



2012 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>  
CME Group, Inc.  
20 South Wacker Drive, Chicago, Illinois 60606-7499.  
Customer Service: (800) 331-3332 Fax: (312) 930-8203 E-Mail: [info@cmegroup.com](mailto:info@cmegroup.com)



FINAL

PGO2CBULLETIN # 29@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST ENERGY FUTURES

Mon, Feb 13, 2012 PGO2C

EXCHANGE OVERALL VOLUME AND OPEN INTEREST TOTALS

|                      | -----<br>GLOBEX®<br>VOLUME | OPEN OUTCRY<br>VOLUME | PNT<br>VOLUME | -----<br>VOLUME | OVERALL<br>COMBINED<br>OPEN INTEREST | TOTAL<br>& CHGE | -----<br>OVERALL<br>VOLUME | YEAR AGO<br>COMBINED<br>OPEN INTEREST | -----<br>TOTAL<br>INTEREST |
|----------------------|----------------------------|-----------------------|---------------|-----------------|--------------------------------------|-----------------|----------------------------|---------------------------------------|----------------------------|
| * CME GROUP TOTALS-- |                            |                       |               |                 |                                      |                 |                            |                                       |                            |
| EXCHANGE             | 8533803                    | 935967                | 764858        | 10234628        | 91479761                             | +               | 436775                     | 10199113                              | 96261608                   |
| EXCHANGE FUTURES     | 8185912                    | 150235                | 527341        | 8863488         | 46435732                             | +               | 113660                     | 8284675                               | 48295433                   |
| EXCHANGE OPTIONS     | 347891                     | 785732                | 236594        | 1370217         | 44993471                             | +               | 322729                     | 1910763                               | 47895348                   |
| OTC TOTALS--         |                            |                       |               |                 |                                      |                 |                            |                                       |                            |
| OTC CLEARED ONLY     |                            |                       | 923           | 923             | 50558                                | +               | 386                        | 3675                                  | 70827                      |
| FUTURES & OPTIONS -  |                            |                       |               |                 |                                      |                 |                            |                                       |                            |
| ENERGY               | 1337201                    | 52023                 | 553445        | 1942669         | 38344460                             | +               | 138720                     | 2014724                               | 36267776                   |
| FUTURES ONLY -       |                            |                       |               |                 |                                      |                 |                            |                                       |                            |
| ENERGY               | 1300475                    | 8546                  | 365915        | 1674936         | 22834611                             | +               | 82673                      | 1719547                               | 22971591                   |
| OPTIONS ONLY -       |                            |                       |               |                 |                                      |                 |                            |                                       |                            |
| ENERGY               | 36726                      | 43477                 | 187530        | 267733          | 15509849                             | +               | 56047                      | 295177                                | 13296185                   |

CORE ENERGY FUTURES

|                                     |        |      |       |        |         |   |       |        |         |
|-------------------------------------|--------|------|-------|--------|---------|---|-------|--------|---------|
| CL NYMEX CRUDE OIL (PHYSICAL)       | 535862 | 5565 | 34153 | 575580 | 1497841 | + | 8708  | 897007 | 1567729 |
| HO NYMEX HEATING OIL (PHYSICAL)     | 135249 | 100  | 16077 | 151426 | 299953  | + | 6993  | 98779  | 307267  |
| RB NYMEX NY HARBOR GAS (RBOB) (PHY) | 123117 | 537  | 11452 | 135106 | 349067  | + | 2006  | 96043  | 274429  |
| NG NATURAL GAS HENRY HUB (PHYSICAL) | 494275 | 1036 | 50290 | 545601 | 1272645 | + | 14147 | 297149 | 940231  |
| BZ NYMEX BRENT OIL LAST DAY FUTURES | 2147   |      | 185   | 2332   | 23160   | + | 276   | 3070   | 13282   |
| 7F EUROPEAN GASOIL ICE FUTURE       |        |      | 26    | 26     | 5118    | - | 4     |        | 80      |
| QM E-MINI CRUDE OIL FUTURES         | 7947   |      |       | 7947   | 3530    | + | 382   | 11387  | 15249   |
| QH E-MINI HEATING OIL FUTURES       | 3      |      |       | 3      | 25      |   |       |        | 21      |
| QU E-MINI GASOLINE FUTURES          |        |      |       |        | 1       |   |       |        | 5       |
| QG E-MINI NATURAL GAS               | 1844   |      |       | 1844   | 4684    | + | 33    | 2007   | 7006    |

CRUDE OIL ENERGY FUTURES

|   |  |  |      |      |        |   |     |      |        |
|---|--|--|------|------|--------|---|-----|------|--------|
| E5 ARGUS LLS VS. WTI (ARG) TRD M        |  |  |      |      | 10246  |   |     | 458  | 5132   |
| J9 BRENT BALMO SWAP                     |  |  |      |      | 704    |   |     |      |        |
| CY BRENT CALENDAR SWAP                  |  |  | 872  | 872  | 57097  | + | 35  | 453  | 60457  |
| WCC CANADIAN HEAVY CRUDE(NET ENRGY) FUT |  |  | 90   | 90   | 10815  | + | 30  | 60   | 645    |
| 7G DATED BRENT (PLATTS) DAILY SWP       |  |  |      |      | 1260   |   |     |      |        |
| FE DATED FRONTLINE BRENT BALMO SWAP     |  |  |      |      | 370    |   |     |      |        |
| FY DATED TO FRONTLINE BRENT CLNDR SWAP  |  |  | 75   | 75   | 14245  |   |     |      | 12723  |
| DC DUBAI CRUDE OIL CALENDAR SWAP        |  |  | 702  | 702  | 17302  | + | 50  | 360  | 30676  |
| UB EUROPE DATED BRENT SWAP              |  |  |      |      | 5141   |   |     |      | 3471   |
| DB ICE BRENT DUBAI SWAP                 |  |  | 100  | 100  | 8760   | + | 100 | 300  | 14209  |
| XA LLS (ARGUS) CALENDAR SWAP            |  |  |      |      | 357    |   |     |      |        |
| WJ LLS (ARGUS) VS WTI SWAP              |  |  | 60   | 60   | 10220  | + | 30  |      | 10360  |
| YX MARS (ARGUS) VS WTI SWAP             |  |  |      |      | 2010   |   |     |      | 2000   |
| YV MARS (ARGUS) VS WTI TRD MTH SWAP     |  |  |      |      | 1130   |   |     |      | 300    |
| BB NYMEX BRENT FINANCIAL FUTURES        |  |  | 962  | 962  | 45114  | + | 727 | 1633 | 29946  |
| CS WEST TEXAS INTER CRUDE OIL CAL SWAP  |  |  | 2513 | 2513 | 190959 | + | 683 | 1064 | 226576 |
| 42 WTI BALMO SWAP                       |  |  |      |      | 89     |   |     |      | 29     |
| WS WTI FINANCIAL FUTURES                |  |  | 497  | 497  | 73677  |   |     | 868  | 86128  |
| BY WTI -BRENT BULLET SWAP               |  |  |      |      | 1770   |   |     |      |        |
| BK WTI -BRENT CALENDAR SWAP             |  |  | 800  | 800  | 51420  | + | 477 | 300  | 31299  |
| FH WTS (ARGUS) VS WTI TRD MTH SWAP      |  |  |      |      | 5981   |   |     |      | 2999   |

