

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST (EXCLUDES TRAKRS)
ENERGY FUTURES

2009 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>. CME Group Inc. A
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FINAL

PG02CBULLETIN #213@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST (EXCLUDES TRAKRS) ENERGY
FUTURES

Wed, Nov 04, 2009 PG02C

EXCHANGE OVERALL VOLUME AND OPEN INTEREST TOTALS

	LOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL COMBINED OPEN INTEREST & CHGE	----- TOTAL	----- YEAR AGO OVERALL VOLUME	----- COMBINED TOTAL OPEN INTEREST
* CME GROUP TOTALS--								
EXCHANGE	10074410	1472232	827866	12374508	84062431	+	717900	9170440
EXCHANGE FUTURES	9754973	181660	607013	10543646	43106862	+	265847	8178685
EXCHANGE OPTIONS	319437	1290572	220853	1830862	40955569	+	452053	991755
OTC TOTALS--								
OTC			61	61	1122	+	26	28712554
FUTURES & OPTIONS -								
ENERGY	936974	115718	666993	1719685	38372320	+	283651	833447
FUTURES ONLY -								
ENERGY	923010	15661	455545	1394216	23358565	+	174938	730298
OPTIONS ONLY -								
ENERGY	13964	100057	211448	325469	15013755	+	108713	103149

ENERGY FUTURES & OPTIONS

CL NYMEX CRUDE OIL (PHYSICAL)	573102	8701	21186	602989	1194113	-	1248	438273	1128455
NG NATURAL GAS HENRY HUB (PHYSICAL)	166702	3267	11631	181600	694606	+	3993		758328
RB NYMEX NY HARBOR GAS (RBOB) (PHY)	89425	759	17360	107544	247221	-	2266	66566	156373
NN HENRY HUB SWAP			104447	104447	2843200	-	1038	76729	3541700
HO NYMEX HEATING OIL (PHYSICAL)	77822	1566	9894	89282	319744	+	3339	48474	219224
E4 PJM WESTH DA OFF-PEAK			65152	65152	2763855	+	65152		
W6 PJM PSEG DA OFF-PEAK			65152	65152	1632668	+	65152		
NPG HENRY HUB PENULTIMATE FUT		1368	36356	37724	932308	+	8596	41587	1162409
K2 CIN HUB 5MW D AH O PK			18768	18768	363664	+	18768		
WS WTI FINANCIAL FUTURES			14320	14320	162580	-	10087	6248	198841
QM E-MINI CRUDE OIL FUTURES	12621			12621	6510	-	144	15794	9617
L3 PJM NILL DA OFF-PEAK			9360	9360	949009	+	5506		
CS WEST TEXAS INTER CRUDE OIL CAL SWAP			8382	8382	205318	+	861		
NHN HOUSTON SHIP CHANNEL BASIS SWAP			6560	6560	231757	+	2138	552	214736
J4 PJM WESTHDA PEAK			4363	4363	177668	+	3596		
NW WAHA BASIS			4358	4358	100193	+	2204	612	86657
L6 PJM PSEG DA PEAK			4328	4328	99587	+	3552		
NX TEXAS EASTERN ZONE M-3 BASIS SWAP			4308	4308	77062	+	3464		87358
QG E-MINI NATURAL GAS	3312			3312	4749	+	54	2830	4652
MF GULF COAST NO.6 FUEL OIL 3.0% SWAP			3254	3254	51042	+	336	2402	20785
PH PANHANDLE BASIS SWAP FUTURE			3091	3091	253221	-	525	7092	244724
TC TCO BASIS SWAP			2568	2568	87682	+	856		84198
DC DUBAI CRUDE OIL CALENDAR SWAP			2275	2275	86381	+	725	1305	48766
PD NGPL TEX /OK			2194	2194	94812	-	859	4173	85578
CY BRENT CALENDAR SWAP			1645	1645	110764	+	712	605	88557
MP NYMEX NY HARBOR HEAT OIL CLNDR SWAP			1638	1638	37764	+	918	486	30142
NE ANR OKLAHOMA			1560	1560	33132	-	220	1504	28672
RL RBOB CALENDAR SWAP FUTURE			1474	1474	22476	-	3190	516	12675
N3 PJM NILL DA PEAK			1276	1276	58878	+	554		
DB ICE BRENT DUBAI SWAP			1200	1200	41873	+	165		15220
LT UP DOWN GC ULSD VS NMX HO SPRD			1170	1170	47477	+	505	580	17676
H5 CIN HUB 5MW D AH PK			1020	1020	21875	+	1020		
W8 MONT BELVIEU ETHANE (OPIS) SW			930	930	15116	+	201	180	1210
PG DOMINION TRANSMISSION INC -APPALAC			856	856	45233	-	112		54655
GZ GASOIL CRACK SPREAD CALENDAR SWAP			843	843	57485	+	12	441	37290
6W BRENT CFD SWAP			800	800	6297	+	715		
UB EUROPE DATED BRENT SWAP			740	740	11610			100	1770
JM PJM MONTHLY			728	728	38992	+	362	1348	29773
CU CHICAGO ETHANOL SWAP			705	705	2939	+	367		1989
SG SINGAPORE GASOIL SWAP			700	700	28721	+	487	750	12360
VZ GULF COAST 3% FUEL OIL BALMO			700	700	3021	+	700	50	260
C0 MT BELVIEU ETHANE 5-DCML (OPIS)			665	665	7291	-	3		
BB NYMEX BRENT FINANCIAL FUTURES			650	650	39345	-	700		34530
MG GULF COAST NO.6 FUEL OIL CRACK SWAP			650	650	18924	+	271	50	12226
MM NY HARBOR RESIDUAL FUEL 1.0% S SWAP			617	617	21442	+	232	552	13744
Y3 NY 2.2% FUEL OIL (PLATTS) SWP			600	600	3630	+	300		
FY DATED TO FRONTLINE BRENT CLNDR SWAP			560	560	41409	+	45	950	59332
RM RBOB CRACK SPREAD			550	550	25407	+	25	985	16250
BH NYMEX HEATING OIL FUTURES			524	524	13683	+	373		9990
KJ NYISO J			512	512	4553	+	256		3580
UV EUROPE 3.5% FUEL OIL RDAM CALSWAP			489	489	11759	+	108	799	7763
EJ CINERGY HUB OFF-PEAK MONTH SWAP			484	484	12568	+	232	48	11340
RV RBOB UP-DOWN CALENDAR SWAP			475	475	14854	-	205	400	10255
TR TRANSCO ZONE4 BASIS SWAP			428	428	43720				38047
NL NGPL MID-CONTINENT			392	392	106825	+	90	560	101187
W3 MONT BELVIEU NAT GAS (OPIS) SW			385	385	8744	+	115	140	895
JU JET UP-DOWN(ARGUS) SWAP			375	375	2000	-	175		
UA SINGAPORE FUEL 180CST CALSWAP			367	367	10507	+	113	895	6225
ME GULF COAST JET VS NYM 2 HO SPRD SWP			360	360	22910	+	285		4961
BI DUBAI CRUDE OIL BALMO			350	350	450	+	350		80
7K GAS EURO-BOB OXY (ARG) CRACK			342	342	3955	-	75		
FO FUEL OIL CRACK VS ICE			320	320	20403	+	121	160	14242
HA HEATING OIL VS ICE GASOIL			300	300	16660	+	200		6551
JS LA JET (OPIS) SWAP			300	300	6065	-	100		1540
7Q MT BELVIEU NAT GAS 5-DCML (OPIS)			280	280	3769	-	15		
NI ISO NEW ENGLAND PEAK LMP SWAP			268	268	19702	-	200	240	17244
L5 PJM PPL DA PEAK			255	255	16205	+	255		
VR NY1% VS GC SPREAD SWAP			246	246	8683	+	171	100	2205
B0 MT BELVIEU PROPANE 5-DCML (OPIS)			246	246	12721	+	31		
CZ TRANSCO ZONE 3 BASIS			242	242	34514				52442
8K CONWAY PROPANE 5 DEC. SWP			235	235	960	+	105		
J2 PJM JCPL DA PEAK			220	220	20915	+	220		
R8 PJM PEPDA DA PEAK			220	220	54712	+	198		
EN EUROPEAN NAPHTHA CRACK SPREAD SWAP			216	216	10833	-	81	90	6924
RT NYMEX RBOB GASOLINE FUTURES			215	215	4179	+	215		
K3 NYISO ZONE A 5MW D AH PK			215	215	6659	-	43		
NR NORTHWEST ROCKIES BASIS SWAP FUTURE			214	214	150757	+	30	1070	194352
H1 NY 3.0% FUEL OIL (PLATTS) SWP			208	208	493	+	208		
3N MT BELVIEU PHY LDH PROPANE (OPIS)			200	200	315	+	90		
FI FUEL OIL NWE CRACK VS ICE			192	192	4081	+	153		2947

