4 | 1,298,476 | 1,349,585 | -3.8% | 1,262,769 | 2.8% |
| PJM WESTHDA PEAK | J4 | 70,993 | 76,547 | -7.3% | 68,548 | 3.6% |
| PJM WESTH RT OFF-PEAK | N9 | 3,755,509 | 2,939,372 | 27.8% | 3,284,660 | 14.3% |
| PJM WESTH RT PEAK | L1 | 215,487 | 138,704 | 55.4% | 170,189 | 26.6% |
| PLASTICS | PGP | 1,984 | 2,420 | -18.0% | 2,009 | -1.2% |
| PLASTICS | PPP | 0 | 0 | - | 0 | - |
| PREMIUM UNLD 10P FOB MED | 3G | 554 | 1,078 | -48.6% | 495 | 11.9% |
| PREMIUM UNLD 10PPM CARGOE | 4G | 0 | 0 | - | 0 | - |
| PREMIUM UNLEAD 10PPM FOB | 8G | 59 | 68 | -13.2% | 34 | 73.5% |
| PREM UNL GAS 10PPM RDAM FOB BALMO | 7N | 2 | 0 | - | 0 | - |
| PREM UNL GAS 10PPM RDAM FOB SWAP | 7L | 53 | 112 | -52.7% | 48 | 10.4% |
| PROPANE NON-LDH MB (OPIS) BALMO SWP | 1S | 175 | 100 | 75.0% | 774 | -77.4% |
| PROPANE NON-LDH MT. BEL (OPIS) SWP | 1R | 22,308 | 10,748 | 107.6% | 24,737 | -9.8% |
| RBOB CALENDAR SWAP | RL | 13,817 | 17,779 | -22.3% | 15,581 | -11.3% |
| RBOB CRACK SPREAD | RM | 5,016 | 3,631 | 38.1% | 3,920 | 28.0% |
| RBOB CRACK SPREAD BALMO S | 1E | 0 | 0 | - | 0 | - |
| RBOB GASOLINE BALMO CLNDR | 1D | 1,640 | 381 | 330.4% | 0 | - |
| RBOB PHY | RBL | 0 | 0 | 0.0% | 0 | 0.0% |
| RBOB SPREAD (PLATTS) SWAP | RI | 90 | 116 | -22.4% | 92 | -2.2% |
| RBOB UP-DOWN CALENDAR SWA | RV | 6,775 | 15,583 | -56.5% | 10,194 | -33.5% |
| RBOB VS HEATING OIL SWAP | RH | 2,540 | 1,725 | 47.2% | 3,015 | -15.8% |
| ROCKIES KERN OPAL - NW IN | IR | 1,336 | 0 | - | 910 | 46.8% |

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| Energy Futures | | | | | | |
| SAN JUAN BASIS SWAP | NJ | 19,293 | 3,680 | 424.3% | 17,014 | 13.4% |
| SAN JUAN PIPE SWAP | XX | 0 | 0 | - | 0 | - |
| SINGAPORE 180CST BALMO | BS | 10 | 27 | -63.0% | 113 | -91.2% |
| SINGAPORE 380CST BALMO | BT | 36 | 77 | -53.2% | 40 | -10.0% |
| SINGAPORE 380CST FUEL OIL | SE | 7,151 | 6,989 | 2.3% | 7,860 | -9.0% |
| SINGAPORE FUEL 180CST CAL | UA | 1,533 | 4,147 | -63.0% | 1,595 | -3.9% |
| SINGAPORE FUEL OIL SPREAD | SD | 670 | 1,455 | -54.0% | 727 | -7.8% |
| SINGAPORE GASOIL | MTB | 546 | 155 | 252.3% | 155 | 252.3% |
| SINGAPORE GASOIL | MTS | 4,836 | 5,365 | -9.9% | 5,169 | -6.4% |
| SINGAPORE GASOIL | STF | 0 | 0 | - | 0 | - |
| SINGAPORE GASOIL | STL | 0 | 0 | - | 100 | -100.0% |
| SINGAPORE GASOIL | STZ | 0 | 550 | -100.0% | 0 | - |
| SINGAPORE GASOIL BALMO | VU | 210 | 175 | 20.0% | 420 | -50.0% |
| SINGAPORE GASOIL CALENDAR | MSG | 47 | 2,892 | -98.4% | 0 | - |
| SINGAPORE GASOIL SWAP | SG | 3,894 | 6,357 | -38.7% | 3,868 | 0.7% |