NATURAL GAS ENERGY FUTURES

|  |    |      |        |        |         |   |       |       |         |
|--|----|------|--------|--------|---------|---|-------|-------|---------|
| B4 ALGONQUIN CITYGATES BASIS SWP       |    |      |        |        | 4096    |   |       |       | 4902    |
| ND ANR LOUISIANA BASIS SWAP            |    |      |        |        | 3705    |   |       |       | 6733    |
| NE ANR OKLAHOMA                        |    |      |        |        | 24333   |   |       |       | 32197   |
| PW CENTERPOINT BASIS SWAP              |    |      |        |        | 8788    |   |       |       | 25045   |
| 11 CENTERPOINT EAST INDEX              |    |      |        |        | 120     |   |       |       | 354     |
| NBN CHICAGO BASIS SWAP                 |    |      |        |        | 5661    |   |       |       | 11110   |
| CI CIG BASIS                           |    |      |        |        | 14393   |   |       |       | 13922   |
| 5Z COLUMBIA GULF MAINLINE NG BASIS     |    |      |        |        | 20333   |   |       |       | 25419   |
| L2 COLUMBIA GULF MAIN NAT G INDEX SWP  |    |      |        |        | 2640    |   |       |       | 1180    |
| GL COLUMBIA GULF ONSHORE BASIS         |    |      |        |        | 6236    |   |       |       | 17822   |
| IH DOMINION TRAN INC - APP INDEX       |    |      |        |        | 7966    |   |       |       | 236     |
| PG DOMINION TRANSMISSION INC -APPALAC  |    |      |        |        | 18397   |   |       | 110   | 23315   |
| FP FLORIDA GAS ZONE3 BASIS SWAP        |    |      |        |        | 4064    |   |       |       | 10094   |
| HB HENRY HUB BASIS SWAP                |    |      |        |        | 16224   |   |       |       | 51400   |
| IN HENRY HUB INDEX SWAP FUTURE         |    |      |        |        | 9908    |   |       |       | 39592   |
| HH HENRY HUB NG LAST DAY FINANCIAL     |    |      | 1040   | 1040   | 99257   | + | 765   | 2000  | 2007    |
| NPG HENRY HUB PENULTIMATE FUT          |    |      | 33360  | 34668  | 1403621 | + | 8237  | 30464 | 1037694 |
| NN HENRY HUB SWAP                      | 31 | 1308 | 190256 | 190287 | 2863152 | + | 32508 | 49656 | 2620566 |
| NHM HOUSTON SHIP CHANNEL BASIS SWAP    |    |      |        |        | 49009   |   |       | 428   | 99031   |
| IP HOUSTON SHIP CHANNEL INDEX SWAP     |    |      |        |        | 1340    |   |       |       | 4544    |
| NF MICHIGAN BASIS                      |    |      |        |        | 19195   |   |       |       | 33471   |
| NL NGPL MID-CONTINENT                  |    |      |        |        | 24498   |   |       | 1200  | 46260   |
| T5 NGPL STX BASIS                      |    |      |        |        | 896     |   |       |       | 924     |
| N6 NGPL STX NAT GAS INDEX SWAP         |    |      |        |        | 1340    |   |       |       | 796     |
| PD NGPL TEX /OK                        |    |      |        |        | 23966   |   |       | 1712  | 47230   |
| PE NORTHERN NATURAL GAS DEMARCATION    |    |      |        |        | 3720    |   |       |       | 12427   |
| PF NORTHERN NATURAL GAS VENTURA IOWA   |    |      |        |        | 22081   |   |       |       | 32434   |
| NR NORTHWEST ROCKIES BASIS SWAP FUTURE |    |      |        |        | 50575   |   |       |       | 83149   |
| HP NYMEX NATURAL GAS FUTURES           |    |      |        |        | 1382    |   |       |       |         |
| 8X ONEOK OKLAHOMA NG BASIS             |    |      |        |        | 1756    |   |       |       | 4571    |
| PH PANHANDLE BASIS SWAP FUTURE         |    |      | 208    | 208    | 80940   | + | 118   | 1774  | 146233  |
| PM PERMIAN BASIS SWAP                  |    |      |        |        | 20800   |   |       | 152   | 24512   |
| PC PGE&E CITYGATE                      |    |      |        |        | 3936    |   |       |       | 5260    |
| NJ SAN JUAN BASIS SWAP                 |    |      |        |        | 21681   |   |       |       | 31361   |
| NS SOCAL BASIS SWAP                    |    |      |        |        | 23253   |   |       |       | 38552   |
| XN SOCAL PIPE SWAP                     |    |      |        |        | 15628   |   |       |       |         |
| SZ SONAT BASIS SWAP FUTURE             |    |      |        |        | 6141    |   |       |       | 8491    |
| 8Z SOUTH STAR TEX OKLHM KNS NG B       |    |      |        |        | 4417    |   |       | 62    | 5256    |
| NK SUMAS BASIS SWAP                    |    |      |        |        | 6233    |   |       |       | 10629   |
| TC TCO BASIS SWAP                      |    |      |        |        | 26004   |   |       |       | 50736   |
| L4 TENN 800 LEG NAT GAS INDEX SWAP     |    |      |        |        | 3884    |   |       |       |         |
| NM TENNESSEE 500 LEG BASIS SWAP        |    |      |        |        | 3979    |   |       |       | 16506   |

\*THE "YEAR AGO" OVERALL COMBINED VOLUME FOR THE COMEX AND NYMEX DIVISIONS WILL REFLECT VOLUME FOR GLOBEX ONLY. TOTAL "YEAR AGO" OPEN INTEREST WILL NOT BE PUBLISHED FOR NYMEX AND COMEX DIVISIONS AND WILL NOT BE INCLUDED IN THE ASSET CLASS BREAKDOWNS.

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.



2012 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>  
CME Group, Inc.  
20 South Wacker Drive, Chicago, Illinois 60606-7499.  
Customer Service: (800) 331-3332 Fax: (312) 930-8203 E-Mail: [info@cmegroup.com](mailto:info@cmegroup.com)



FINAL

PGO2CBULLETIN # 29@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST ENERGY FUTURES

Mon, Feb 13, 2012 PGO2C

|                                      | -----   | -----     | -----    | -----  | -----   | -----     | -----    | -----    | -----    |
|--------------------------------------|---------|-----------|----------|--------|---------|-----------|----------|----------|----------|
|                                      | OVERALL | COMBI NED | TOTAL    | -----  | OVERALL | COMBI NED | TOTAL    | -----    | -----    |
|                                      | VOLUME  | OPEN      | INTEREST | & CHGE | VOLUME  | OPEN      | INTEREST | YEAR AGO | -----    |
|                                      |         |           |          |        |         |           |          | OPEN     | TOTAL    |
|                                      |         |           |          |        |         |           |          |          | INTEREST |
| Y7 TENNESSEE 500 LEG NG INDEX SWAP   |         |           |          |        |         |           | 2420     |          |          |
| 6Z TENNESSEE 800 LEG NG BASIS        |         |           |          |        |         |           | 5142     |          | 372      |
| NQ TENNESSEE ZONE 0 BASIS SWAP       |         |           |          |        |         |           | 1318     |          | 856      |
| TE TETCO ELA BASIS                   |         |           |          |        |         |           | 238      |          | 7251     |
| IX TETCO M-3 INDEX                   |         |           |          |        |         |           | 1772     |          |          |
| TX TETCO STX BASIS                   |         |           |          |        |         |           | 3494     |          | 4986     |
| 8B TEXAS EAST W LOUISANA NG BAS      |         |           |          |        |         |           | 4332     | 428      | 11872    |
| C2 TEXAS EAST WLA NAT GAS INDEX SWAP |         |           |          |        |         |           | 3650     |          | 10502    |
| NX TEXAS EASTERN ZONE M-3 BASIS SWAP |         |           |          |        |         |           | 17364    |          | 46345    |
| TB TEXAS GAS ZONE SL BASIS SWAP      |         |           |          |        |         |           | 2344     |          | 1284     |
| 9F TEXAS GAS ZONE1 NG BASIS          |         |           |          |        |         |           | 306      |          | 1902     |
| 8E TRANSCO ZONE 1 NG BASIS           |         |           |          |        |         |           | 62       |          | 186      |
| CZ TRANSCO ZONE 3 BASIS              |         |           |          |        |         |           | 8477     |          | 16122    |
| B2 TRANSCO ZONE 4 NAT GAS INDEX SWAP |         |           |          |        |         |           | 58       |          | 336      |
| NZ TRANSCO ZONE 6 BASIS SWAP         |         |           |          |        |         |           | 11289    |          | 25336    |
| TR TRANSCO ZONE4 BASIS SWAP          |         |           |          |        |         |           | 12904    |          | 16632    |
| NU TRUNKLINE LA BASIS SWAP           |         |           |          |        |         |           | 428      |          | 1498     |
| NW WAHA BASIS                        |         |           |          |        |         |           | 32356    | 1733     | 57734    |