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THE FINAL OPEN INTEREST FOR TRADE DATA TUESDAY, OCTOBER 27, 2009, FOR NG FUT NATURAL GAS HENRY HUB (PHYSICAL) NOVEMBER 09 CONTRACT HAS BEEN REVISED TO 9,933.

VOLUME AND OPEN INTEREST "RECORDS" SHOWN FOR CBOT PRODUCTS, ARE COMPRISED OF VOLUME AND OPEN INTEREST DATA AFTER THE CBOT/CME MERGER ON JULY 13, 2007. VOLUME AND OPEN INTEREST "RECORDS" SHOWN FOR NYMEX AND COMEX PRODUCTS, ARE COMPRISED OF VOLUME AND OPEN INTEREST DATA AFTER JUNE 1, 2008. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTIONS EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETT CYCLE. GLOBEX VOLUME INCLUDES SIDE-BY-SIDE ACTIVITY. R=RECORD VOLUME OR OPEN INTEREST. THE INFORMATION CONTAINED IN THE REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.

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PG02CBULLETIN #213@

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FUTURES

Wed, Nov 04, 2009 PG02C

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	GLOBAL [®]	OPEN OUTCRY	PNT	-----	OVERALL	COMBINED	TOTAL	-----	YEAR AGO
	VOLUME	VOLUME	VOLUME	VOLUME	OVERALL	OPEN	INTEREST	CHGE	OVERALL
									COMBINED
									YEAR AGO
									OPEN
									INTEREST
7H GAS EURO-BOB OXY (ARG) NEW BRG			184	184	1809	+	40		
RU USGC UNL 87 CRACK SPREAD CAL SWAP			182	182	2435	-	182		3168
PM PERMIAN BASIS SWAP			180	180	52164	-	380		53308
QLD NYMEX APPALACHIAN COAL (PHYSICAL)			180	180	7825	-	50	300	6559
GA SINGAPORE GASOIL VS ICE			150	150	21590	-	150	900	7215
UM N ILLINOIS HUB MTHLY			144	144	14366				13368
BS SINGAPORE 180CST BALMO			135	135	597	+	130	60	158
8X ONEOK OKLAHOMA NG BASIS			122	122	7908	+	122		
HK NYH NO 2 CRACK SPREAD CAL SWAP			120	120	43805	+	90	225	15446
TP GASOIL 10PPM VS ICE SWAP			120	120	3136	+	120	52	676
UO NORTHERN ILLINOIS OFF-PEAK MONTHLY			120	120	23308				30794
2L FAME 0 (ARGUS) BIODSL FOB RTTRDM			120	120	1540	+	40		
KS SINGAPORE JET KEROSENE SWAP			100	100	10457	+	50	150	6622
VU SINGAPORE GASOIL BALMO			100	100	3724	+	100		350
JP PJM OFF-PEAK LMP SWAP FUTURE			98	98	32815	+	72		32536
PF NORTHERN NATURAL GAS VENTURA IOWA			88	88	63768	+	88		73684
KR EURO 3.5% FUEL OIL RDAM BALMO			80	80	556	+	75	22	165
V5 MT. BELVIEU NAT GAS (OPIS) BLM			75	75	115	+	75		
JA JAPAN C&F NAPHTHA SWAP			72	72	2031	+	55	37	568
UN EUROPE NAPHTHA CALSWAP			72	72	1753	+	30	77	959
3G PREMIUM UNLD 10P FOB MED SWAP			72	72	243	+	72		
BT SINGAPORE 380CST BALMO			70	70	124	+	70	5	5
GX GASOIL CALENDAR SWAP			60	60	5031	+	31	36	2204
Z7 ULSD 10PPM CIF MED VS ICE GAS			60	60	1256	-	60		45
NJ SAN JUAN BASIS SWAP			56	56	57425	+	56		45214
PW CENTERPOINT BASIS SWAP			56	56	65044	+	16		46527
EZ NEW YORK ETHANOL SWAP			55	55	1553	+	7		560
UF EUROPE 1% FUEL OIL NWE CALSWAP			54	54	7309	-	34	27	6522
AR NWE GASOLINE SWAP-ARGUS PRICE FUT			52	52	2100	+	3	140	1371
SR KERN RIVER OPAL PLANT SWING SWAP			52	52	136	+	46	275	525
R0 MT BELVIEU NAT GASOLINE BALMO			50	50	185	+	25		
BX SINGAPORE JET KERO BALMO			50	50	400	+	50		50
J9 BRENT BALMO SWAP			50	50	793	+	50		
RK SINGAPORE JET KERO GASOIL SWAP			50	50	16015	+	50		5935
US ULSD UP-DOWN(ARGUS) SWAP			50	50	2130				
1K GASOLINE UP-DOWN BALMO SWP			50	50	225	+	50		
3R MT BELVIEU PHYS NAT GASLINE (OPIS)			50	50	705	-	400		
3Q MT BELVIEU PHY ETHANE (OPIS)			50	50	60	-	30		
CI CIG BASIS			48	48	30710	+	42	140	38355
KA NYISO A			44	44	7751	+	44		10115
RG ARGUS GASOLINE CRACK SPREAD SWAP			42	42	6871	+	42	42	3550
SD SINGAPORE FUEL OIL SPREAD SWAP			40	40	2351	+	8		1174
EW EAST/WEST FUEL OIL SPREAD SWAP			30	30	3120	+	15	9	2544
3V GASOIL 10P CRG CIF NW VS ICE BL			30	30	95	+	30		
BG GASOIL BULLET SWAP			28	28	370	+	28		522
KL LA CARB DIESEL (OPIS) SWAP			25	25	2189	+	25	75	1385
V6 MT. BELVIEU PROPANE (OPIS) BLM			25	25	150	+	25		
3M MT BELVIEU PHY NORM BUTANE (OPIS)			25	25	2296	-	85		
D0 MT BELVIEU NRM BUTANE 5-DCML (OPIS)			25	25	6239				
8C MT BELVIEU ETHANE BALMO SWP			20	20	95	+	20		
BZ NYMEX BRENT OIL LAST DAY FUTURES	20			20	1982	+	2	1420	2664
UJ EUROPE JET KERO NWE CALSWAP			18	18	314	+	3		81
ET EURO GASOIL 10PPM VS ICE			16	16	1907			5	1005
B9 ARGUS GASOLINE NW BALMO SWAP			15	15	365	-	10	17	35
FS FUELOIL SWAP:CARGOES VS.BARGES			15	15	5738				3607
SE SINGAPORE 380CST FUEL OIL SWAP			15	15	1019	+	20		526
Z5 GASOIL 0.1CIF MED VS ICE GAS			15	15	1073				51
7X DIESEL 10P BRG FOB RDM VS ICEBL			15	15	25	+	15		
EM CINERGY HUB PEAK MONTH SWAP			12	12	15514	-	4	48	7496
PS EURO PROPANE CIF ARA SWAP			10	10	464	-	5		63
PE NORTHERN NATURAL GAS DEMARCATION			8	8	32464	+	8		37747
7F EUROPEAN GASOIL ICE FUTURE	6			6	85				
7E ARGUS PROPAN FAR EST INDEX SWAP			4	4	323	-	2		
E6 JAPAN NAPHTHA BALMO SWAP			2	2	14	+	2		
4N PJM PECO Z5 MW PK CLM DA LMP					2560				
4Q MID IND TRAN SO IL HUB5MW PEAK					4848				
4R MID IND TRAN SO IL HUB5MW OFFP					67808				
Z0 SING JET KERO VS GASOIL SPR B					50				
S5 DSL10 L HAVRE CIF NWE VS G BLM					40				
8M CONWAY NORMAL BUTANE SWAP					355				
I5 ERCOT NRTH Z MCPE 5 MW PEAK SW					2755				
I8 ERCOT NRTH Z MCPES OFFPK CLN D					24				
HH HENRY HUB NG LAST DAY FINANCIAL									
QH E-MINI HEATING OIL FUTURES					29				13
QU E-MINI GASOLINE FUTURES					3				
XC NYMEX CRUDE OIL MACI INDEX FUTURE					6195				
B1 ULSD 10PPM CIF NW BALMO SWAP					1				
B4 ALGONQUIN CITYGATES BASIS SWP					1208				
B7 GASOIL 0.1 CIF NW BALMO SWAP					1				
BK WTI-BRENT CALENDAR SWAP					41563	-	4034		76675
CE NEW ENGLAND HUB PEAK DAILY					80	-	10		
CK GC GASOLINE CRK SPR (ARGUS)					225				
D7 PJM DAYTON DA PEAK					14824				
DI DEMARC INDEX FUTURE					740				
DO DOW JONES MID-COLUMBIA FUTURE					120				
DT DEMARC SWING SWAP					240				
DW DAWN BASIS SWAP FUTURE					100				200
E3 PJM BGE DA PEAK					35518				
E8 PJM DPL DA OFF-PEAK					96225				
E9 PJM EASTERNH DA PEAK					15827				
F2 PJM JCPL DA OFF-PEAK					314495				
F4 PJM EASTERNH DA OFF-PEAK					88156				
F5 PJM PPL DA OFF-PEAK					156966				
FF WTS (ARGUS) VS WTI SWAP					3600				
FH WTS (ARGUS) VS WTI TRD MTH SWAP					2345	-	150		2352
FK EURO 3.5% FUEL OIL SPREAD					81				41