| SINGAPORE GASOIL VS ICE | GA | 3,915 | 5,225 | -25.1% | 2,895 | 35.2% |
| SINGAPORE JET KERO BALMO | BX | 56 | 0 | - | 0 | - |
| SINGAPORE JET KERO GASOIL | RK | 1,775 | 2,325 | -23.7% | 1,440 | 23.3% |
| SINGAPORE JET KEROSENE SW | KS | 1,636 | 5,235 | -68.7% | 1,901 | -13.9% |
| SINGAPORE JET KERO VS. GASOIL BALMO | Z0 | 0 | 0 | - | 0 | - |
| SINGAPORE MOGAS 92 UNLEADED BALMO | 1P | 25 | 420 | -94.0% | 0 | - |
| SINGAPORE MOGAS 92 UNLEADED SWP | 1N | 12,829 | 23,978 | -46.5% | 12,150 | 5.6% |
| SINGAPORE NAPHTHA BALMO | KU | 0 | 0 | - | 0 | - |
| SINGAPORE NAPHTHA SWAP | SP | 0 | 200 | -100.0% | 0 | - |
| SING FUEL | MSD | 0 | 0 | - | 0 | - |
| SOCAL BASIS SWAP | NS | 0 | 2,632 | -100.0% | 0 | - |
| SOCAL PIPE SWAP | XN | 3,360 | 1,224 | 174.5% | 0 | - |
| SONAT BASIS SWAP FUTURE | SZ | 5,172 | 4,224 | 22.4% | 5,868 | -11.9% |
| SOUTHERN NAT LA NAT GAS | M8 | 522 | 0 | - | 522 | 0.0% |
| SOUTH STAR TEX OKLHM KNS | 8Z | 1,042 | 1,641 | -36.5% | 1,216 | -14.3% |
| Sumas Basis Swap | NK | 11,232 | 6,250 | 79.7% | 10,251 | 9.6% |
| SUMAS NAT GAS PLATTS FIXED PRICE | DVS | 1,648 | 0 | - | 1,706 | -3.4% |
| TC2 ROTTERDAM TO USAC 37K | TM | 0 | 13 | -100.0% | 0 | - |
| TC5 RAS TANURA TO YOKOHAM | TH | 15 | 15 | 0.0% | 0 | - |
| TCO BASIS SWAP | TC | 46,010 | 75,775 | -39.3% | 48,381 | -4.9% |
| TCO NG INDEX SWAP | Q1 | 2,680 | 2,672 | 0.3% | 2,928 | -8.5% |
| TD3 MEG TO JAPAN 250K MT | TL | 0 | 0 | - | 0 | - |
| TENN 800 LEG NAT GAS INDE | L4 | 1,260 | 0 | - | 1,911 | -34.1% |
| TENNESSEE 500 LEG BASIS S | NM | 2,076 | 3,360 | -38.2% | 2,134 | -2.7% |
| TENNESSEE 500 LEG NG INDE | Y7 | 0 | 0 | - | 0 | - |
| TENNESSEE 500 LEG NG SWIN | T7 | 0 | 0 | - | 0 | - |
| TENNESSEE 800 LEG NG BASI | 6Z | 2,142 | 2,996 | -28.5% | 2,316 | -7.5% |
| TENNESSEE ZONE 0 BASIS SW | NQ | 1,392 | 0 | - | 1,032 | 34.9% |
| Tetco ELA Basis | TE | 0 | 0 | - | 0 | - |
| TETCO M-3 INDEX | IX | 9,216 | 5,654 | 63.0% | 9,836 | -6.3% |
| Tetco STX Basis | TX | 3,812 | 642 | 493.8% | 3,047 | 25.1% |
| TEXAS EASTERN ZONE M-3 BA | NX | 24,133 | 19,677 | 22.6% | 18,372 | 31.4% |
| TEXAS GAS ZONE1 NG BASIS | 9F | 15,478 | 19,242 | -19.6% | 15,623 | -0.9% |
| TRANSCO ZONE 1 NG BASIS | 8E | 0 | 0 | - | 0 | - |
| Transco Zone 3 Basis | CZ | 9,266 | 11,028 | -16.0% | 9,904 | -6.4% |
| TRANSCO ZONE4 BASIS SWAP | TR | 39,552 | 25,218 | 56.8% | 38,598 | 2.5% |
| TRANSCO ZONE 4 NAT GAS IN | B2 | 0 | 0 | - | 310 | -100.0% |
| TRANSCO ZONE 6 BASIS SWAP | NZ | 5,059 | 2,192 | 130.8% | 5,131 | -1.4% |

