

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 #215@

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

Fri, Nov 06, 2009 PG02C

EXCHANGE OVERALL VOLUME AND OPEN INTEREST TOTALS

	LOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL COMBINED OPEN INTEREST	TOTAL & CHGE	----- VOLUME	YEAR AGO COMBINED OPEN INTEREST	----- TOTAL
* CME GROUP TOTALS--									
EXCHANGE	10299213	1811455	689887	12800555	84635607	+	3069	8574999	49538384
EXCHANGE FUTURES	10006732	251816	526017	10784565	43626100	+	241329	7343444	20568230
EXCHANGE OPTIONS	292481	1559639	163870	2015990	41009507	-	238260	1231555	28970154
OTC TOTALS--									
OTC			11	11	1104	-	29		
FUTURES & OPTIONS -									
ENERGY	1027014	95756	531563	1654333	38692534	+	131860	707771	23384054
FUTURES ONLY -									
ENERGY	1004339	19840	368285	1392464	23607733	+	120209	650082	10734477
OPTIONS ONLY -									
ENERGY	22675	75916	163278	261869	15084801	+	11651	57689	12649577

ENERGY FUTURES & OPTIONS

CL NYMEX CRUDE OIL (PHYSICAL)	570727	14780	38606	624113	1215873	+	6150	404358	1149274
NG NATURAL GAS HENRY HUB (PHYSICAL)	198183	1009	4748	203940	708816	+	11656		758596
RB NYMEX NY HARBOR GAS (RBOB) (PHY)	105111	1415	18808	125334	250372	+	2574	45259	161275
HO NYMEX HEATING OIL (PHYSICAL)	109961	1822	7756	119539	319956	-	5040	69965	222936
NN HENRY HUB SWAP			62469	62469	2850585	-	223	65351	3543220
E4 PJM WESTH DA OFF-PEAK			46880	46880	2802815	+	15520		
W6 PJM PSEG DA OFF-PEAK			46880	46880	1679548	+	46880		
NPG HENRY HUB PENULTIMATE FUT		814	24250	25064	939602	+	6265	25333	1177433
QM E-MINI CRUDE OIL FUTURES	16082			16082	7476	+	1423	14582	10163
H2 NEPOOL INTR HUB 5MW D AH O PK			14088	14088	984193	+	9384		
P3 NEPOOL CNCTCT 5MW D AH O PK			14088	14088	546926	+	14088		
PH PANHANDLE BASIS SWAP FUTURE			10506	10506	254561	-	870	2919	247788
SZ COLUMB GULF MAINLINE NG BASIS			7704	7704	36769	-	642		
CS WEST TEXAS INTER CRUDE OIL CAL SWAP			6454	6454	205700	-	51		
WS WTI FINANCIAL FUTURES			5630	5630	157681	-	686	584	200036
HB HENRY HUB BASIS SWAP			5400	5400	116195	+	842		88354
QG E-MINI NATURAL GAS	4253			4253	5618	+	512	2361	5444
MF GULF COAST NO.6 FUEL OIL 3.0% SWAP			3400	3400	50834	+	115	1981	21407
NR NORTHWEST ROCKIES BASIS SWAP FUTURE			3066	3066	150914	+	217	1090	194050
J4 PJM WESTHDA PEAK			2560	2560	180361	+	860		
L6 PJM PSEG DA PEAK			2560	2560	102577	+	2560		
IN HENRY HUB INDEX SWAP FUTURE			2480	2480	90845	-	31		37113
DC DUBAI CRUDE OIL CALENDAR SWAP			2250	2250	87621	+	345	620	49201
T5 NGPL STX BASIS			2140	2140	13629	-	2140		3239
BB NYMEX BRENT FINANCIAL FUTURES			1800	1800	34176	-	900	17	34629
PD NGPL TEX /OK			1644	1644	96408	+	142		86090
JM PJM MONTHLY			1584	1584	39602	+	906	572	29789
MP NYMEX NY HARBOR HEAT OIL CLNDR SWAP			1541	1541	38632	+	571	570	30403
SG SINGAPORE GASOIL SWAP			1511	1511	29879	+	808	737	12744
LT UP DOWN GC ULSD VS NMX HO SPRD			1375	1375	47371	+	216	25	17778