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FP FLORIDA GAS ZONE3 BASIS SWAP					16133			28069
GE GULF COAST JET FUEL CLNDR SWAP					390			910
GL COLUMBIA GULF ONSHORE BASIS					46631			87359
GP GULF COAST HEATING OIL CLNDR SWAP								
GS GULF COAST GASOLINE CLNDR SWAP FUT					443			1505
GT EURO GASOIL 10 CAL SWAP					39			27
GY GULF COAST ULSD CRACK SPREAD					81			
HB HENRY HUB BASIS SWAP					115353			84594
HI EIA ON HIGHWAY DIESEL SWAP					75			12
HJ MICHIGAN HUB OFF-PEAK MONTH SWAP					156			160
HM MICHIGAN HUB PEAK MONTH SWAP					186			40
IF SOCAL INDEX					92			1518
IH DOMINION TRAN INC - APP INDEX					2646			
II CENTERPOINT EAST INDEX					3075			242
IJ SAN JUAN INDEX					2453			
IL EL PASO PERMIAN INDEX SWAP					7990			918
IN HENRY HUB INDEX SWAP FUTURE					90876			30929
IP HOUSTON SHIP CHANNEL INDEX SWAP					16040			5488
IQ ANR OKLA INDEX					186			
IR ROCKIES KERN OPAL - NW INDEX					7582			
IT TRANSCO ZONE 6 INDEX					15815			2684
IV PANHANDLE INDEX SWAP FUTURE					5497			
IW NGPL MIDCONTINENT INDEX					982			
IX TETCO M-3 INDEX					24538			13622
IY WAHA INDEX SWAP FUTURE					42711			2990
JC JET CIF NWE VS ICE					4258			3135
JL LA CARBOB GASOLINE(OPIS)SWAP					550			10
JR JET BARGES VS ICE GASOIL SWAP					200			204
KB NYISO A OFF-PEAK					3484			5590
KG NYISO G					6476			6473
KH NYISO G OFF-PEAK					4326			5162
KI ISO NEW ENGLAND OFF-PEAK LMP SWAP					13422			8588
KK NYISO J OFF-PEAK					1574			1980
KX EURO 1% FUEL OIL NEW BALMO					100			
KZ EUROPEAN NAPHTHA BALMO					107	- 11		
L1 PJM WESTH RT PEAK					63802			
L8 PJM DPL DA PEAK					5372			
LI LLS (ARGUS) TRADE MONTH SWAP								
LX LA CARB DIESEL (OPIS)					133			
LY GULF COAST ULSD CALENDAR SWAP					2806			524
MH LOS ANGELES CARB GASOLINE SWAP					12			
ML NY HARBOR RESIDUAL FUEL CRACK SWAP					2565			2418
MQ LA JET FUEL VS NYM NO 2 HO SPRD SWP					75			
N9 PJM WESTH RT OFF-PEAK					1059232	+ 392		
NBN CHICAGO BASIS SWAP					23893			121334
ND ANR LOUISIANA BASIS SWAP					27613			19079
NF MICHIGAN BASIS					77242			89748
NK SUMAS BASIS SWAP					15144			22408
NM TENNESSEE 500 LEG BASIS SWAP					46201			13850
NQ TENNESSEE ZONE 0 BASIS SWAP					3930			6112
NS SOCAL BASIS SWAP					69601			207880
NU TRUNKLINE LA BASIS SWAP					8135			10878
NZ TRANSCO ZONE 6 BASIS SWAP					44800			46593
OI NGPL TEXOK INDEX					6422			
P6 POLYETHYLENE FUTURES					36			
PB MALIN					7249			36972
PC PGE&E CITYGATE					16895			70902
PT PROPANE SWAP					18874			11596
Q1 TCO NG INDEX SWAP					8466			
Q2 TETCO STX NG INDEX SWAP					1592			
Q4 TENNESSEE ZONE 0 NG INDEX SWAP					4008			
Q8 PJM PEPKO DA OFF-PEAK					890731			
QA GASOIL MINI CALENDAR SWAP					1923			
QP WESTERN RAIL DELIVERY PRB COAL SWAP					3830			3820
QX EASTERN RAIL DELIVERY CSX COAL SWAP					4430			3205
R3 PJM BGE DA OFF-PEAK					632263			
R7 PJM DAYTON DA OFF-PEAK					150212			
RH RBOB VS HEATING OIL SWAP					1530			
RZ NY HRBR CONV GASOLINE VS RBOB					50			
SJ SAN JUAN SWING SWAP					905	- 4		
SL EL PASO PERMIAN SWING FUTURE					380	- 5		100
SN HENRY HUB SWING FUTURE					2152	- 8		1325
SP SINGAPORE NAPHTHA SWAP					1354			2039
SS CHICAGO SWING FUTURE					600			50
SV PANHANDLE SWING FUTURE					60			775
SX TEXAS EASTERN ZONE M-3 SWING SWAP					28			
SY WAHA SWING FUTURE					644	- 56		1075
SZ SONAT BASIS SWAP FUTURE					16176			30709
T2 TETCO NG STX SWING					32	- 8		
T5 NGPL STX BASIS					15769			3239
TB TEXAS GAS ZONE SL BASIS SWAP					28730			28874
TE TETCO ELA BASIS					12427			8557
TH TC5 RAS TANURA TO YOKOHAMA 55K MT					510			105
TI TD5 WEST AFRICA TO USAC 130K					105			
TJ TC4 SINGAPORE TO JAPAN 30K MT					10			
TL TD3 MEG TO JAPAN 250K MT					116			170
TM TC2 ROTTERDAM TO USAC 37K MT					100			35
TU GASOIL 0.1 CIF NWE VS ISE SWAP					617			265
TW GASOIL 0.1 CARGOES CIF NEW					14			
TX TETCO STX BASIS					11983			18120
TY GASOIL 10PPM CARGOES CIF NWE S					61			2
U8 CIG ROCKIES NG SWING					196	- 4		
UH EUROPE 1% FUEL OIL RDAM CALSWAP					6554			6246
UI EUROPE 3.5% FUEL OIL MED CALSWAP					102			85
UR EUROPE JET KERO RDAM CALSWAP					6			
UT NO 2 UP-DOWN SPREAD CALENDAR SWAP					5610			1510