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| Energy Futures | | | | | | |
| TRANSCO ZONE 6 INDEX | IT | 604 | 76 | 694.7% | 604 | 0.0% |
| TRANSCO ZONE 6 PIPE SWAP | XZ4 | 0 | 0 | - | 0 | - |
| UCM FUT | UCM | 75 | 58 | 29.3% | 15 | 400.0% |
| ULSD 10PPM CIF MED SWAP | Z6 | 0 | 3 | -100.0% | 0 | - |
| ULSD 10PPM CIF MED VS ICE | Z7 | 134 | 340 | -60.6% | 245 | -45.3% |
| ULSD 10PPM CIF NW BALMO S | B1 | 0 | 0 | - | 0 | - |
| ULSD 10PPM CIF VS ICE GAS | 7V | 0 | 0 | - | 35 | -100.0% |
| ULSD UP-DOWN BALMO SWP | 1L | 2,000 | 3,665 | -45.4% | 1,510 | 32.5% |
| UP DOWN GC ULSD VS NMX HO | LT | 52,932 | 53,215 | -0.5% | 47,623 | 11.1% |
| USGC UNL 87 CRACK SPREAD | RU | 600 | 1,100 | -45.5% | 875 | -31.4% |
| VENTURA NAT GAS PLATTS FIXED PRICE | DVA | 0 | 0 | - | 0 | - |
| WAHA BASIS | NW | 16,744 | 12,671 | 32.1% | 15,408 | 8.7% |
| WAHA INDEX SWAP FUTURE | IY | 2,332 | 0 | - | 1,712 | 36.2% |
| WESTERN RAIL DELIVERY PRB | QP | 4,025 | 6,505 | -38.1% | 3,770 | 6.8% |
| WTI-BRENT BULLET SWAP | BY | 0 | 45 | -100.0% | 0 | - |
| WTI-BRENT CALENDAR SWAP | BK | 77,669 | 130,082 | -40.3% | 88,281 | -12.0% |
| WTI CALENDAR | CS | 123,726 | 137,374 | -9.9% | 122,636 | 0.9% |
| WTS (ARGUS) VS WTI SWAP | FF | 34,998 | 33,838 | 3.4% | 37,409 | -6.4% |
| WTS (ARGUS) VS WTI TRD MT | FH | 4,055 | 8,970 | -54.8% | 3,830 | 5.9% |
| Energy Options | | | | | | |
| 1 MO GASOIL CAL SWAP SPR | GXA | 100 | 0 | - | 100 | 0.0% |
| APPALACHIAN COAL | 6K | 0 | 65 | -100.0% | 0 | - |
| BRENT 1 MONTH CAL | AA | 0 | 0 | - | 0 | - |
| BRENT CALENDAR SWAP | BA | 83,082 | 250,906 | -66.9% | 95,030 | -12.6% |
| BRENT OIL LAST DAY | BE | 12,227 | 32,389 | -62.2% | 5,378 | 127.4% |
| BRENT OIL LAST DAY | BZO | 720 | 0 | - | 868 | -17.1% |
| BRENT OIL LAST DAY | OS | 39,682 | 53,242 | -25.5% | 39,686 | 0.0% |
| COAL API2 INDEX | CLA | 15,675 | 9,163 | 71.1% | 10,925 | 43.5% |
| COAL API2 INDEX | CQA | 56,783 | 17,040 | 233.2% | 44,900 | 26.5% |
| COAL API2 INDEX | MTC | 0 | 0 | - | 0 | - |
| COAL API4 INDEX | RLA | 100 | 1,040 | -90.4% | 100 | 0.0% |
| COAL API4 INDEX | RQA | 600 | 325 | 84.6% | 400 | 50.0% |
| COAL SWAP | CPF | 510 | 255 | 100.0% | 385 | 32.5% |
| COAL SWAP | RPF | 2,604 | 3,700 | -29.6% | 2,610 | -0.2% |
| CRUDE OIL 1MO | WA | 326,025 | 391,670 | -16.8% | 306,777 | 6.3% |
| CRUDE OIL APO | AO | 339,575 | 623,535 | -45.5% | 347,083 | -2.2% |
| CRUDE OIL CALNDR STRIP | 6F | 0 | 110 | -100.0% | 0 | - |
| CRUDE OIL OUTRIGHTS | AH | 650 | 0 | - | 5,750 | -88.7% |