PETROLEUM ENERGY FUTURES

|  |  |  |  |      |      |  |       |   |       |
|--|--|--|--|------|------|--|-------|---|-------|
| 1W 1% FUEL OIL (PLT) CARG CIF MED        |  |  |  |      |      |  | 309   |   | 73    |
| 1X 1% FUEL OIL (PLT) CARG CIF NWE        |  |  |  |      |      |  | 56    |   | 380   |
| 33 1% FUEL OIL RDM VS 1% OIL NWE PLTS    |  |  |  | 15   | 15   |  | 708   | + | 15    |
| FVB 1.0% FUEL OIL (PLATTS) FOB NWE SWAP  |  |  |  |      |      |  | 36    |   | 104   |
| BOB 3.5% FUEL OIL (PLATTS) FOB RDA SWAP  |  |  |  |      |      |  | 281   |   | 30    |
| 7D 3.5% FUEL OIL CID MED SWAP            |  |  |  |      |      |  | 30    |   |       |
| 1A ARGUS BIODIESEL RME FOB RDAM S        |  |  |  |      |      |  | 730   |   | 1550  |
| 5C CHICAGO ULSD PL VS HO SPR SWAP        |  |  |  |      |      |  | 801   |   |       |
| 3C CHICAGO UNL GAS PL VS RBOB SPR        |  |  |  |      |      |  | 11    |   | 11    |
| 7X DIESEL 10P BRG FOB RDM VS ICEBL       |  |  |  |      |      |  | 8     |   | 5     |
| EW EAST/WEST FUEL OIL SPREAD SWAP        |  |  |  |      |      |  | 2523  |   | 125   |
| A5 EIA FLAT TAX ONHWAY DIESEL SWP        |  |  |  |      |      |  | 1527  |   | 1207  |
| EFM EUR 1%FUEL OIL CARGO FOB MED PLATTS  |  |  |  | 2    | 2    |  | 79    | + | 2     |
| ENS EUR1%FUEL OIL FOB MED-EUR1% FOB NWE  |  |  |  |      |      |  | 225   |   |       |
| KX EURO 1% FUEL OIL NEW BALMO            |  |  |  |      |      |  | 23    |   | 8     |
| KR EURO 3.5% FUEL OIL RDAM BALMO         |  |  |  |      |      |  | 93    |   | 85    |
| FK EURO 3.5% FUEL OIL SPREAD             |  |  |  |      |      |  | 125   |   | 432   |
| GT EURO DIESEL 10PPM CAL SWAP            |  |  |  |      |      |  | 128   |   | 155   |
| ET EURO DIESEL 10PPM VS ICE              |  |  |  |      |      |  | 1030  |   | 1238  |
| EPN EURO PPNE CIFARG VS NAPHTHA NWE SW   |  |  |  |      |      |  | 626   |   |       |
| 43 EUROP NAPHTHA PLATTS CRCK SPR BALMO   |  |  |  |      |      |  | 179   |   | 81    |
| UF EUROPE 1% FUEL OIL NWE CALSWAP        |  |  |  | 65   | 65   |  | 2286  | + | 36    |
| UH EUROPE 1% FUEL OIL RDAM CALSWAP       |  |  |  |      |      |  | 1331  |   | 135   |
| UI EUROPE 3.5% FUEL OIL MED CALSWAP      |  |  |  |      |      |  | 70    |   | 88    |
| UV EUROPE 3.5% FUEL OIL RDAM CALSWAP     |  |  |  | 181  | 181  |  | 9816  | + | 9     |
| UJ EUROPE JET KERO NWE CALSWAP           |  |  |  |      |      |  | 193   |   | 524   |
| UN EUROPE NAPHTHA CALSWAP                |  |  |  | 135  | 135  |  | 1936  | + | 85    |
| KZ EUROPEAN NAPHTHA BALMO                |  |  |  | 4    | 4    |  | 225   | + | 4     |
| EN EUROPEAN NAPHTHA CRACK SPREAD SWAP    |  |  |  | 460  | 460  |  | 11540 | + | 212   |
| 2L FAME O (ARGUS) BIODSL FOB RTTRDM      |  |  |  |      |      |  | 230   |   | 45    |
| LE FAMEO BIODSL FOB RDAM-ICE GASOIL SW   |  |  |  | 250  | 250  |  | 4150  |   | 90    |
| FO FUEL OIL CRACK VS ICE                 |  |  |  | 173  | 173  |  | 24092 | + | 96    |
| F1 FUEL OIL NWE CRACK VS ICE             |  |  |  | 100  | 100  |  | 4435  | - | 100   |
| FS FUEL OIL SWAP: CARGOES VS. BARGES     |  |  |  |      |      |  | 3465  |   | 30    |
| GCI G. COAST #6 FUEL OIL 3.0% VS BRENT   |  |  |  |      |      |  | 2035  |   |       |
| 7R GAS EUROBOB (ARGUS) BALMO             |  |  |  | 4    | 4    |  | 356   | + | 4     |
| 7I GAS EUROBOB (ARGUS) CRK BALMO         |  |  |  |      |      |  | 197   |   | 149   |
| 7K GAS EURO-BOB OXY (ARG) CRACK          |  |  |  | 945  | 945  |  | 26274 | + | 283   |
| 7H GAS EURO-BOB OXY (ARG) NEW BRG        |  |  |  | 234  | 234  |  | 3785  | + | 65    |
| GOC GASOIL (ICE) CRACK SPREAD SWAP       |  |  |  |      |      |  | 385   |   | 254   |
| TU GASOIL 0.1 CIF NWE VS ISE SWAP        |  |  |  |      |      |  | 53    |   |       |
| 8W GASOIL 0.1 CIF VS ICE GAS BLMO        |  |  |  | 5    | 5    |  | 10    | + | 5     |
| WQ GASOIL 0.1 RDAM BRGS VS ICE           |  |  |  |      |      |  | 4310  |   | 225   |
| VL GASOIL 0.1 ROTTERDAM BARGES SW        |  |  |  |      |      |  | 429   |   | 3652  |
| Z5 GASOIL 0.1CIF MED VS ICE GAS          |  |  |  | 5    | 5    |  | 225   | + | 3     |
| TP GASOIL 10PPM VS ICE SWAP              |  |  |  |      |      |  | 946   |   | 5     |
| GRS GASOIL 50PPM BRGS FOB ROTDM VS ICE   |  |  |  |      |      |  | 45    |   | 1802  |
| BG GASOIL BULLET SWAP                    |  |  |  |      |      |  | 27    |   | 420   |
| GX GASOIL CALENDAR SWAP                  |  |  |  | 3    | 3    |  | 4092  |   | 1202  |
| GZ GASOIL CRACK SPREAD CALENDAR SWAP     |  |  |  | 15   | 15   |  | 27824 | - | 15    |
| QA GASOIL MINI CALENDAR SWAP             |  |  |  |      |      |  | 2566  |   | 10    |
| UZ GASOLINE UP-DOWN (ARGUS) SWAP         |  |  |  |      |      |  | 1475  |   | 111   |
| 1K GASOLINE UP-DOWN BALMO SWP            |  |  |  |      |      |  | 420   |   | 33168 |
| A6 GRP THREE ULSD(PLT)VS HEAT OIL        |  |  |  | 75   | 75   |  | 3045  | + | 75    |
| A8 GRP THREE UNL GS (PLT) VS RBOB        |  |  |  |      |      |  | 1806  |   | 2     |
| CRB GULF CBOB A2 PL VS RBOB SPR SWP F    |  |  |  |      |      |  | 475   |   | 35    |
| GCU GULF CO NO6 FUEL OIL 3% V. EURO 3.5% |  |  |  | 425  | 425  |  | 23917 | - | 153   |
| VZ GULF COAST 3% FUEL OIL BALMO          |  |  |  |      |      |  | 2199  |   | 5     |
| GS GULF COAST GASOLINE CLNDR SWAP FUT    |  |  |  |      |      |  | 479   |   | 2780  |
| GE GULF COAST JET FUEL CLNDR SWAP        |  |  |  |      |      |  | 870   |   | 22    |
| ME GULF COAST JET VS NYM 2 HO SPRD SWP   |  |  |  | 75   | 75   |  | 18164 | + | 25    |
| MF GULF COAST NO.6 FUEL OIL 3.0% SWAP    |  |  |  | 2686 | 2686 |  | 46598 | + | 64    |
| MG GULF COAST NO.6 FUEL OIL CRACK SWAP   |  |  |  | 50   | 50   |  | 4143  | + | 5     |
| LY GULF COAST ULSD CALENDAR SWAP         |  |  |  | 12   | 12   |  | 4636  | + | 9     |
| GY GULF COAST ULSD CRACK SPREAD          |  |  |  |      |      |  | 14325 |   | 300   |
| GCB GULF CST NO6 FO 3% V EURO 3.5 BALMO  |  |  |  |      |      |  | 145   |   | 4100  |
| RVG GULF UNL87 M2 PL VS RBOB SPR SWP F   |  |  |  |      |      |  | 450   |   |       |
| 23 HEATING OIL LAST DAY FINANCIAL FUT    |  |  |  |      |      |  | 22    |   | 425   |
| HA HEATING OIL VS ICE GASOIL             |  |  |  | 540  | 540  |  | 11481 | + | 540   |
| HOB HEATING OIL VS. BRENT CRACK SPREAD   |  |  |  |      |      |  | 895   |   |       |
| JA JAPAN C&F NAPHTHA SWAP                |  |  |  | 66   | 66   |  | 1627  | + | 5     |
| E6 JAPAN NAPHTHA BALMO SWAP              |  |  |  |      |      |  | 40    |   | 33    |
| 1V JET AVIA FUEL(PLTT) FOB V. ICE        |  |  |  |      |      |  | 5     |   | 1514  |
| JR JET BARGES VS ICE GASOIL SWAP         |  |  |  |      |      |  | 79    |   | 2     |
| JC JET CIF NWE VS ICE                    |  |  |  |      |      |  | 1380  |   | 79    |