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**EXCHANGE SUMMARY VOLUME AND OPEN INTEREST (EXCLUDES TRAKRS)
ENERGY FUTURES**



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PG02CBULLETIN #213@ EXCHANGE SUMMARY VOLUME AND OPEN INTEREST (EXCLUDES TRAKRS) ENERGY Wed, Nov 04, 2009 PG02C
FUTURES

	----- GLOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL COMBINED TOTAL OPEN INTEREST & CHGE	----- VOLUME	YEAR AGO COMBINED TOTAL OPEN INTEREST
UY NYMEX ULSD VS NYMEX HO					226		
UZ GASOLINE UP-DOWN (ARGUS) SWAP					733		
UD N ILLINOIS HUB DAILY							
VI VENTURA INDEX FUTURE					882		2420
VK NY HARBOR 1% FUEL OIL BALMO					130		
VL GASOIL 0.1 ROTTERDAM BARGES SW					1201		100
VM AER-DAYTON HUB MTHLY					6494		6942
VP AEP-DAYTON HUB OFF-PEAK MONTHLY					10586		9468
VD AEP-DAYTON HUB DAILY							
W1 CONWAY PROPANE (OPIS) SWAP					2520		
WJ LLS (ARGUS) VS WTI SWAP					637		1437
WK LLS (ARGUS) VS WTI TRD MTH SWAP					181		
WQ GASOIL 0.1 RDAM BRGS VS ICE					8061		4035
XH PANHANDLE PIPE SWAP							
XJ HOUSTON SHIP CHANNEL PIPE SWAP							
XN SOCAL PIPE SWAP							
XQ PGE CITYGATE PIPE SWAP							
XR NORTHERN ROCKIES PIPE SWAP							
XX SAN JUAN PIPE SWAP							
Y2 MONT BELVIEU ISBT (OPIS) SW					585		
Y6 TRANSCO ZONE 3 NG INDEX SWAP					3038		
Y7 TENNESSEE 500 LEG NG INDEX SWAP					2416		
Y8 MICHCON NG INDEX SWAP					372		
YH NY H OIL PLATTS VS NYMEX HO SWAP					715		50
YL UP DOWN GC LSD VS NMX HO SPRD					24		450
YV MARS (ARGUS) VS WTI TRD MTH SWAP					515	- 150	
YX MARS (ARGUS) VS WTI SWAP					300		
Z2 MONT BELVIEU NRM BTN (OPIS) SWAP					13169		190
Z4 GASOIL 0.1 CIF MED SWAP					100		
Z6 ULSD 10PPM CIF MED SWAP					91		
Z8 CIG ROCKIES NG INDEX SWAP					1232		
JD PJM DAILY							
4G PREMIUM UNLD 10PPM CARGOES CIF					25		
4V GASOIL 0.1 CRG CIF NW VS ICE BL					7		
6X JET FUEL CRG CIF NEW VS ICE BLM					27		
7D 3.5% FUEL OIL CID MED SWAP					123		
7V ULSD 10PPM CIF VS ICE GAS BLMO					77		
8G PREMIUM UNLEAD 10PPM FOB BLM					6		
8N NEW YORK 0.3% FUEL OIL HIPR SW					1280		
8W GASOIL 0.1 CIF VS ICE GAS BLMO					90		
9N ARGUS PROPAN(SAUDI ARAMCO) SWAP					36		
3C CHICAGO UNL GAS PL VS RBOB SPR					300		
A3 NYISO ZONE C 5MW D AH O PK					46720		
B3 PJM NI HUB 5MW REAL TIME PK					17851		
B6 PJM NI HUB 5MW REAL TIME O PK					262497		
D2 NYISO ZONE G 5MW D AH O PK					108164		
D3 NYISO ZONE J 5MW D AH PK					4938		
D4 NYISO ZONE J 5MW D AH O PK					30734		
D8 PJM COMED 5MW D AH PK					8608		
D9 PJM COMED 5MW D AH O PK					140096		
H2 NEPOOL INTR HUB 5MW D AH O PK					951489		
H3 CIN HUB 5MW REAL TIME PK					11714		
K4 NYISO ZONE A 5MW D AH O PK					115402		
L9 NEPOOL W CNT MASS 5MW D AH O PK					152813		
P2 NEPOOL CONECTIC 5MW D AH PK					29743		
P3 NEPOOL CNCTCT 5MW D AH O PK					532838		
P4 NEPOOL SE MASS 5MW D AH PK					10256		
P5 NEPOOL SE MASS 5MW D AH O PK					153944		
P7 NEPOOL NE MASS 5MW D AH PK					10178		
P8 NEPOOL NE MASS 5MW D AH O PK					153926		
P9 NEPOOL MAINE 5MW D AH PK					3292		
Q5 NYISO ZONE C 5MW D AH PK					2555		
R6 NEPOOL W CNTR M 5MW D AH PK					9714		
T3 NYISO ZONE G 5MW D AH PK					6680		
U6 NEPOOL INTR HUB 5MW D AH PK					52786		
V3 PJM AD HUB 5MW REAL TIME O PK					43130		
W2 NEPOOL MAINE 5MW D AH O EAK					59964		
Z9 PJM AD HUB 5MW REAL TIME PK					3810		
5Z COLUMB GULF MAINLINE NG BASIS					41021		
6Z TENNESSEE 800 LEG NG BASIS					3430		
8B TEXAS EAST W LOUISANA NG BAS					14172		
8F TRANSCO ZONE 2 NG BASIS					3772		
8Z SOUTH STAR TEX OKLHM KNS NG B					1090		
9F TEXAS GAS ZONE1 NG BASIS					3350		
A5 EIA FLAT TAX ONHWAY DIESEL SWP					2496		
E5 ARGUS LLS VS. WTI (ARG) TRD M					543		
V4 MT. BELVIEU ETHANE (OPIS) BLM					55		
Y4 NY 0.7% FUEL OIL (PLATTS) SWP					300		
Y5 MT. BELVIEU NRM BTN (OPIS) BLM					199		
1A ARGUS BIODIESEL RME FOB RDAM S					1613		
1C BRENT CFD(PLATTS) VS FRNT M SW					363		
1D RBOB GASOLINE BALMO CLNDR SWP					428		
1L ULSD UP-DOWN BALMO SWP					700		
1M JET FUEL UP-DOWN BALMO CLNDR S					50		
H4 CIN HUB 5MW REAL TIME O PK					196568		
N6 NGPL STX NAT GAS INDEX SWAP					496		
M8 SOUTHERN NAT LA NAT GAS INDEX SWAP					682		
S7 TX GAS ZONE SL NAT GAS INDEX SWAP					341		
B2 TRANSCO ZONE 4 NAT GAS INDEX SWAP					964		
C2 TEXAS EAST WLA NAT GAS INDEX SWAP					6572		
N4 TEXAS GAS ZONE 1 NAT GAS INDEX SWAP					403		
L7 TRANSCO ZONE 2 NAT GAS INDEX SWAP					3772		
2M ETHANOL(PL) T1 FOB RTRDM EX DT					530		
1N MOGAS92 UNLEADED (PLATTS) SWP					3209		
1R PROPANE NON LDH MT BELVIEU					2630		
1X 1% FUEL OIL (PLT) CARG CIF NWE					109		