| CRUDE OIL OUTRIGHTS | DBP | 3,010 | 6,540 | -54.0% | 3,570 | -15.7% |
| CRUDE OIL PHY | CD | 0 | 0 | - | 0 | 0.0% |
| CRUDE OIL PHY | LC | 91,701 | 132,842 | -31.0% | 119,153 | -23.0% |
| CRUDE OIL PHY | LO | 2,698,861 | 3,264,552 | -17.3% | 2,938,191 | -8.1% |
| CRUDE OIL PHY | LO1 | 3,489 | 137 | 2,446.7% | 1,564 | 123.1% |
| CRUDE OIL PHY | LO2 | 116 | 17 | 582.4% | 22 | 427.3% |
| CRUDE OIL PHY | LO3 | 2 | 0 | - | 0 | - |
| CRUDE OIL PHY | LO4 | 0 | 0 | 0.0% | 0 | - |
| CRUDE OIL PHY | LO5 | 0 | 0 | - | 0 | 0.0% |
| DAILY CRUDE OIL | DNM | 0 | 0 | - | 0 | - |
| ELEC FINSETTLED | PML | 62 | 408 | -84.8% | 44 | 40.9% |
| ELEC MISO PEAK | 9T | 420 | 0 | - | 880 | -52.3% |
| ELEC MISO PEAK | OEM | 0 | 0 | - | 0 | - |
| ELECTRICITY OFF PEAK | N9P | 0 | 0 | - | 0 | - |

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| Energy Options | | | | | | |
| ETHANOL SWAP | CVR | 9,976 | 15,863 | -37.1% | 10,993 | -9.3% |
| ETHANOL SWAP | GVR | 3,015 | 12,470 | -75.8% | 3,572 | -15.6% |
| EURO-DENOMINATED PETRO PROD | EFB | 0 | 0 | - | 0 | - |
| EURO-DENOMINATED PETRO PROD | NWE | 0 | 0 | - | 0 | - |
| EUROPEAN JET KEROSENE NWE (PLATTS) AVG PRC | 30 | 60 | 0 | - | 0 | - |
| GASOIL CRACK SPREAD AVG PRICE OPTIONS | 3U | 0 | 0 | - | 0 | - |
| GASOLINE | GCE | 0 | 0 | - | 0 | - |
| HEATING OIL PHY | LB | 494 | 2,289 | -78.4% | 755 | -34.6% |
| HEATING OIL PHY | OH | 62,176 | 78,964 | -21.3% | 66,992 | -7.2% |
| HENRY HUB FINANCIAL LAST | E7 | 5,963 | 18,213 | -67.3% | 6,393 | -6.7% |
| HO 1 MONTH CLNDR OPTIONS | FA | 200 | 1,400 | -85.7% | 2,800 | -92.9% |
| HUSTN SHIP CHNL PIPE SWP | PK | 120 | 0 | - | 356 | -66.3% |
| ISO NEW ENGLAND PK LMP | OE | 0 | 0 | - | 0 | - |
| LLS CRUDE OIL | WJO | 4,375 | 0 | - | 3,740 | 17.0% |
| MCCLOSKEY ARA ARGS COAL | MTO | 4,600 | 12,790 | -64.0% | 4,620 | -0.4% |
| MCCLOSKEY RCH BAY COAL | MFO | 600 | 3,355 | -82.1% | 675 | -11.1% |
| NATURAL GAS | G10 | 500 | 0 | - | 0 | - |
| NATURAL GAS 12 M CSO FIN | G7 | 0 | 0 | - | 0 | - |
| NATURAL GAS 1 M CSO FIN | G4 | 3,250 | 2,750 | 18.2% | 21,980 | -85.2% |
| NATURAL GAS 2 M CSO FIN | G2 | 1,000 | 0 | - | 0 | - |
| NATURAL GAS 3 M CSO FIN | G3 | 4,910 | 4,655 | 5.5% | 3,760 | 30.6% |
| NATURAL GAS 5 M CSO FIN | G5 | 0 | 250 | -100.0% | 0 | - |
| NATURAL GAS 6 M CSO FIN | G6 | 4,650 | 13,550 | -65.7% | 3,000 | 55.0% |
| NATURAL GAS OPTION ON CALENDAR STRP | 6J | 13,186 | 9,907 | 33.1% | 11,388 | 15.8% |
| NATURAL GAS PHY | KD | 0 | 0 | 0.0% | 0 | 0.0% |