\*THE "YEAR AGO" OVERALL COMBINED VOLUME FOR THE COMEX AND NYMEX DIVISIONS WILL REFLECT VOLUME FOR GLOBEX ONLY. TOTAL "YEAR AGO" OPEN INTEREST WILL NOT BE PUBLISHED FOR NYMEX AND COMEX DIVISIONS AND WILL NOT BE INCLUDED IN THE ASSET CLASS BREAKDOWNS.

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.



2012 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>  
CME Group, Inc.  
20 South Wacker Drive, Chicago, Illinois 60606-7499.  
Customer Service: (800) 331-3332 Fax: (312) 930-8203 E-Mail: [info@cmegroup.com](mailto:info@cmegroup.com)



FINAL

PGO2C BULLETIN # 29@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST ENERGY FUTURES

Mon, Feb 13, 2012 PGO2C

|  | -----  | -----  | PNT    | ----- | OVERALL | COMBI NED | TOTAL    | ----- | -----   | -----    |
|--|--------|--------|--------|-------|---------|-----------|----------|-------|---------|----------|
|  | GLOBAL | OPEN   | VOLUME | ----- | VOLUME  | OPEN      | INTEREST | ----- | OVERALL | YEAR     |
|  | VOLUME | OUTCRY | VOLUME | ----- | VOLUME  | INTEREST  | & CHGE   | ----- | VOLUME  | AGO      |
|  |        | VOLUME |        | ----- |         |           |          | ----- |         | TOTAL    |
|  |        |        |        | ----- |         |           |          | ----- |         | OPEN     |
|  |        |        |        | ----- |         |           |          | ----- |         | INTEREST |
| JU JET UP-DOWN(ARGUS) SWAP               |        |        |        |       |         |           | 750      |       |         |          |
| LX LA CARB DIESEL (OPI S)                |        |        |        |       |         |           | 135      |       |         |          |
| KL LA CARB DIESEL (OPI S) SWAP           |        |        |        |       |         |           | 1422     |       | 100     | 3080     |
| JL LA CARBOB GASOLINE(OPI S)SWAP         |        |        |        |       |         |           | 880      |       |         | 3825     |
| JS LA JET (OPI S) SWAP                   |        |        |        |       |         |           | 2025     |       | 50      | 2860     |
| MQ LA JET FUEL VS NYM NO 2 HO SPRD SWP   |        |        |        |       |         |           | 150      |       |         | 25       |
| MH LOS ANGELES CARB GASOLINE SWAP        |        |        |        |       |         |           | 65       |       |         |          |
| MNC MIN EURO NPHTHA CIF NWE SWAP         |        |        | 10     | 10    |         |           | 636      | +     | 5       | 164      |
| MJN MIN JAPAN C&F NAPHTHA PLATTS SWAP    |        |        |        |       |         |           | 148      |       |         |          |
| TO MINI EU 1%FO BARGE FOB RDAM FUT       |        |        |        |       |         |           | 383      |       |         | 21       |
| OD MINI EU 3.5%FO BARGE FOB RDAM FUT     |        |        |        |       |         |           | 9137     |       |         | 3213     |
| MTS MINI SINGAPORE 380CST FUEL OIL SWAP  |        |        |        |       |         |           | 193      |       |         |          |
| OF MINI SINGAPORE FO 180 CST FUT         |        |        |        |       |         |           | 76       |       |         |          |
| 1N MOGAS92 UNLEADED (PLATTS) SWP         |        |        | 250    | 250   |         |           | 7161     | -     | 50      | 200      |
| 1P MOGAS92 UNLEADED (PLTS) BLM SW        |        |        | 50     | 50    |         |           | 945      | +     | 50      | 200      |
| 51 MT BELV LDH PROP N VS EUR CIF ARA SW  |        |        |        |       |         |           | 14       |       |         |          |
| MBL MT BELV EU LDH ISO-BUTANE(OPI S) SWP |        |        | 168    | 168   |         |           | 354      | +     | 84      |          |
| NOB NAPHTHA (PLATTS) NWE CRACK SWAP      |        |        |        |       |         |           | 102      |       |         |          |
| 8N NEW YORK 0.3% FUEL OIL HI PR SW       |        |        |        |       |         |           | 250      |       |         | 1058     |
| NYT NEW YORK 3% FUEL OIL BALMO SWP       |        |        |        |       |         |           | 171      |       |         |          |
| NYF NEW YORK FUEL OIL 1% V. EURO 1% FO   |        |        | 184    | 184   |         |           | 7335     | +     | 160     |          |
| UT NO 2 UP-DOWN SPREAD CALENDAR SWAP     |        |        |        |       |         |           | 1830     |       |         | 2440     |
| Y3 NY 2.2% FUEL OIL (PLATTS) SWP         |        |        |        |       |         |           | 390      |       |         | 947      |
| NYC NY 2.2% FUEL OIL V GULF CST NO6 3%   |        |        |        |       |         |           | 60       |       |         |          |
| FOC NY 3% FUEL OIL V GULF COAST NO6 3%   |        |        |        |       |         |           | 610      |       |         |          |
| H1 NY 3.0% FUEL OIL (PLATTS) SWP         |        |        | 14     | 14    |         |           | 457      | -     | 14      | 50       |
| YH NY H OIL PLATTS VS NYMEX HO SWAP      |        |        |        |       |         |           | 382      |       |         | 313      |
| VK NY HARBOR 1% FUEL OIL BALMO           |        |        |        |       |         |           | 125      |       |         | 2266     |
| MM NY HARBOR RESIDUAL FUEL 1.0% S SWAP   |        |        | 1775   | 1775  |         |           | 17225    | -     | 144     | 1050     |
| ML NY HARBOR RESIDUAL FUEL CRACK SWAP    |        |        |        |       |         |           | 100      |       |         | 21789    |
| TU NY JET FUEL(PL) VS HEATING OIL        |        |        |        |       |         |           | 2300     |       |         | 145      |
| 7Y NY ULSD(ARGUS) VS HO SPREAD           |        |        | 450    | 450   |         |           | 2752     | +     | 450     | 128      |
| VR NY1% VS GC SPREAD SWAP                |        |        |        |       |         |           | 8918     |       | 250     | 16040    |
| HK NYH NO 2 CRACK SPREAD CAL SWAP        |        |        |        |       |         |           | 23781    |       |         | 18353    |
| 5U NYJET FUEL (ARGUS) V HO SPREAD        |        |        |        |       |         |           | 100      |       |         | 25       |
| BH NYMEX HEATING OIL FUTURES             |        |        | 15     | 15    |         |           | 1860     | +     | 15      | 50       |
| MP NYMEX NY HARBOR HEAT OIL CLNDR SWAP   |        |        | 73     | 73    |         |           | 19690    | -     | 23      | 150      |
| RT NYMEX RBOB GASOLINE FUTURES           |        |        | 11     | 11    |         |           | 912      | +     | 11      | 25       |
| UY NYMEX ULSD VS NYMEX HO                |        |        |        |       |         |           | 131      |       |         | 18       |
| 7L PREM UNL GAS 10 PPM (PLTS) RDM        |        |        |        |       |         |           | 113      |       |         | 142      |