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EXCHANGE SUMMARY VOLUME AND OPEN INTEREST ENERGY OPTIONS ON FUTURES

Wed, Nov 04, 2009 PG02C

	----- GLOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- OVERALL VOLUME	COMBINED TOTAL OPEN INTEREST & CHGE	----- OVERALL VOLUME	YEAR AGO COMBINED TOTAL OPEN INTEREST
7U GCST HEAT OIL(ARG) VS HO SPRD					2488		
E2 NBP HH BASIS FUTURES SWAP					60		
2X ERCOT HSTN NRTH Z MCPE50 OFFPK					14768		
1F MT BELVIEU ETHYLENE					580		
1W 1% FUEL OIL (PLT) CARG CIF MED					544		
1P MOGAS92 UNLEADED (PLTS) BLM SW					250		
2P ERCOT HSTN NRTH Z MCPE50 PEAK					86		
2W ERCOT HSTN Z MCPE 50 MW OFF PK					1961		
2N ERCOT HSTN Z MCPE 50 MW PEAK S					22		
7Y NY ULSD(ARGUS) VS HO SPREAD					255		
2Q ERCOT HSTN SOUTH Z MCPE50 PEAK					65		
3P MT BELVIEU PHY N-LDH PROPNE (OPIS)					265	-	35
1V JET AVIA FUEL(PLTT) FOB V. ICE					285		
1U NY JET FUEL(PL) VS HEATING OIL					400		
7L PREM UNL GAS 10 PPM (PLTS) RDM					20		
S3 DSL10 L HAVRE CIF NWE VS GAS S					5		
5U NYJET FUEL (ARGUS) V HO SPREAD					50		
8L CONWAY NAT GASOLINE SWAP					185		
8J MT BELVIEU NORMAL BUTANE BALM					40		
8O MT BELVIEU LDH PROPANE BALMO					155		