9F TEXAS GAS ZONE1 NG BASIS			1210	1210	2634	-	958		
BH NYMEX HEATING OIL FUTURES			1001	1001	13794	+	111	250	10340
PM PERMIAN BASIS SWAP			986	986	52168	-	528	518	53977
CY BRENT CALENDAR SWAP			942	942	111264	+	432	1512	88403
RM RBOB CRACK SPREAD			855	855	25392	-	75	150	16685
NW WAHA BASIS			854	854	99991	-	78	172	87655
A5 EIA FLAT TAX ONHWAY DIESEL SWP			806	806	2989	+	313		
NF MICHIGAN BASIS			800	800	77093	-	60	496	92886
HK NYH NO 2 CRACK SPREAD CAL SWAP			765	765	43595	-	120	405	15287
P2 NEPOOL CONECTIC 5MW D AH PK			765	765	30508	+	765		
U6 NEPOOL INTR HUB 5MW D AH PK			765	765	53275	+	489		
NE ANR OKLAHOMA			730	730	33573	+	441		29694
NHN HOUSTON SHIP CHANNEL BASIS SWAP			730	730	231918	-	6	90	214050
NL NGPL MID-CONTINENT			730	730	107797	+	730	80	101310
RL RBOB CALENDAR SWAP FUTURE			683	683	22530	-	188	492	12581
UM N ILLINOIS HUB MTHLY			648	648	14606	+	192		13368
B0 MT BELVIEU PROPANE 5-DCML (OPIS)			635	635	13111	+	150		
RT NYMEX RBOB GASOLINE FUTURES			616	616	5121	+	542		
UT NO 2 UP-DOWN SPREAD CALENDAR SWAP			575	575	5960	+	350		1510
UV EUROPE 3.5% FUEL OIL RDAM CALSWAP			574	574	11950	+	68	768	7957
EN EUROPEAN NAPHTHA CRACK SPREAD SWAP			558	558	10863	-	75	366	7398
RV RBOB UP-DOWN CALENDAR SWAP			550	550	16539	+	175	250	10611
QLD NYMEX APPALACHIAN COAL (PHYSICAL)			510	510	7645	-	165	180	6415
DB ICE BRENT DUBAI SWAP			500	500	41823	-	50	150	15370
TC TCO BASIS SWAP			484	484	88222	+	360	62	84136
GZ GASOIL CRACK SPREAD CALENDAR SWAP			450	450	57908	+	273	2007	36921
GA SINGAPORE GASOIL VS ICE			350	350	21590	-	50	450	7365
US ULSD UP-DOWN(ARGUS) SWAP			325	325	2435	+	230		
C0 MT BELVIEU ETHANE 5-DCML (OPIS)			310	310	7526	+	85		
NZ TRANSCO ZONE 6 BASIS SWAP			302	302	45824	+	199		46878
RK SINGAPORE JET KERO GASOIL SWAP			300	300	16065			300	5785
UA SINGAPORE FUEL 180CST CALSWAP			257	257	10646	+	14	510	6545
7K GAS EURO-BOB OXY (ARG) CRACK			252	252	4021	+	66		
80 MT BELVIEU LDH PROPANE BALMO			250	250	405	+	250		
BK WTI-BRENT CALENDAR SWAP			225	225	41533	-	30	696	76735
VR NY1% VS GC SPREAD SWAP			225	225	8853	+	150		2255
8K CONWAY PROPANE 5 DEC. SWP			210	210	965	+	5		
VU SINGAPORE GASOIL BALMO			200	200	3974	+	100		750
EM CINERGY HUB PEAK MONTH SWAP			196	196	15540	+	16	52	7628
3M MT BELVIEU PHY NORM BUTANE (OPIS)			190	190	2166	-	130		
FP FLORIDA GAS ZONE3 BASIS SWAP			186	186	16195	+	62		28100
AR NWE GASOLINE SWAP-ARGUS PRICE FUT			167	167	2127	-	15	89	1442
1D RBOB GASOLINE BALMO CLNDR SWP			165	165	779	+	153		
3R MT BELVIEU PHYS NAT GASLNE (OPIS)			135	135	825	+	70		
WQ GASOIL 0.1 RDAM BRGS VS ICE			130	130	8097	+	41		4155
UN EUROPE NAPHTHA CALSWAP			125	125	1757	-	13	46	1040
7H GAS EURO-BOB OXY (ARG) NEW BRG			125	125	1849	+	33		
NX TEXAS EASTERN ZONE M-3 BASIS SWAP			124	124	79076	-	124		88244
SZ SONAT BASIS SWAP FUTURE			124	124	16176			124	30709
NI ISO NEW ENGLAND PEAK LMP SWAP			120	120	19538	+	52	572	17915