| 3G PREMIUM UNLD 10P FOB MED SWAP         |        |        |        |       |         |           | 687      |       | 12      | 677      |
| 8G PREMIUM UNLEAD 10PPM FOB BLMO         |        |        |        |       |         |           | 119      |       |         | 50       |
| RL RBOB CALENDAR SWAP FUTURE             |        |        | 344    | 344   |         |           | 21897    | +     | 50      | 1029     |
| RM RBOB CRACK SPREAD                     |        |        |        |       |         |           | 12190    |       |         | 23348    |
| EXR RBOB GAS VS EUROBOB(ARGUS) NWE BRGS  |        |        | 74     | 74    |         |           | 1264     | +     | 54      | 26164    |
| RBB RBOB GAS VS. BRENT CRCK SPRD SWAPS   |        |        | 126    | 126   |         |           | 23214    |       |         |          |
| 1D RBOB GASOLINE BALMO CLNDR SWP         |        |        |        |       |         |           | 940      |       |         | 150      |
| RV RBOB UP-DOWN CALENDAR SWAP            |        |        | 765    | 765   |         |           | 25648    | +     | 150     | 925      |
| RH RBOB VS HEATING OIL SWAP              |        |        | 360    | 360   |         |           | 3255     | -     | 330     | 8654     |
| KE RME BODSL FOB RDAM-ICE GASOIL SWP     |        |        | 90     | 90    |         |           | 2300     | +     | 30      | 5132     |
| ZO SING JET KERO VS GASOIL SPR B         |        |        |        |       |         |           | 375      |       | 40      | 1970     |
| BS SINGAPORE 180CST BALMO                |        |        |        |       |         |           | 123      |       |         |          |
| BT SINGAPORE 380CST BALMO                |        |        | 2      | 2     |         |           | 39       | +     | 2       | 10       |
| SE SINGAPORE 380CST FUEL OIL SWAP        |        |        | 52     | 52    |         |           | 1784     | -     | 32      | 18       |
| UA SINGAPORE FUEL 180CST CALSWAP         |        |        | 185    | 185   |         |           | 5818     | +     | 53      | 2329     |
| SD SINGAPORE FUEL OIL SPREAD SWAP        |        |        |        |       |         |           | 1020     |       | 1035    | 7663     |
| VU SINGAPORE GASOIL BALMO                |        |        | 50     | 50    |         |           | 1764     |       | 70      | 1776     |
| SG SINGAPORE GASOIL SWAP                 |        |        | 790    | 790   |         |           | 12637    | -     | 200     | 1425     |
| GA SINGAPORE GASOIL VS ICE               |        |        |        |       |         |           | 9338     |       | 200     | 16988    |
| BX SINGAPORE JET KERO BALMO              |        |        |        |       |         |           | 448      |       |         | 8101     |
| RK SINGAPORE JET KERO GASOIL SWAP        |        |        |        |       |         |           | 8015     |       |         | 7572     |
| KS SINGAPORE JET KEROSENE SWAP           |        |        | 54     | 54    |         |           | 8411     |       | 280     | 6278     |
| SP SINGAPORE NAPHTHA SWAP                |        |        |        |       |         |           | 455      |       |         | 336      |
| STZ SINGAPORE GASOIL 10PPM V GSOLSPD FUT |        |        |        |       |         |           | 3450     |       |         |          |
| SFC SNGPR FUEL OIL 180CST CRCK SPRD SWP  |        |        |        |       |         |           | 84       |       |         |          |
| STS SPORE FUEL OIL 180CST 6.35 DUBAI CK  |        |        |        |       |         |           | 262      |       |         |          |
| 3V ULSD 10P CRG CIF NW VS ICE BL         |        |        |        |       |         |           | 20       |       |         | 10       |
| TY ULSD 10PPM CARGOES CIF NWE S          |        |        |        |       |         |           | 150      |       |         | 317      |
| Z6 ULSD 10PPM CIF MED SWAP               |        |        | 4      | 4     |         |           | 19       | +     | 4       | 5        |
| Z7 ULSD 10PPM CIF MED VS ICE GAS         |        |        | 4      | 4     |         |           | 560      | +     | 4       | 5        |
| 7V ULSD 10PPM CIF VS ICE GAS BLMO        |        |        | 10     | 10    |         |           | 15       | +     | 10      | 1298     |
| 1L ULSD UP-DOWN BALMO SWP                |        |        |        |       |         |           | 2175     |       |         | 1725     |
| US ULSD UP-DOWN(ARGUS) SWAP              |        |        |        |       |         |           | 565      |       | 550     | 7855     |
| LT UP DOWN GC ULSD VS NMX HO SPRD        |        |        | 2800   | 2800  |         |           | 53173    | +     | 960     | 1565     |
| RU USGC UNL 87 CRACK SPREAD CAL SWAP     |        |        |        |       |         |           | 540      |       | 150     | 50393    |
|  |        |        |        |       |         |           |          |       |         | 1710     |

NGL PETROCHEM ENERGY FUTURES

|   |  |  |     |     |  |  |      |   |     |       |
|---|--|--|-----|-----|--|--|------|---|-----|-------|
| 91 ARGV FAR E NDX VS EUR CIF ARA SWAP   |  |  |     |     |  |  | 63   |   |     | 74    |
| 7E ARGUS PROPAN FAR EST INDEX SWAP      |  |  |     |     |  |  | 582  |   |     | 364   |
| 9N ARGUS PROPAN(SAUDI ARAMCO) SWAP      |  |  | 5   | 5   |  |  | 465  | + | 5   | 17    |
| 22 ARGUS PROPANE FAR E INDX BALMO SWP   |  |  | 7   | 7   |  |  | 11   | + | 7   | 231   |
| 8L CONWAY NAT GASOLINE SWAP             |  |  |     |     |  |  | 644  |   |     | 550   |
| 8M CONWAY NORMAL BUTANE SWAP            |  |  |     |     |  |  | 684  |   | 5   | 263   |
| CPB CONWAY PROPANE (OPI S) BALMO SWP    |  |  |     |     |  |  | 40   |   |     |       |
| 8K CONWAY PROPANE 5 DEC. SWP            |  |  |     |     |  |  | 3400 |   | 150 | 3402  |
| 32 EUR PROPANE CIF ARA ARGUS BALMO SWP  |  |  | 12  | 12  |  |  | 101  | + | 12  | 40    |
| PS EURO PROPANE CIF ARA SWAP            |  |  | 48  | 48  |  |  | 1192 | + | 2   | 102   |
| HPE HDPE HD POLYETHYLENE (PCW) SWAP     |  |  |     |     |  |  | 91   |   |     | 963   |
| 8C MT BELV EU ETHANE BALMO SWP          |  |  |     |     |  |  | 125  |   |     | 44    |
| 80 MT BELV EU LDH PROPANE BALMO         |  |  |     |     |  |  | 370  |   |     | 47    |
| RO MT BELV EU NAT GASOLINE BALMO        |  |  |     |     |  |  | 92   |   |     | 20    |
| 8J MT BELV EU NORMAL BUTANE BALM        |  |  |     |     |  |  | 130  |   |     |       |
| 81 MT BELV MINI LDH PROPANE OPI S SWAP  |  |  | 60  | 60  |  |  | 795  | + | 60  | 60    |
| CO MT BELV EU ETHANE 5-DCML (OPI S)     |  |  | 640 | 640 |  |  | 8710 | + | 277 | 870   |
| MBN MT BELV EU ETHYLENE (PCW) FINCL SWP |  |  |     |     |  |  | 748  |   |     | 15967 |
|   |  |  |     |     |  |  |      |   |     | 175   |

\*THE "YEAR AGO" OVERALL COMBINED VOLUME FOR THE COMEX AND NYMEX DIVISIONS WILL REFLECT VOLUME FOR GLOBEX ONLY. TOTAL "YEAR AGO" OPEN INTEREST WILL NOT BE PUBLISHED FOR NYMEX AND COMEX DIVISIONS AND WILL NOT BE INCLUDED IN THE ASSET CLASS BREAKDOWNS.