| NATURAL GAS PHY | LN | 2,756,414 | 3,480,100 | -20.8% | 2,761,880 | -0.2% |
| NATURAL GAS PHY | ON | 94,256 | 100,964 | -6.6% | 147,348 | -36.0% |
| NATURAL GAS PHY | ON1 | 0 | 0 | - | 0 | - |
| NATURAL GAS PHY | ON2 | 0 | 0 | - | 0 | - |
| NATURAL GAS PHY | ON3 | 0 | 0 | - | 0 | - |
| NATURAL GAS PHY | ON4 | 0 | 0 | - | 0 | - |
| NATURAL GAS PHY | ON5 | 0 | 0 | - | 0 | - |
| NATURAL GAS SUMMER STRIP | 4D | 0 | 0 | - | 0 | - |
| NG HH 3 MONTH CAL | IC | 250 | 0 | - | 250 | 0.0% |
| N ROCKIES PIPE SWAP | ZR | 3,240 | 4,828 | -32.9% | 5,183 | -37.5% |
| NY HARBOR HEAT OIL SWP | AT | 58,362 | 102,616 | -43.1% | 64,593 | -9.6% |
| NYISO ZONE G 5MW PEAK OPTIONS | 9U | 0 | 0 | - | 0 | - |
| NYMEX EUROPEAN GASOIL APO | F7 | 808 | 338 | 139.1% | 1,009 | -19.9% |
| NYMEX EUROPEAN GASOIL OPT | F8 | 0 | 80 | -100.0% | 20 | -100.0% |
| PETROCHEMICALS | 4H | 5,076 | 14,922 | -66.0% | 4,983 | 1.9% |
| PETROCHEMICALS | 4I | 0 | 0 | - | 0 | - |
| PETROCHEMICALS | 4J | 1,800 | 4,400 | -59.1% | 0 | - |
| PETROCHEMICALS | 4K | 0 | 0 | - | 0 | - |
| PETROCHEMICALS | CPR | 495 | 0 | - | 495 | 0.0% |
| PETRO OUTRIGHT EURO | 8H | 125 | 661 | -81.1% | 150 | -16.7% |
| PGE CITYGATE PIPE SWAP | CW | 0 | 6,000 | -100.0% | 0 | - |
| PJM CALENDAR STRIP | 6O | 0 | 640 | -100.0% | 0 | - |
| PJM ELECTRIC | 6OO | 0 | 6 | -100.0% | 0 | - |
| PJM MONTHLY | JO | 4 | 198 | -98.0% | 6 | -33.3% |
| PJM WES HUB PEAK CAL MTH | 6OA | 200 | 0 | - | 200 | 0.0% |
| PJM WES HUB PEAK CAL MTH | JOA | 8,200 | 0 | - | 0 | - |
| RBOB 1MO CAL SPD OPTIONS | ZA | 0 | 0 | - | 0 | - |
| RBOB CALENDAR SWAP | RA | 2,384 | 4,511 | -47.2% | 2,024 | 17.8% |

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| Energy Options | | | | | | |
| RBOB PHY | OB | 42,157 | 35,640 | 18.3% | 35,187 | 19.8% |
| RBOB PHY | RF | 30 | 529 | -94.3% | 30 | 0.0% |
| ROTTERDAM 3.5%FUEL OIL CL | Q6 | 40 | 2,080 | -98.1% | 40 | 0.0% |
| SAN JUAN PIPE SWAP | PJ | 360 | 0 | - | 1,868 | -80.7% |
| SHORT TERM | U11 | 0 | 0 | - | 0 | - |
| SHORT TERM | U12 | 0 | 0 | - | 0 | - |
| SHORT TERM | U13 | 0 | 0 | - | 0 | - |
| SHORT TERM | U14 | 0 | 0 | - | 0 | - |
| SHORT TERM | U15 | 0 | 0 | - | 0 | - |
| SHORT TERM | U22 | 0 | 0 | - | 0 | - |
| SHORT TERM | U23 | 0 | 0 | - | 0 | - |
| SHORT TERM | U24 | 0 | 0 | - | 0 | - |
| SHORT TERM | U25 | 0 | 0 | - | 0 | - |
| SHORT TERM | U26 | 0 | 0 | - | 0 | - |
| SHORT TERM CRUDE OIL | C02 | 0 | 0 | - | 0 | - |
| SHORT TERM CRUDE OIL | C05 | 0 | 0 | - | 0 | - |
| SHORT TERM NATURAL GAS | U01 | 650 | 0 | - | 700 | -7.1% |