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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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	----- GLOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL VOLUME	COMBINED OPEN	TOTAL INTEREST	----- & CHGE	----- YEAR AGO OVERALL VOLUME	COMBINED TOTAL OPEN INTEREST
PW CENTERPOINT BASIS SWAP			112	112	65044					47037
EW EAST/WEST FUEL OIL SPREAD SWAP			100	100	3208	+	85	70		2554
JL LA CARBOB GASOLINE(OPIS)SWAP			100	100	650	+	100			10
KS SINGAPORE JET KEROSENE SWAP			100	100	10457			50		6972
FO FUEL OIL CRACK VS ICE			96	96	21020	+	96	405		15508
KI ISO NEW ENGLAND OFF-PEAK LMP SWAP			96	96	13500	+	48	540		8942
RU USGC UNL 87 CRACK SPREAD CAL SWAP			91	91	2257					3168
FY DATED TO FRONTLINE BRENT CLNDR SWAP			90	90	41634	+	90	500		59487
QX EASTERN RAIL DELIVERY CSX COAL SWAP			90	90	4460	+	30			3190
J9 BRENT BALMO SWAP			89	89	882	+	89			
EJ CINERGY HUB OFF-PEAK MONTH SWAP			84	84	12772	-	36			11460
RG ARGUS GASOLINE CRACK SPREAD SWAP			83	83	6605	-	83			3552
JA JAPAN C&F NAPHTHA SWAP			81	81	2047	+	2	32		618
TP GASOIL 10PPM VS ICE SWAP			75	75	3202	+	66			732
Z7 ULSD 10PPM CIF MED VS ICE GAS			75	75	1181	-	75			45
1R PROPANE NON LDH MT BELVIEU			75	75	2705	+	75			
1A ARGUS BIODIESEL RME FOB RDM S			70	70	1793					
GX GASOIL CALENDAR SWAP			64	64	5050	+	19	36		2354
IR ROCKIES KERN OPAL - NW INDEX			62	62	7644	+	62			
NU TRUNKLINE LA BASIS SWAP			62	62	8135					10878
FS FUELOIL SWAP:CARGOES VS.BARGES			60	60	5827	+	30	15		3747
DO MT BELVIEU NRM BUTANE 5-DCML (OPIS)			55	55	6199	-	55			
PT PROPANE SWAP			50	50	18869	-	50	122		12158
JP PJM OFF-PEAK LMP SWAP FUTURE			44	44	32759	+	4	24		32976
IP HOUSTON SHIP CHANNEL INDEX SWAP			40	40	16080	+	40	248		5612
PE NORTHERN NATURAL GAS DEMARCATION			36	36	32469	+	5			37778
ET EURO GASOIL 10PPM VS ICE			35	35	1927	+	20			1025
JC JET CIF NWE VS ICE			35	35	4288	-	11	13		3224
7Q MT BELVIEU NAT GAS 5-DCML (OPIS)			35	35	3939	-	10			
SD SINGAPORE FUEL OIL SPREAD SWAP			33	33	2363	+	23			1196
MM NY HARBOR RESIDUAL FUEL 1.0% S SWAP			30	30	21629	+	30	90		14109
2L FAME 0 (ARGUS) BIODSL FOB RTTRDM			30	30	1630					
Y5 MT. BELVIEU NRM BTN (OPIS) BLM			20	20	219	+	20			
B9 ARGUS GASOLINE NW BALMO SWAP			19	19	412	+	18			40
KR EURO 3.5% FUEL OIL RDM BALMO			18	18	672	+	18			182
BZ NYMEX BRENT OIL LAST DAY FUTURES	17		17	17	1983	+	3	798		2784
KX EURO 1% FUEL OIL NEW BALMO			17	17	156	+	17			
PS EURO PROPANE CIF ARA SWAP			17	17	486	+	20			58
6X JET FUEL CRG CIF NEW VS ICE BLM			15	15	47	+	15			
PF NORTHERN NATURAL GAS VENTURA IOWA			12	12	63756	-	12			73684
BS SINGAPORE 180CST BALMO			10	10	637	+	10			213
BT SINGAPORE 380CST BALMO			10	10	144	+	10			5
CU CHICAGO ETHANOL SWAP			10	10	2967	-	10			1989
EZ NEW YORK ETHANOL SWAP			10	10	1563	+	10			560
KZ EUROPEAN NAPHTHA BALMO			10	10	153	+	10			
SE SINGAPORE 380CST FUEL OIL SWAP			10	10	1034					527
TH TC5 RAS TANURA TO YOKOHAMA 55K MT			10	10	513	+	8			105
8W GASOIL 0.1 CIF VS ICE GAS BLM			10	10	105	+	10			
Z2 MONT BELVIEU NRM BTN (OPIS) SWAP			5	5	13173	+	4	25		
7X DIESEL 10P BRG FOB RDM VS ICEBL			5	5	30	+	5			
E6 JAPAN NAPHTHA BALMO SWAP			5	5	29	+	5			
7F EUROPEAN GASOIL ICE FUTURE	4		4	4	85					
QH E-MINI HEATING OIL FUTURES	1		1	1	30	+	1	3		15
7N PREM UNL GAS 10 PPM BALMO			1	1	1	+	1			
4N PJM PECO Z5 MW PK CLM DA LMP					2560					
4Q MID IND TRAN SO IL HUB5MW PEAK					5648					
4R MID IND TRAN SO IL HUB5MW OFFP					83328					
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					
R0 MT BELVIEU NAT GASOLINE BALMO					185					
8C MT BELVIEU ETHANE BALMO SWP					95					
I5 ERCOT NRTH Z MCPE 5 MW PEAK SW					2755					
I8 ERCOT NRTH Z MCP5 OFFPK CLN D					24					
HH HENRY HUB NG LAST DAY FINANCIAL										
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					
BG GASOIL BULLET SWAP					370					513
BI DUBAI CRUDE OIL BALMO					450					80
BX SINGAPORE JET KERO BALMO					400					50
CE NEW ENGLAND HUB PEAK DAILY					60	-	10			
CI CIG BASIS					30602	-	108			38506
CK GC GASOLINE CRK SPR (ARGUS)					225					
CZ TRANSOCO ZONE 3 BASIS					34514					52442
D7 PJM DAYTON DA PEAK					14824					
DI DEMARC INDEX FUTURE					988					
DO DOW JONES MID-COLUMBIA FUTURE					120					
DT DEMARC SWING SWAP					240					184
DW DAWN BASIS SWAP FUTURE					100					
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					2352
FI FUEL OIL NWE CRACK VS ICE					4285					2947
FK EURO 3.5% FUEL OIL SPREAD					81					41
GE GULF COAST JET FUEL CLNDR SWAP					390					910
GL COLUMBIA GULF ONSHORE BASIS					46541	-	90			87359
GP GULF COAST HEATING OIL CLNDR SWAP										
GS GULF COAST GASOLINE CLNDR SWAP FUT					443					1505