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PG02C BULLETIN #213@

Wed, Nov 04, 2009 PG02C

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	OVERALL	COMBINED	TOTAL	-----	OVERALL	COMBINED	TOTAL	-----	-----	
	VOLUME	OPEN	INTEREST	CHGE	VOLUME	OPEN	INTEREST	CHGE	YEAR AGO	
									OPEN	
									INTEREST	
BA BRENT AVERAGE PRICE OPTION	C				150	150	73476	+	150	5207
BA BRENT AVERAGE PRICE OPTION	P						37371			2800
TOTAL BRENT AVERAGE PRICE OPTION					150	150	110847	+	150	8007
OS BRENT CRUDE OIL OPTIONS	C						1405			25
OS BRENT CRUDE OIL OPTIONS	P						595			30
TOTAL BRENT CRUDE OIL OPTIONS							2000			55
BE BRENT EURO STYLE OPTIION	C						6410			1150
BE BRENT EURO STYLE OPTIION	P						7781			1302
TOTAL BRENT EURO STYLE OPTION							14191			2452
C1 CENTRAL APPALACHIAN COAL OPT	C						75			
C1 CENTRAL APPALACHIAN COAL OPT	P						120			
TOTAL CENTRAL APPALACHIAN COAL OPT							195			
OY CINERGY HUB MONTHLY OPTIONS	C						46240			1380
OY CINERGY HUB MONTHLY OPTIONS	P				60	60	35800	+	60	360
TOTAL CINERGY HUB MONTHLY OPTIONS					60	60	82040	+	60	1740
AO CRUDE OIL APO OPTIIONS	C				12884	12884	1011535	+	8300	420880
AO CRUDE OIL APO OPTIIONS	P				10360	10360	719933	+	1909	440717
TOTAL CRUDE OIL APO OPTIIONS					23244	23244	1731468	+	10209	861597
LB EURO HEATING OIL	C						6743			436
LB EURO HEATING OIL	P						3796			
TOTAL EURO HEATING OIL							10539			436
AT HEATING OIL APO (AVG PRICE) OPTIIONS	C				4350	4350	158684	+	2120	31598
AT HEATING OIL APO (AVG PRICE) OPTIIONS	P				1800	1800	132387	+	750	18541
TOTAL HEATING OIL APO (AVG PRICE) OPTIIONS					6150	6150	291071	+	2870	50139
E7 HENRY HUB FINANCIAL LAST DAY O	C						5496			
E7 HENRY HUB FINANCIAL LAST DAY O	P						9729			
TOTAL HENRY HUB FINANCIAL LAST DAY O							15225			
FA HO 1 MONTH CALENDAR OPTIIONS	C						5100			
FA HO 1 MONTH CALENDAR OPTIIONS	P						5000			
TOTAL HO 1 MONTH CALENDAR OPTIIONS							10100			
PK HOUSTON SHIP CHANNEL PIPE OPT	C						3200			
PK HOUSTON SHIP CHANNEL PIPE OPT	P						3200			
TOTAL HOUSTON SHIP CHANNEL PIPE OPT							6400			
OE ISO NE MONTHLY OPTIIONS	C						8630			1580
OE ISO NE MONTHLY OPTIIONS	P						4530			300
TOTAL ISO NE MONTHLY OPTIIONS							13160			1880
E1 MT. BELVIEU NATURAL GASOIL APO	C						360			
E1 MT. BELVIEU NATURAL GASOIL APO	P						330			
TOTAL MT. BELVIEU NATURAL GASOIL APO							690			
D1 MT. BELVIEU NORMAL BUTANE APO	C						435			
D1 MT. BELVIEU NORMAL BUTANE APO	P						435			
G1 MT. BELVIEU PROPANE APO	C						928			
G1 MT. BELVIEU PROPANE APO	P						2615			
TOTAL MT. BELVIEU PROPANE APO							3543			
OU N ILLINOIS HUB MTHLY OPT	C						1080			
OU N ILLINOIS HUB MTHLY OPT	P						1080			
TOTAL N ILLINOIS HUB MTHLY OPT							2160			
G4 NATURAL GAS 1 M CSO FIN	C						7025			
G4 NATURAL GAS 1 M CSO FIN	P						950			
TOTAL NATURAL GAS 1 M CSO FIN							7975			
IA NATURAL GAS 1MO CAL SPD OPTIIONS	C						24225			30428
IA NATURAL GAS 1MO CAL SPD OPTIIONS	P						425			8640
TOTAL NATURAL GAS 1MO CAL SPD OPTIIONS							24650			39068
G3 NATURAL GAS 3 M CSO FIN	C						150			