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, OPTIIONS 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.



2012 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>  
CME Group, Inc.  
20 South Wacker Drive, Chicago, Illinois 60606-7499.  
Customer Service: (800) 331-3332 Fax: (312) 930-8203 E-Mail: [info@cmegroup.com](mailto:info@cmegroup.com)



FINAL

PGO2CBULLETIN # 29@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST ENERGY FUTURES

Mon, Feb 13, 2012 PGO2C

|   | -----               | -----       | -----  | -----  | -----   | -----     | -----    | -----  | -----    |       |
|---|---------------------|-------------|--------|--------|---------|-----------|----------|--------|----------|-------|
|   | GLOBAL <sup>®</sup> | OPEN OUTCRY | PNT    | -----  | OVERALL | COMBI NED | TOTAL    | -----  | -----    |       |
|   | VOLUME              | VOLUME      | VOLUME | VOLUME | VOLUME  | OPEN      | INTEREST | & CHGE | OVERALL  |       |
|   |                     |             |        |        |         |           |          |        | YEAR AGO |       |
|   |                     |             |        |        |         |           |          |        | TOTAL    |       |
|   |                     |             |        |        |         |           |          |        | OPEN     |       |
|   |                     |             |        |        |         |           |          |        | INTEREST |       |
| MBE MT BELVIEU ETHYLENE 1N-WELL (PCW)   |                     |             |        |        |         |           | 1030     |        |          | 540   |
| 81 MT BELVIEU ISO BUTANE 5 DEC. S       |                     |             | 24     | 24     |         |           | 1082     | +      | 24       | 1084  |
| 7Q MT BELVIEU NAT GAS 5-DCML (OPI S)    |                     |             |        |        |         |           | 8356     |        |          | 10697 |
| MNB MT BELVIEU NORMAL BUTANE LDH(OPI S) |                     |             | 360    | 360    |         |           | 1311     | +      | 180      | 840   |
| DO MT BELVIEU NRM BUTANE 5-DCML (OPI S) |                     |             | 135    | 135    |         |           | 5119     | +      | 75       | 7014  |
| 3N MT BELVIEU PHY LDH PROPANE (OPI S)   |                     |             |        |        |         |           | 75       |        |          | 260   |
| 3M MT BELVIEU PHY NORM BUTANE (OPI S)   |                     |             |        |        |         |           | 45       |        |          | 225   |
| BO MT BELVIEU PROPANE 5-DCML (OPI S)    |                     |             | 599    | 599    |         |           | 18312    | +      | 105      | 22952 |
| P6 POLYETHYLENE FUTURES                 |                     |             |        |        |         |           | 68       |        |          | 285   |
| P1 POLYPROPYLENE FUTURES                |                     |             |        |        |         |           | 36       |        |          |       |
| 1R PROPANE NON LDH MT BELVIEU           |                     |             |        |        |         |           | 681      |        |          | 783   |

ETHANOL ENERGY FUTURES

|                                  |  |  |     |     |  |  |       |   |     |     |       |
|----------------------------------|--|--|-----|-----|--|--|-------|---|-----|-----|-------|
| CU CHI CAGO ETHANOL SWAP         |  |  | 474 | 474 |  |  | 13762 | + | 140 | 438 | 11349 |
| Z1 ETHANOL(PL) T2 FOB RTRDM INCL |  |  |     |     |  |  | 1048  |   |     |     | 1495  |
| EZ NEW YORK ETHANOL SWAP         |  |  |     |     |  |  | 1188  |   |     | 75  | 1406  |