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GT EURO GASOIL 10 CAL SWAP					39		27
GY GULF COAST ULSD CRACK SPREAD					81		
HA HEATING OIL VS ICE GASOIL					16610		6776
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 SOCIAL INDEX					92		1518
IH DOMINION TRAN INC - APP INDEX					3266		62
II CENTERPOINT EAST INDEX					3075		242
IJ SAN JUAN INDEX					2453		
IL EL PASO PERMIAN INDEX SWAP					7990		918
IQ ANR OKLA INDEX					186		
IT TRANSCO ZONE 6 INDEX					15815		3236
IV PANHANDLE INDEX SWAP FUTURE					5497		
IW NGPL MIDCONTINENT INDEX					982		
IX TETCO M-3 INDEX					24538		14800
IY WAHA INDEX SWAP FUTURE					43331		3610
J2 PJM JCPL DA PEAK					20915		
JR JET BARGES VS ICE GASOIL SWAP					200		204
JS LA JET (OPIS) SWAP					6065		1640
JU JET UP-DOWN(ARGUS) SWAP					2000		
KA NYISO A					7751		10115
KB NYISO A OFF-PEAK					3484		5570
KG NYISO G					6476		6473
KH NYISO G OFF-PEAK					4326		5162
KJ NYISO J					4553		3580
KK NYISO J OFF-PEAK					1574		1980
KL LA CARB DIESEL (OPIS) SWAP					2189		1460
L1 PJM WESTH RT PEAK					64567		
L3 PJM NILL DA OFF-PEAK					949009		
L5 PJM PPL DA PEAK					16205		
L8 PJM DPL DA PEAK					5372		
LX LA CARB DIESEL (OPIS)					133		
LY GULF COAST ULSD CALENDAR SWAP					2806		524
ME GULF COAST JET VS NYM 2 HO SPRD SWP					22725		5061
MG GULF COAST NO.6 FUEL OIL CRACK SWAP					18929		13486
MH LOS ANGELES CARB GASOLINE SWAP					12		
ML NY HARBOR RESIDUAL FUEL CRACK SWAP					2565		2423
MQ LA JET FUEL VS NYM NO 2 HO SPRD SWP					75		
N3 PJM NILL DA PEAK					58878		
N9 PJM WESTH RT OFF-PEAK					1059232		
NBN CHICAGO BASIS SWAP					23893		121760
ND ANR LOUISIANA BASIS SWAP					27613		19079
NJ SAN JUAN BASIS SWAP					57415	- 10	44708
NK SUMAS BASIS SWAP					15084	- 60	23658
NM TENNESSEE 500 LEG BASIS SWAP					46379		13850
NQ TENNESSEE ZONE 0 BASIS SWAP					3930		6112
NS SOCIAL BASIS SWAP					69599	- 2	207559
OI NGPL TEXOK INDEX					6422		
P6 POLYETHYLENE FUTURES					36		
PB MALIN					7249		37034
PC PGE&E CITYGATE					16895		71690
PG DOMINION TRANSMISSION INC -APPALAC					45233		54655
Q1 TCO NG INDEX SWAP					8466		
Q2 TETCO STX NG INDEX SWAP					1592		
Q4 TENNESSEE ZONE 0 NG INDEX SWAP					4008		968
Q8 PJM PEPKO DA OFF-PEAK					914171		
QA GASOIL MINI CALENDAR SWAP					1923		
QP WESTERN RAIL DELIVERY PRB COAL SWAP					3650		3820
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		
SH DOMINION-APPALACHIA SWING SWAP					225		
SJ SAN JUAN SWING SWAP					897	- 4	92
SL EL PASO PERMIAN SWING FUTURE					370	- 5	92
SN HENRY HUB SWING FUTURE					2361	- 8	1311
SP SINGAPORE NAPHTHA SWAP					1354		2339
SR KERN RIVER OPAL PLANT SWING SWAP					124	- 6	529
SS CHICAGO SWING FUTURE					600		138
SV PANHANDLE SWING FUTURE					60		713
SX TEXAS EASTERN ZONE M-3 SWING SWAP					28		
SY WAHA SWING FUTURE					532	- 56	989
T2 TETCO NG STX SWING					16	- 8	
TB TEXAS GAS ZONE SL BASIS SWAP					28730		28874
TE TETCO ELA BASIS					12855		10269
TI TD5 WEST AFRICA TO USAC 130K					105		
TJ TC4 SINGAPORE TO JAPAN 30K MT					10		
TL TD3 MEG TO JAPAN 250K MT					116		180
TM TC2 ROTTERDAM TO USAC 37K MT					100		35
TR TRANSCO ZONE4 BASIS SWAP					43720		38475
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					188	- 4	
UB EUROPE DATED BRENT SWAP					11610		1770
UF EUROPE 1% FUEL OIL NWE CALSWAP					7327		6535
UH EUROPE 1% FUEL OIL RDAM CALSWAP					6554		6304
UI EUROPE 3.5% FUEL OIL MED CALSWAP					102		85
UJ EUROPE JET KERO NWE CALSWAP					314		81
UO NORTHERN ILLINOIS OFF-PEAK MONTHLY					23308		30808
UR EUROPE JET KERO RDAM CALSWAP					6		
UY NYMEX ULSD VS NYMEX HO					226		
UZ GASOLINE UP-DOWN (ARGUS) SWAP					733		
UD N ILLINOIS HUB DAILY							