| SHORT TERM NATURAL GAS | U02 | 0 | 550 | -100.0% | 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 | 0.0% | 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 | - |
| SINGAPORE FUEL OIL 180 CS | C5 | 0 | 0 | - | 0 | - |
| SINGAPORE GASOIL CALENDAR | M2 | 300 | 0 | - | 300 | 0.0% |
| SINGAPORE JET FUEL CALEND | N2 | 1,400 | 800 | 75.0% | 1,500 | -6.7% |
| SOCAL PIPE SWAP | ZN | 6,000 | 15,800 | -62.0% | 0 | - |
| WTI 12 MONTH CALENDAR OPT | WZ | 0 | 0 | - | 0 | - |
| WTI 6 MONTH CALENDAR OPTI | WM | 0 | 0 | - | 0 | - |
| WTI-BRENT BULLET SWAP | BV | 23,250 | 48,170 | -51.7% | 31,400 | -26.0% |
| WTI CRUDE OIL 12 M CSO F | 7Z | 0 | 0 | - | 0 | - |
| WTI CRUDE OIL 1 M CSO FI | 7A | 314,100 | 437,595 | -28.2% | 321,055 | -2.2% |
| Metals Futures | | | | | | |
| COMEX GOLD | GC | 457,061 | 403,315 | 13.3% | 374,497 | 22.0% |
| NYMEX HOT ROLLED STEEL | HR | 24,590 | 19,283 | 27.5% | 21,719 | 13.2% |
| NYMEX PLATINUM | PL | 65,663 | 69,227 | -5.1% | 66,047 | -0.6% |
| PALLADIUM | PA | 26,296 | 32,778 | -19.8% | 25,578 | 2.8% |

NYMEX/COMEX Exchange Open Interest Report - Monthly

| | Commodity | Open Interest FEB 2016 | Open Interest FEB 2015 | % CHG | Open Interest JAN 2016 | % CHG |
|-----------------------------------|-----------|---------------------------|---------------------------|----------|---------------------------|--------|
| Metals Futures | | | | | | |
| URANIUM | UX | 4,785 | 4,722 | 1.3% | 4,385 | 9.1% |
| COMEX SILVER | SI | 163,623 | 160,735 | 1.8% | 158,711 | 3.1% |
| COMEX MINY GOLD | QO | 1,217 | 1,759 | -30.8% | 1,032 | 17.9% |
| E-MINI SILVER | 6Q | 0 | 0 | - | 0 | - |
| COMEX MINY SILVER | QI | 60 | 75 | -20.0% | 113 | -46.9% |
| COMEX COPPER | HG | 161,578 | 164,343 | -1.7% | 200,688 | -19.5% |
| COMEX MINY COPPER | QC | 67 | 99 | -32.3% | 96 | -30.2% |
| Aluminium MW Trans Prem Platts | AUP | 27,237 | 4,616 | 490.1% | 25,812 | 5.5% |
| ALUMINUM | AEP | 5,127 | 0 | - | 4,862 | 5.5% |
| ALUMINUM | ALI | 175 | 201 | -12.9% | 92 | 90.2% |
| ALUMINUM | MJP | 1,608 | 0 | - | 1,408 | 14.2% |
| COPPER | HGS | 5,128 | 4,541 | 12.9% | 5,524 | -7.2% |
| E-MICRO GOLD | MGC | 2,496 | 1,705 | 46.4% | 1,332 | 87.4% |
| FERROUS PRODUCTS | BUS | 0 | 0 | - | 0 | - |
| FERROUS PRODUCTS | SSF | 0 | 0 | - | 0 | - |
| GOLD | GCK | 19 | 17 | 11.8% | 7 | 171.4% |
| IRON ORE 58 CHINA TSI FUTURES | TIC | 0 | 0 | - | 0 | - |
| IRON ORE 62 CHINA PLATTS FUTURES | PIO | 410 | 260 | 57.7% | 0 | - |
| IRON ORE 62 CHINA TSI FUTURES | TIO | 25,574 | 6,109 | 318.6% | 24,349 | 5.0% |