ELECTRICITY ENERGY FUTURES

|   |  |  |     |     |  |  |        |   |     |      |        |
|---|--|--|-----|-----|--|--|--------|---|-----|------|--------|
| VP AEP-DAYTON HUB OFF-PEAK MONTHLY      |  |  |     |     |  |  | 14803  |   |     | 540  | 9856   |
| VM AER-DAYTON HUB MTHLY                 |  |  | 200 | 200 |  |  | 12977  |   |     |      | 8600   |
| K2 CIN HUB 5MW D AH O PK                |  |  |     |     |  |  | 308440 |   |     | 1128 | 367512 |
| H5 CIN HUB 5MW D AH PK                  |  |  |     |     |  |  | 20099  |   |     | 22   | 21517  |
| H4 CIN HUB 5MW REAL TIME O PK           |  |  |     |     |  |  | 171672 |   |     |      | 150376 |
| H3 CIN HUB 5MW REAL TIME PK             |  |  |     |     |  |  | 24803  |   |     |      | 10577  |
| EJ CENERGY HUB OFF-PEAK MONTH SWAP      |  |  | 120 | 120 |  |  | 4303   | + | 100 | 52   | 8599   |
| EM CENERGY HUB PEAK MONTH SWAP          |  |  |     |     |  |  | 5480   |   |     |      | 14691  |
| I1 ERCOT HSTN Z MCPE 5 MW PEAK SW       |  |  |     |     |  |  | 936    |   |     |      | 1170   |
| I5 ERCOT NRTH Z MCPE 5 MW PEAK SW       |  |  |     |     |  |  | 2278   |   |     |      | 936    |
| N1 ERCOT WEST Z MCPE 5 MW PEAK SW       |  |  |     |     |  |  | 640    |   |     |      |        |
| K1 ISO NEW ENGLAND OFF-PEAK LMP SWAP    |  |  |     |     |  |  | 13104  |   |     | 30   | 11926  |
| N1 ISO NEW ENGLAND PEAK LMP SWAP        |  |  |     |     |  |  | 16969  |   |     | 18   | 16108  |
| PTM MDWST ISO IND. HUB 5MW PK CAL-MO RT |  |  |     |     |  |  | 19800  |   |     |      |        |
| PDM MDWST ISO INDIANA HUB 5MWPK CAL MO  |  |  |     |     |  |  | 1656   |   |     |      |        |
| HJ MICHIGAN HUB OFF-PEAK MONTH SWAP     |  |  |     |     |  |  | 48     |   |     |      | 72     |
| HM MICHIGAN HUB PEAK MONTH SWAP         |  |  |     |     |  |  | 48     |   |     |      | 102    |
| 4R MID IND TRAN SO IL HUB5MW OFFP       |  |  |     |     |  |  | 195664 |   |     |      | 261408 |
| 4Q MID IND TRAN SO IL HUB5MW PEAK       |  |  |     |     |  |  | 11882  |   |     |      | 14298  |
| FDM MISO IND. HUB 5MW OFPK CAL MTH DA   |  |  |     |     |  |  | 9696   |   |     |      |        |
| FTM MISO INDIANA HUB 5MW OFPK CAL MO RT |  |  |     |     |  |  | 450240 |   |     |      |        |
| UM N ILLINOIS HUB MTHLY                 |  |  |     |     |  |  | 9747   |   |     |      | 9999   |
| P3 NEPOOL CNCTCT 5MW D AH O PK          |  |  |     |     |  |  | 274691 |   |     |      | 282681 |
| P2 NEPOOL CONECTIC 5MW D AH PK          |  |  |     |     |  |  | 16163  |   |     |      | 15965  |
| H2 NEPOOL INTR HUB 5MW D AH O PK        |  |  |     |     |  |  | 856392 |   |     |      | 965128 |
| U6 NEPOOL INTR HUB 5MW D AH PK          |  |  |     |     |  |  | 48762  |   |     |      | 46937  |
| W2 NEPOOL MAINE 5MW D AH O EAK          |  |  |     |     |  |  | 90984  |   |     |      | 35040  |
| P9 NEPOOL MAINE 5MW D AH PK             |  |  |     |     |  |  | 5892   |   |     |      | 4956   |
| P8 NEPOOL NE MASS 5MW D AH O PK         |  |  |     |     |  |  | 146376 |   |     |      | 118038 |
| P7 NEPOOL NE MASS 5MW D AH PK           |  |  |     |     |  |  | 8442   |   |     |      | 7083   |
| U3 NEPOOL NEW HAMP 5MW D AH O PK        |  |  |     |     |  |  | 44880  |   |     |      | 102528 |
| U2 NEPOOL NEW HAMP 5MW D AH PK          |  |  |     |     |  |  | 2445   |   |     |      | 5616   |
| U4 NEPOOL RHD I SLD 5MW D AH PK         |  |  |     |     |  |  | 5676   |   |     |      | 234    |
| U5 NEPOOL RHODE IL 5MW D AH O PK        |  |  |     |     |  |  | 104526 |   |     |      |        |
| P5 NEPOOL SE MASS 5MW D AH O PK         |  |  |     |     |  |  | 34752  |   |     |      | 54288  |
| P4 NEPOOL SE MASS 5MW D AH PK           |  |  |     |     |  |  | 2361   |   |     |      | 2955   |
| L9 NEPOOL W CNT MASS 5MW D AH O PK      |  |  |     |     |  |  | 56232  |   |     |      | 18607  |
| R6 NEPOOL W CNTR M 5MW D AH PK          |  |  |     |     |  |  | 4233   |   |     |      | 1489   |
| UO NORTHERN ILLINOIS OFF-PEAK MONTHLY   |  |  | 678 | 678 |  |  | 10770  | + | 552 |      | 9896   |
| KA NYISO A                              |  |  |     |     |  |  | 8290   |   |     |      | 8043   |
| KB NYISO A OFF-PEAK                     |  |  | 40  | 40  |  |  | 3876   | + | 20  |      | 3394   |
| KG NYISO G                              |  |  |     |     |  |  | 4912   |   |     |      | 4653   |
| KH NYISO G OFF-PEAK                     |  |  |     |     |  |  | 2708   |   |     |      | 2318   |
| KJ NYISO J                              |  |  |     |     |  |  | 7372   |   |     |      | 6301   |
| KK NYISO J OFF-PEAK                     |  |  |     |     |  |  | 2808   |   |     |      | 2098   |
| NNC NYISO NYC IN-CITY CAPACITY CAL MO   |  |  |     |     |  |  | 88     |   |     |      |        |
| NRS NYISO REST OF STATE CAPACITY CAL MO |  |  |     |     |  |  | 318    |   |     |      |        |
| K4 NYISO ZONE A 5MW D AH O PK           |  |  |     |     |  |  | 123733 |   |     |      | 130792 |
| K3 NYISO ZONE A 5MW D AH PK             |  |  |     |     |  |  | 8278   |   |     |      | 7446   |
| A3 NYISO ZONE C 5MW D AH O PK           |  |  |     |     |  |  | 78675  |   |     |      | 71872  |
| Q5 NYISO ZONE C 5MW D AH PK             |  |  |     |     |  |  | 4300   |   |     |      | 4158   |
| 4M NYISO ZONE F 5MW DAY AHEAD OFF-PEAK  |  |  |     |     |  |  | 112464 |   |     |      | 65216  |
| 4L NYISO ZONE F 5MW DAY AHEAD PEAK      |  |  |     |     |  |  | 6126   |   |     |      | 4230   |
| D2 NYISO ZONE G 5MW D AH O PK           |  |  |     |     |  |  | 172249 |   |     |      | 91156  |
| T3 NYISO ZONE G 5MW D AH PK             |  |  |     |     |  |  | 15432  |   |     | 214  | 16850  |
| D4 NYISO ZONE J 5MW D AH O PK           |  |  |     |     |  |  | 140358 |   |     |      | 77024  |
| D3 NYISO ZONE J 5MW D AH PK             |  |  |     |     |  |  | 12316  |   |     | 214  | 9039   |
| OFD ONTARIO OFF-PK CALENDAR DAY SWP FUT |  |  |     |     |  |  | 960    |   |     |      |        |
| V3 PJM AD HUB 5MW REAL TIME O PK        |  |  |     |     |  |  | 589597 |   |     |      | 422184 |
| Z9 PJM AD HUB 5MW REAL TIME PK          |  |  |     |     |  |  | 42848  |   |     |      | 8997   |
| X1 PJM AECO DA OFF-PEAK                 |  |  |     |     |  |  | 254494 |   |     |      | 69665  |
| Y1 PJM AECO DA PEAK                     |  |  |     |     |  |  | 14041  |   |     |      | 3835   |
| W4 PJM APS ZONE DA OFF-PEAK             |  |  |     |     |  |  | 49167  |   |     |      | 25859  |
| S4 PJM APS ZONE DA PEAK                 |  |  |     |     |  |  | 3191   |   |     |      | 1449   |
| R3 PJM BGE DA OFF-PEAK                  |  |  |     |     |  |  | 167037 |   |     |      | 460217 |
| E3 PJM BGE DA PEAK                      |  |  |     |     |  |  | 9956   |   |     |      | 26430  |
| D9 PJM COMED 5MW D AH O PK              |  |  |     |     |  |  | 150907 |   |     |      | 68637  |
| D8 PJM COMED 5MW D AH PK                |  |  |     |     |  |  | 8663   |   |     |      | 3935   |
| JD PJM DAILY                            |  |  |     |     |  |  | 84     | - | 6   |      |        |
| R7 PJM DAYTON DA OFF-PEAK               |  |  |     |     |  |  | 517116 |   |     | 3750 | 151385 |
| D7 PJM DAYTON DA PEAK                   |  |  |     |     |  |  | 45173  |   |     |      | 17801  |
| E8 PJM DPL DA OFF-PEAK                  |  |  |     |     |  |  | 77333  |   |     |      | 61070  |
| L8 PJM DPL DA PEAK                      |  |  |     |     |  |  | 4235   |   |     |      | 3170   |
| D5 PJM DUQUESNE 5MW D AH PK             |  |  |     |     |  |  | 1174   |   |     |      | 1720   |
| D6 PJM DUQUUS 5MW D AH O PK             |  |  |     |     |  |  | 21291  |   |     |      | 30732  |
| F4 PJM EASTERNH DA OFF-PEAK             |  |  |     |     |  |  | 7635   |   |     |      | 36938  |

\*THE "YEAR AGO" OVERALL COMBINED VOLUME FOR THE COMEX AND NYMEX DIVISIONS WILL REFLECT VOLUME FOR GLOBEX ONLY. TOTAL "YEAR AGO" OPEN INTEREST WILL NOT BE PUBLISHED FOR NYMEX AND COMEX DIVISIONS AND WILL NOT BE INCLUDED IN THE ASSET CLASS BREAKDOWNS.

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.

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



2012 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>  
CME Group, Inc.  
20 South Wacker Drive, Chicago, Illinois 60606-7499.  
Customer Service: (800) 331-3332 Fax: (312) 930-8203 E-Mail: [info@cmegroup.com](mailto:info@cmegroup.com)