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

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PG02CBULLETIN #215@ EXCHANGE SUMMARY VOLUME AND OPEN INTEREST (EXCLUDES TRAKRS) ENERGY Fri, Nov 06, 2009 PG02C
FUTURES

	----- GLOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL COMBINED TOTAL OPEN INTEREST & CHGE	----- OVERALL VOLUME	YEAR AGO COMBINED TOTAL OPEN INTEREST
VI VENTURA INDEX FUTURE					1130		2420
VK NY HARBOR 1% FUEL OIL BALMO					130		
VL GASOIL 0.1 ROTTERDAM BARGES SW					1201		100
VM AER-DAYTON HUB MTHLY					6494		7048
VP AEP-DAYTON HUB OFF-PEAK MONTHLY					10586		9728
VZ GULF COAST 3% FUEL OIL BALMO					3146		440
VD AEP-DAYTON HUB DAILY							
W1 CONWAY PROPANE (OPIS) SWAP					2520		
W3 MONT BELVIEU NAT GAS (OPIS) SW					8744		1079
W8 MONT BELVIEU ETHANE (OPIS) SW					15326		1265
WJ LLS (ARGUS) VS WTI SWAP					637		1423
WK LLS (ARGUS) VS WTI TRD MTH SWAP					181		
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		
YX MARS (ARGUS) VS WTI SWAP					300		
Z4 GASOIL 0.1 CIF MED SWAP					100		
Z5 GASOIL 0.1CIF MED VS ICE GAS					1073		51
Z6 ULSD 10PPM CIF MED SWAP					91		
Z8 CIG ROCKIES NG INDEX SWAP					1232		
JD PJM DAILY							
3G PREMIUM UNLD 10P FOB MED SWAP					243		
3V GASOIL 10P CRG CIF NW VS ICE BL					100		
4G PREMIUM UNLD 10PPM CARGOES CIF					25		
4V GASOIL 0.1 CRG CIF NW VS ICE BL					7		
6W BRENT CFD SWAP					5717	- 525	
7D 3.5% FUEL OIL CID MED SWAP					123		
7E ARGUS PROPAN FAR EST INDEX SWAP					324		
7V ULSD 10PPM CIF VS ICE GAS BLMO					77		
8G PREMIUM UNLEAD 10PPM FOB BLMO					6		
8N NEW YORK 0.3% FUEL OIL HIPR SW					1280		
9N ARGUS PROPAN(SAUDI ARAMCO) SWAP					36		
3C CHICAGO UNL GAS PL VS RBOB SPR					300		
R8 PJM PEPKO DA PEAK					56335		
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		
H3 CIN HUB 5MW REAL TIME PK					11714		
H5 CIN HUB 5MW D AH PK					22675		
K3 NYISO ZONE A 5MW D AH PK					6659		
K4 NYISO ZONE A 5MW D AH O PK					115402		
L9 NEPOOL W CNT MASS 5MW D AH O PK					157493	+ 4680	
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		
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		
6Z TENNESSEE 800 LEG NG BASIS					3430		
8B TEXAS EAST W LOUISIANA NG BAS					14172		
8F TRANSCO ZONE 2 NG BASIS					3772		
8X ONEOK OKLAHOMA NG BASIS					7908		
8Z SOUTH STAR TEX OKLHM KNS NG B					1090		
E5 ARGUS LLS VS. WTI (ARG) TRD M					543		
H1 NY 3.0% FUEL OIL (PLATTS) SWP					493		
V4 MT. BELVIEU ETHANE (OPIS) BLM					55		
V5 MT. BELVIEU NAT GAS (OPIS) BLM					190		
V6 MT. BELVIEU PROPANE (OPIS) BLM					150		
Y3 NY 2.2% FUEL OIL (PLATTS) SWP					3630		
Y4 NY 0.7% FUEL OIL (PLATTS) SWP					300		
1C BRENT CFD(PLATTS) VS FRNT M SW					363		
1K GASOLINE UP-DOWN BALMO SWP					225		
1L ULSD UP-DOWN BALMO SWP					700		
1M JET FUEL UP-DOWN BALMO CLNDR S					50		
H4 CIN HUB 5MW REAL TIME O PK					212088		
K2 CIN HUB 5MW D AH O PK					363664		
N6 NGPL STX NAT GAS INDEX SWAP					736		
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					3259		
1X 1% FUEL OIL (PLT) CARG CIF NWE					124		