| LNDN ZINC | ZNC | 33 | 0 | - | 48 | -31.3% |
| SILVER | SIL | 371 | 665 | -44.2% | 814 | -54.4% |
| Metals Options | | | | | | |
| COMEX COPPER | HX | 1,942 | 3,933 | -50.6% | 2,593 | -25.1% |
| COMEX GOLD | OG | 1,144,735 | 1,419,227 | -19.3% | 990,833 | 15.5% |
| COMEX SILVER | SO | 106,479 | 168,559 | -36.8% | 100,572 | 5.9% |
| COPPER | H4E | 0 | 0 | - | 0 | - |
| GOLD | OG1 | 211 | 51 | 313.7% | 641 | -67.1% |
| GOLD | OG2 | 73 | 0 | - | 200 | -63.5% |
| GOLD | OG3 | 42 | 2 | 2,000.0% | 0 | - |
| GOLD | OG4 | 0 | 0 | 0.0% | 0 | - |
| GOLD | OG5 | 0 | 0 | - | 0 | 0.0% |
| HOT ROLLED COIL STEEL CALL OPTION | HRO | 0 | 0 | - | 0 | - |
| HOT ROLLED COIL STEEL PUT OPTION | HRO | 0 | 0 | - | 0 | - |
| IRON ORE 62 CHINA TSI CALL OPTION | ICT | 12,800 | 4,811 | 166.1% | 13,835 | -7.5% |
| IRON ORE 62 CHINA TSI PUT OPTION | ICT | 21,233 | 4,650 | 356.6% | 22,846 | -7.1% |
| NYMEX PLATINUM | PO | 4,119 | 15,869 | -74.0% | 3,980 | 3.5% |
| PALLADIUM | PAO | 4,195 | 4,475 | -6.3% | 4,502 | -6.8% |
| SHORT TERM | L11 | 0 | 0 | - | 0 | - |
| SHORT TERM GOLD | L02 | 0 | 0 | - | 0 | - |
| SHORT TERM GOLD | L18 | 0 | 0 | - | 0 | - |
| SILVER | SO1 | 12 | 5 | 140.0% | 0 | - |
| SILVER | SO2 | 0 | 0 | - | 0 | - |
| SILVER | SO3 | 0 | 0 | - | 0 | - |
| SILVER | SO4 | 0 | 0 | 0.0% | 0 | - |
| SILVER | SO5 | 0 | 0 | - | 0 | 0.0% |



NYMEX/COMEX Exchange Open Interest Report - Monthly

| Commodity | Open Interest FEB 2016 | Open Interest FEB 2015 | % CHG | Open Interest JAN 2016 | % CHG |
|---|---------------------------|---------------------------|---------------|---------------------------|--------------|
| TOTAL FUTURES GROUP | | | | | |
| Commodities and Alternative Investments Futures | 51 | 84 | -39.3% | 78 | -34.6% |
| Energy Futures | 21,271,854 | 19,453,374 | 9.3% | 20,497,820 | 3.8% |
| Metals Futures | 973,118 | 874,450 | 11.3% | 917,114 | 6.1% |
| TOTAL FUTURES | 22,245,023 | 20,327,908 | 9.4% | 21,415,012 | 3.9% |
| TOTAL OPTIONS GROUP | | | | | |
| Energy Options | 7,114,970 | 9,225,820 | -22.9% | 7,444,661 | -4.4% |
| Metals Options | 1,295,841 | 1,621,582 | -20.1% | 1,140,002 | 13.7% |
| TOTAL OPTIONS | 8,410,811 | 10,847,402 | -22.5% | 8,584,663 | -2.0% |
| TOTAL COMBINED | | | | | |
| Commodities and Alternative Investments | 51 | 84 | -39.3% | 78 | -34.6% |
| Energy | 28,386,824 | 28,679,194 | -1.0% | 27,942,481 | 1.6% |
| Metals | 2,268,959 | 2,496,032 | -9.1% | 2,057,116 | 10.3% |
| GRAND TOTAL | 30,655,834 | 31,175,310 | -1.7% | 29,999,675 | 2.2% |