G3 NATURAL GAS 3 M CSO FIN	P						150			
6J NATURAL GAS OPTIION ON CALENDAR STRP	C						600			
6J NATURAL GAS OPTIION ON CALENDAR STRP	P						360			
TOTAL NATURAL GAS OPTIION ON CALENDAR STRP							960			
ZR NORTHERN ROCKIES PIPE OPTIION	C						30160			2660
ZR NORTHERN ROCKIES PIPE OPTIION	P						25960			2940
TOTAL NORTHERN ROCKIES PIPE OPTIION							56120			5600
5I NW PIPELINE ROCKIES BASIS OPT	C						1700			
5I NW PIPELINE ROCKIES BASIS OPT	P						500			
TOTAL NW PIPELINE ROCKIES BASIS OPT							2200			
9U NYISO ZONE G OPTIION	C						17850			
9U NYISO ZONE G OPTIION	P						17850			
TOTAL NYISO ZONE G OPTIION							35700			
LC NYMEX CRUDE OIL (EURO) OPTS (PHY)	C				11541	11541	419237	+	10114	373684
LC NYMEX CRUDE OIL (EURO) OPTS (PHY)	P				2171	2171	293661	+	1096	303427
TOTAL NYMEX CRUDE OIL (EURO) OPTS (PHY)					13712	13712	712898	+	11210	677111
LO NYMEX CRUDE OIL OPTIIONS (PHY)	C	5825	39311	30475	75611	75611	2663787	+	21963	41868
LO NYMEX CRUDE OIL OPTIIONS (PHY)	P	6750	32584	24389	63723	63723	2653267	+	10686	2169043
TOTAL NYMEX CRUDE OIL OPTIIONS (PHY)		12575	71895	54864	139334	139334	5317054	+	32649	2255767
F7 NYMEX EUROPEAN GASOIL APO	C						2822			
F7 NYMEX EUROPEAN GASOIL APO	P						1811			
TOTAL NYMEX EUROPEAN GASOIL APO							4633			
F8 NYMEX EUROPEAN GASOIL OPTIION	C						125			
F8 NYMEX EUROPEAN GASOIL OPTIION	P						12			
TOTAL NYMEX EUROPEAN GASOIL OPTIION							137			
OH NYMEX HEATING OIL (PHY) OPTIIONS	C	4	487	1550	2041	2041	95499	+	385	143
OH NYMEX HEATING OIL (PHY) OPTIIONS	P	74	543	50	667	667	73412	+	261	106
TOTAL NYMEX HEATING OIL (PHY) OPTIIONS		78	1030	1600	2708	2708	168911	+	646	249
CH NYMEX HEATING OIL CRACK SPRD OPT	C						1750			
CH NYMEX HEATING OIL CRACK SPRD OPT	P						550			
TOTAL NYMEX HEATING OIL CRACK SPRD OPT							2300			
LN NYMEX NATURAL GAS (EURO) OPTS (PHY)	C		4986	41468	46454	46454	2776956	+	17830	11335
LN NYMEX NATURAL GAS (EURO) OPTS (PHY)	P		20013	61605	81618	81618	2279360	+	30396	5600
TOTAL NYMEX NATURAL GAS (EURO) OPTS (PHY)			24999	103073	128072	128072	5056316	+	48226	16935
ON NYMEX NATURAL GAS OPTIIONS (PHY)	C	609	1075	380	2064	2064	301420	+	717	22
ON NYMEX NATURAL GAS OPTIIONS (PHY)	P	621	793	550	1964	1964	241321	-	30	12
TOTAL NYMEX NATURAL GAS OPTIIONS (PHY)		1230	1868	930	4028	4028	542741	+	687	34
CD NYMEX ONE DAY CRUDE OIL OPTIIONS	C			300	300	300				
CD NYMEX ONE DAY CRUDE OIL OPTIIONS	P			200	300	300				
TOTAL NYMEX ONE DAY CRUDE OIL OPTIIONS				500	600	600				
KD NYMEX ONE DAY NATURAL GAS OPTIIONS	C			275	275	275				
KD NYMEX ONE DAY NATURAL GAS OPTIIONS	P			200	200	200				
TOTAL NYMEX ONE DAY NATURAL GAS OPTIIONS				475	475	475				
OB NYMEX RBOB (PHY) OPTIIONS	C	32	42	2200	2274	2274	39858	+	1917	12108
OB NYMEX RBOB (PHY) OPTIIONS	P	49	113	800	962	962	39369	+	524	7520
TOTAL NYMEX RBOB (PHY) OPTIIONS		81	155	3000	3236	3236	79227	+	2441	645
PU PANHANDLE PIPE OPTIION	C						47300			1804
PU PANHANDLE PIPE OPTIION	P						34148	-	200	4
TOTAL PANHANDLE PIPE OPTIION							81448	-	200	1808
CW PGE CITYGATE PIPE OPTIION	C						1800			