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**EXCHANGE SUMMARY VOLUME AND OPEN INTEREST ENERGY OPTIONS
ON FUTURES**



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EXCHANGE SUMMARY VOLUME AND OPEN INTEREST ENERGY OPTIONS ON FUTURES

Fri, Nov 06, 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					607		
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		
3N MT BELVIEU PHY LDH PROPANE (OPIS)					315		
3Q MT BELVIEU PHY ETHANE (OPIS)					60		
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		

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PG02C BULLETIN #215@

Fri, Nov 06, 2009 PG02C

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	GLOBAL	OPEN	PNT	OVERALL	COMBINED	TOTAL	-----	OVERALL	YEAR AGO
	VOLUME	OUTCRY	VOLUME	VOLUME	OPEN	INTEREST	CHGE	VOLUME	TOTAL
		VOLUME							OPEN
									INTEREST
BA BRENT AVERAGE PRICE OPTION	C				73476				5207
BA BRENT AVERAGE PRICE OPTION	P		150	150	37521	+	150		8200
TOTAL BRENT AVERAGE PRICE OPTION			150	150	110997	+	150		13407
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				1750
BE BRENT EURO STYLE OPTIION	P		100	100	7881	+	100		1302
TOTAL BRENT EURO STYLE OPTION			100	100	14291	+	100		3052
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				35880				360
TOTAL CINERGY HUB MONTHLY OPTIONS					82120				1740
AO CRUDE OIL APO OPTIONS	C	1	2850	2851	1013922	+	512		428128
AO CRUDE OIL APO OPTIONS	P		8160	8160	729186	+	4091	948	447525
TOTAL CRUDE OIL APO OPTIONS		1	11010	11011	1743108	+	4603	948	875653
LB EURO HEATING OIL	C				6743				437
LB EURO HEATING OIL	P				3796				
TOTAL EURO HEATING OIL					10539				437
AT HEATING OIL APO (AVG PRICE) OPTIONS	C		1670	1670	160203	+	599		31715
AT HEATING OIL APO (AVG PRICE) OPTIONS	P		3913	3913	134652	+	1140		18934
TOTAL HEATING OIL APO (AVG PRICE) OPTIONS			5583	5583	294855	+	1739		50649
E7 HENRY HUB FINANCIAL LAST DAY O	C		8	8	5511	+	8		
E7 HENRY HUB FINANCIAL LAST DAY O	P		8	8	9744	+	8		
TOTAL HENRY HUB FINANCIAL LAST DAY O			16	16	15255	+	16		
FA HO 1 MONTH CALENDAR OPTIONS	C				5100				
FA HO 1 MONTH CALENDAR OPTIONS	P				5000				
TOTAL HO 1 MONTH CALENDAR OPTIONS					10100				
PK HOUSTON SHIP CHANNEL PIPE OPT	C				2560	-	640		
PK HOUSTON SHIP CHANNEL PIPE OPT	P				2560	-	640		
TOTAL HOUSTON SHIP CHANNEL PIPE OPT					5120	-	1280		
OE ISO NE MONTHLY OPTIONS	C				8630				1580
OE ISO NE MONTHLY OPTIONS	P				4530				300
TOTAL ISO NE MONTHLY OPTIONS					13160				1880
4H MT BELVIEU PROPANE 5-DCML (OPIS)	C		120	120					
TOTAL MT BELVIEU PROPANE 5-DCML (OPIS)			120	120					
E1 MT. BELVIEU NATURAL GASOIL APO	C				360				
E1 MT. BELVIEU NATURAL GASOIL APO	P				305	-	25		
TOTAL MT. BELVIEU NATURAL GASOIL APO					665	-	25		
D1 MT. BELVIEU NORMAL BUTANE APO	C				410	-	25		
TOTAL MT. BELVIEU NORMAL BUTANE APO					410	-	25		
G1 MT. BELVIEU PROPANE APO	C				858	-	70		
G1 MT. BELVIEU PROPANE APO	P				2400	-	215		
TOTAL MT. BELVIEU PROPANE APO					3258	-	285		
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		500	500	1450	+	500		
TOTAL NATURAL GAS 1 M CSO FIN			500	500	8475	+	500		
IA NATURAL GAS 1MO CAL SPD OPTIONS	C				24225				30678
IA NATURAL GAS 1MO CAL SPD OPTIONS	P				425				8990
TOTAL NATURAL GAS 1MO CAL SPD OPTIONS					24650				39668
G3 NATURAL GAS 3 M CSO FIN	C				150				
TOTAL NATURAL GAS 3 M CSO FIN					150				
6J NATURAL GAS OPTION ON CALENDAR STRP	C				600				
6J NATURAL GAS OPTION ON CALENDAR STRP	P				360				
TOTAL NATURAL GAS OPTION ON CALENDAR STRP					960				
ZR NORTHERN ROCKIES PIPE OPTION	C				32580	-	380		2660
ZR NORTHERN ROCKIES PIPE OPTION	P				25120	-	840		2940
TOTAL NORTHERN ROCKIES PIPE OPTION					57700	-	1220		5600
5I NW PIPELINE ROCKIES BASIS OPT	C				1360	-	340		
5I NW PIPELINE ROCKIES BASIS OPT	P				400	-	100		
TOTAL NW PIPELINE ROCKIES BASIS OPT					1760	-	440		
9U NYISO ZONE G OPTION	C				17850				
9U NYISO ZONE G OPTION	P				17850				
TOTAL NYISO ZONE G OPTION					35700				
LC NYMEX CRUDE OIL (EURO) OPTS (PHY)	C		1610	1610	420784	+	1310		376025
LC NYMEX CRUDE OIL (EURO) OPTS (PHY)	P		1275	1275	298063			50	313414
TOTAL NYMEX CRUDE OIL (EURO) OPTS (PHY)			2885	2885	718847	+	1310	50	689439
LO NYMEX CRUDE OIL OPTIONS (PHY)	C	9548	32251	27440	69239	+	7167	15603	2212958
LO NYMEX CRUDE OIL OPTIONS (PHY)	P	11152	29652	33604	74408	-	7586	17178	2266171
TOTAL NYMEX CRUDE OIL OPTIONS (PHY)		20700	61903	61044	143647	-	419	32781	4479129
F7 NYMEX EUROPEAN GASOIL APO	C		45	45	2867	+	45		
F7 NYMEX EUROPEAN GASOIL APO	P		45	45	1856	+	45		
TOTAL NYMEX EUROPEAN GASOIL APO			90	90	4723	+	90		
F8 NYMEX EUROPEAN GASOIL OPTION	C				125				
F8 NYMEX EUROPEAN GASOIL OPTION	P		4	4	8	-	4		
TOTAL NYMEX EUROPEAN GASOIL OPTION			4	4	133	-	4		
OH NYMEX HEATING OIL (PHY) OPTIONS	C	24	405	515	944	+	402	508	27609
OH NYMEX HEATING OIL (PHY) OPTIONS	P	39	160	1235	1434	+	715	106	13803
TOTAL NYMEX HEATING OIL (PHY) OPTIONS		63	565	1750	2378	+	1117	614	41412
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		4182	38488	42670	+	12402	10165	2918950
LN NYMEX NATURAL GAS (EURO) OPTS (PHY)	P		7644	32933	40577	+	1134	11950	2700056
TOTAL NYMEX NATURAL GAS (EURO) OPTS (PHY)			11826	71421	83247	+	13536	22115	5619006
ON NYMEX NATURAL GAS OPTIONS (PHY)	C	904	1045	1949	302921	+	821	174	341212
ON NYMEX NATURAL GAS OPTIONS (PHY)	P	870	316	120	1306	+	501	7	239923
TOTAL NYMEX NATURAL GAS OPTIONS (PHY)		1774	1361	120	3255	+	1322	181	581135
CD NYMEX ONE DAY CRUDE OIL OPTIONS	C		750	750					
CD NYMEX ONE DAY CRUDE OIL OPTIONS	P		25	300	325				
TOTAL NYMEX ONE DAY CRUDE OIL OPTIONS			25	1050	1075				
KD NYMEX ONE DAY NATURAL GAS OPTIONS	C		250	250					
KD NYMEX ONE DAY NATURAL GAS OPTIONS	P		255	255					
TOTAL NYMEX ONE DAY NATURAL GAS OPTIONS			505	505					
OB NYMEX RBOB (PHY) OPTIONS	C	119	198	317	40559	+	255		12776
OB NYMEX RBOB (PHY) OPTIONS	P	19	37	300	40699	+	47		7840
TOTAL NYMEX RBOB (PHY) OPTIONS		138	235	300	673	+	302		20616
PU PANHANDLE PIPE OPTION	C				46212	-	1088		1804
PU PANHANDLE PIPE OPTION	P				33784	-	564		4