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VOLUME AND OPEN INTEREST "RECORDS" SHOWN FOR CBOT PRODUCTS, ARE COMPRISED OF VOLUME AND OPEN INTEREST DATA AFTER THE CBOT/CME MERGER ON JULY 13, 2007. VOLUME AND OPEN INTEREST "RECORDS" SHOWN FOR NYMEX AND COMEX PRODUCTS, ARE COMPRISED OF VOLUME AND OPEN INTEREST DATA AFTER JUNE 1, 2008. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTIONS EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETT CYCLE; GLOBEX VOLUME INCLUDES SIDE-BY-SIDE ACTIVITY. R=RECORD VOLUME OR OPEN INTEREST. THE INFORMATION CONTAINED IN THE REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.



FINAL

PG02CBULLETIN #213@

Wed, Nov 04, 2009 PG02C

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	OVERALL	COMBINED	TOTAL	-----	OVERALL	COMBINED	TOTAL	-----	YEAR AGO
	VOLUME	OPEN	INTEREST	& CHGE	VOLUME	OPEN	INTEREST		OPEN INTEREST
CW PGE CITYGATE PIPE OPTION							1800		
TOTAL PGE CITYGATE PIPE OPTION							3600		
JO PJM MONTHLY OPTION					960	960	120180	-	160
JO PJM MONTHLY OPTION					1080	1080	127044	+	200
TOTAL PJM MONTHLY OPTION					2040	2040	247224	+	40
ZA RBOB 1 MO CAL SPD OPTIONS							11700		
ZA RBOB 1 MO CAL SPD OPTIONS							11700		
TOTAL RBOB 1 MO CAL SPD OPTIONS							23400		
RA RBOB APO (AVERAGE PRICE) OPTIONS							13619		607
RA RBOB APO (AVERAGE PRICE) OPTIONS							10145		186
TOTAL RBOB APO (AVERAGE PRICE) OPTIONS							23764		793
RF RBOB EURO EXPIRATION OPTION							775		
RF RBOB EURO EXPIRATION OPTION							4945		
TOTAL RBOB EURO EXPIRATION OPTION							5720		
Q6 ROTTERDAM 3.5%FUEL OIL CLN APO							617		
Q6 ROTTERDAM 3.5%FUEL OIL CLN APO							316		
TOTAL ROTTERDAM 3.5%FUEL OIL CLN APO							933		
PJ SAN JUAN PIPE OPTION							16190		
PJ SAN JUAN PIPE OPTION							2060		
TOTAL SAN JUAN PIPE OPTION							18250		
C5 SINGAPORE FUEL OIL 180 CST APO							90		
TOTAL SINGAPORE FUEL OIL 180 CST APO							90		
N2 SINGAPORE JET FUEL CALENDR APO							594		
N2 SINGAPORE JET FUEL CALENDR APO							2084		
TOTAL SINGAPORE JET FUEL CALENDR APO							2678		
ZN SOCAL PIPE OPTION							38932		4160
ZN SOCAL PIPE OPTION							11788		
TOTAL SOCAL PIPE OPTION							50720		4160
50 WAHA BASIS OPTION							1208		
TOTAL WAHA BASIS OPTION							1208		
WZ WTI 12 MONTH CALENDAR OPTIONS					25	25	5525	-	25
WZ WTI 12 MONTH CALENDAR OPTIONS					25	25	3125		2575
TOTAL WTI 12 MONTH CALENDAR OPTIONS					50	50	8650	-	25
7A WTI CRUDE OIL 1 M CSO FIN							500		
7A WTI CRUDE OIL 1 M CSO FIN							500		
TOTAL WTI CRUDE OIL 1 M CSO FIN							1000		
WA WTI CRUDE OIL 1MO CAL SPRD OPTIONS					300	300	76351		52295
WA WTI CRUDE OIL 1MO CAL SPRD OPTIONS		10	1300	1310	162683	-	250	800	101731
TOTAL WTI CRUDE OIL 1MO CAL SPRD OPTIONS		10	1600	1610	239034	-	250	800	154026

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