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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 #215@

Fri, Nov 06, 2009 PG02C

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	OVERALL	COMBINED	TOTAL	-----	OVERALL	COMBINED	TOTAL	-----	YEAR AGO
	VOLUME	OPEN	INTEREST	CHGE	VOLUME	OPEN	INTEREST	CHGE	OPEN INTEREST
TOTAL PANHANDLE PIPE OPTION					79996	-	1652		1808
CW PGE CITYGATE PIPE OPTION	C				1440	-	360		
CW PGE CITYGATE PIPE OPTION	P				1440	-	360		
TOTAL PGE CITYGATE PIPE OPTION					2880	-	720		
JO PJM MONTHLY OPTION	C				960		960		30268
JO PJM MONTHLY OPTION	P				5220		1220		15544
TOTAL PJM MONTHLY OPTION					6180		2180		45812
ZA RBOB 1 MO CAL SPD OPTIONS	C						11700		
ZA RBOB 1 MO CAL SPD OPTIONS	P						11700		
TOTAL RBOB 1 MO CAL SPD OPTIONS							23400		
RA RBOB APO (AVERAGE PRICE) OPTIONS	C						13619		807
RA RBOB APO (AVERAGE PRICE) OPTIONS	P				150		150		186
TOTAL RBOB APO (AVERAGE PRICE) OPTIONS					150		150		993
RF RBOB EURO EXPIRATION OPTION	C						775		
RF RBOB EURO EXPIRATION OPTION	P						4945		
TOTAL RBOB EURO EXPIRATION OPTION							5720		
Q6 ROTTERDAM 3.5%FUEL OIL CLN APO	C						573	-	44
Q6 ROTTERDAM 3.5%FUEL OIL CLN APO	P						301	-	15
TOTAL ROTTERDAM 3.5%FUEL OIL CLN APO							874	-	59
PJ SAN JUAN PIPE OPTION	C						15950	-	240
PJ SAN JUAN PIPE OPTION	P						1940	-	120
TOTAL SAN JUAN PIPE OPTION							17890	-	360
C5 SINGAPORE FUEL OIL 180 CST APO	C						60	-	30
C5 SINGAPORE FUEL OIL 180 CST APO	P						60	-	30
TOTAL SINGAPORE FUEL OIL 180 CST APO									
N2 SINGAPORE JET FUEL CALENDR APO	C						594		
N2 SINGAPORE JET FUEL CALENDR APO	P						1959	-	125
TOTAL SINGAPORE JET FUEL CALENDR APO							2553	-	125
ZN SOCAL PIPE OPTION	C						36152	-	2780
ZN SOCAL PIPE OPTION	P						5888	-	5900
TOTAL SOCAL PIPE OPTION							42040	-	8680
50 WAHA BASIS OPTION	C						968	-	240
50 WAHA BASIS OPTION	P						968	-	240
TOTAL WAHA BASIS OPTION									
WZ WTI 12 MONTH CALENDAR OPTIONS	C						5525		2575
WZ WTI 12 MONTH CALENDAR OPTIONS	P						3525		8025
TOTAL WTI 12 MONTH CALENDAR OPTIONS					200	200	9050		10600
7A WTI CRUDE OIL 1 M CSO FIN	C						500		
7A WTI CRUDE OIL 1 M CSO FIN	P						500		
TOTAL WTI CRUDE OIL 1 M CSO FIN							1000		
WA WTI CRUDE OIL 1MO CAL SPRD OPTIONS	C						76351		59095
WA WTI CRUDE OIL 1MO CAL SPRD OPTIONS	P				100	100	163183	+	100
TOTAL WTI CRUDE OIL 1MO CAL SPRD OPTIONS					100	100	239534	+	100

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