**FINAL**

PGO2CBULLETIN # 29@ EXCHANGE SUMMARY VOLUME AND OPEN INTEREST ENERGY OPTIONS ON FUTURES Mon, Feb 13, 2012 PGO2C

|     | -----<br>GLOBEX®<br>VOLUME         | OPEN OUTCRY<br>VOLUME | PNT<br>VOLUME | -----<br>OVERALL<br>VOLUME | COMBI NED TOTAL<br>OPEN INTEREST & CHGE | -----<br>YEAR AGO<br>OVERALL<br>VOLUME | COMBI NED<br>OPEN INTEREST | -----<br>TOTAL |
|-----|------------------------------------|-----------------------|---------------|----------------------------|---|--|----------------------------|----------------|
| E9  | PJM EASTERNH DA PEAK               |                       |               |                            | 1915                                    |  |                            | 3755           |
| F2  | PJM JCPL DA OFF-PEAK               |                       |               |                            | 103769                                  |  |                            | 252892         |
| J2  | PJM JCPL DA PEAK                   |                       |               |                            | 11118                                   |  |                            | 18771          |
| 46  | PJM METED ZONE OFFPK CAL LMP SWP   |                       |               |                            | 134989                                  |  |                            | 121766         |
| 47  | PJM METED ZONE PEAK CAL LMP SWP    |                       |               |                            | 7412                                    |  |                            | 7282           |
| JM  | PJM MONTHLY                        |                       | 1032          | 1032                       | 75919                                   | +                                      | 480                        | 46867          |
| B6  | PJM NI HUB 5MW REAL TIME O PK      |                       |               |                            | 933450                                  |  | 57                         | 576368         |
| B3  | PJM NI HUB 5MW REAL TIME PK        |                       |               |                            | 53182                                   |  | 94080                      | 28984          |
| L3  | PJM NILL DA OFF-PEAK               |                       | 1191          | 1191                       | 1073638                                 | +                                      | 1191                       | 728597         |
| N3  | PJM NILL DA PEAK                   |                       | 22            | 22                         | 69309                                   |  |                            | 50800          |
| JP  | PJM OFF-PEAK LMP SWAP FUTURE       |                       |               |                            | 31414                                   |  | 107                        | 32651          |
| 50  | PJM PANELEC ZONE OFFPK CAL LMP SWP |                       |               |                            | 117444                                  |  |                            | 72395          |
| 49  | PJM PANELEC ZONE PEAK CAL LMP SWP  |                       |               |                            | 6432                                    |  |                            | 3965           |
| 4P  | PJM PECO Z5 MW OFPK CLM DA LMP     |                       |               |                            | 232884                                  |  |                            | 470419         |
| 4N  | PJM PECO Z5 MW PK CLM DA LMP       |                       |               |                            | 13822                                   |  |                            | 27560          |
| Q8  | PJM PEPKO DA OFF-PEAK              |                       |               |                            | 174336                                  |  |                            | 490183         |
| R8  | PJM PEPKO DA PEAK                  |                       |               |                            | 12923                                   |  |                            | 28631          |
| F5  | PJM PPL DA OFF-PEAK                |                       |               |                            | 262579                                  |  |                            | 403859         |
| L5  | PJM PPL DA PEAK                    |                       |               |                            | 17749                                   |  |                            | 26749          |
| W6  | PJM PSEG DA OFF-PEAK               |                       |               |                            | 701249                                  |  | 46880                      | 1091020        |
| L6  | PJM PSEG DA PEAK                   |                       |               |                            | 38806                                   |  | 2560                       | 62545          |
| 4SN | PJM WES HUB PEAK LMP 50 MW         |                       |               |                            | 256                                     |  |                            |                |
| E4  | PJM WESTH DA OFF-PEAK              |                       |               |                            | 1898046                                 |  | 46880                      | 3399635        |
| N9  | PJM WESTH RT OFF-PEAK              |                       |               |                            | 1280560                                 |  |                            | 1179976        |
| L1  | PJM WESTH RT PEAK                  |                       |               |                            | 70441                                   |  |                            | 61163          |
| J4  | PJM WESTHDA PEAK                   |                       |               |                            | 132243                                  |  | 2560                       | 193132         |

COAL ENERGY FUTURES

|     |                                     |  |     |     |      |   |     |      |
|-----|-------------------------------------|--|-----|-----|------|---|-----|------|
| MTF | COAL API2 CIF ARA ARG-MCCLOSKEY SWP |  | 235 | 235 | 2528 | + | 45  | 22   |
| MFF | COAL API4 RCH BAY ARGS MCCLOSKEY SW |  | 135 | 135 | 1155 | + | 135 | 22   |
| QX  | EASTERN RAIL DELIVERY CSX COAL SWAP |  | 90  | 90  | 6922 |   | 30  | 7180 |
| MCC | INDONESIAN COAL MCCLOSKEY SUBBIT.   |  | 25  | 25  | 105  | + | 25  |      |
| QLD | NYMEX APPALACHIAN COAL (PHYSICAL)   |  | 185 | 185 | 7050 | + | 10  | 8165 |
| QP  | WESTERN RAIL DELIVERY PRB COAL SWAP |  | 645 | 645 | 5005 | + | 360 | 3010 |

FREIGHT ENERGY FUTURES

|     |                                   |  |  |  |      |  |    |     |
|-----|-----------------------------------|--|--|--|------|--|----|-----|
| PFU | PANAMAX TIMECHARTER AVG SWAP F    |  |  |  | 165  |  |    | 270 |
| TM  | TC2 ROTTERDAM TO USAC 37K MT      |  |  |  | 80   |  |    | 225 |
| TH  | TC5 RAS TANURA TO YOKOHAMA 55K MT |  |  |  | 434  |  | 10 | 330 |
| TL  | TD3 MEG TO JAPAN 250K MT          |  |  |  | 1241 |  |    | 405 |

\*THE "YEAR AGO" OVERALL COMBINED VOLUME FOR THE COMEX AND NYMEX DIVISIONS WILL REFLECT VOLUME FOR GLOBEX ONLY. TOTAL "YEAR AGO" OPEN INTEREST WILL NOT BE PUBLISHED FOR NYMEX AND COMEX DIVISIONS AND WILL NOT BE INCLUDED IN THE ASSET CLASS BREAKDOWNS.

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

PGO2C BULLETIN # 29@

Mon, Feb 13, 2012 PGO2C

|  |   | -----  | -----  | -----  | -----   | -----   | -----    | -----   | -----    |
|--|---|--------|--------|--------|---------|---------|----------|---------|----------|
|  |   | GLOBAL | OPEN   | PNT    | OVERALL | COMBI   | TOTAL    | OVERALL | YEAR     |
|  |   | VOLUME | OUTCRY | VOLUME | VOLUME  | NED     | OPEN     | VOLUME  | AGO      |
|  |   |        | VOLUME |        |         | OPEN    | INTEREST |         | TOTAL    |
|  |   |        |        |        |         |         | & CHGE   |         | OPEN     |
|  |   |        |        |        |         |         |          |         | INTEREST |
| OT AEP-DAYTON HUB MTHLY OPTION             | C |        |        |        |         | 480     |          |         |          |
| OT AEP-DAYTON HUB MTHLY OPTION             | P |        |        |        |         | 480     |          |         |          |
| TOTAL AEP-DAYTON HUB MTHLY OPTION          |   |        |        |        |         | 960     |          |         |          |
| BA BRENT AVERAGE PRICE OPTION              | C |        |        | 4650   | 4650    | 169601  | +        | 3225    | 3800     |
| BA BRENT AVERAGE PRICE OPTION              | P |        |        |        |         | 160301  |          |         | 49988    |
| TOTAL BRENT AVERAGE PRICE OPTION           |   |        |        | 4650   | 4650    | 329902  | +        | 3225    | 87458    |
| OS BRENT CRUDE OIL OPTIONS                 | C |        |        | 860    | 860     | 10003   | +        | 860     | 400      |
| OS BRENT CRUDE OIL OPTIONS                 | P |        |        | 640    | 640     | 7653    | +        | 640     | 80       |
| TOTAL BRENT CRUDE OIL OPTIONS              |   |        |        | 1500   | 1500    | 17656   | +        | 1500    | 480      |
| BE BRENT EURO STYLE OPTION                 | C |        |        | 1890   | 1890    | 61479   | +        | 1890    | 600      |
| BE BRENT EURO STYLE OPTION                 | P |        |        | 1740   | 1740    | 39609   | +        | 1740    | 2900     |
| TOTAL BRENT EURO STYLE OPTION              |   |        |        | 3630   | 3630    | 101088  | +        | 3630    | 466      |
| C13 C13 SHORT TERM CRUDE OIL OPTION        | P | 50     |        |        |         | 50      |          |         | 1066     |
| TOTAL C13 SHORT TERM CRUDE OIL OPTION      |   | 50     |        |        |         | 50      |          |         | 6366     |
| 6K CAPP COAL QUARTERLY STRIP SWAPTION      | C |        |        |        |         | 410     |          |         | 80       |
| 6K CAPP COAL QUARTERLY STRIP SWAPTION      | P |        |        | 120    | 120     | 930     | +        | 120     | 380      |
| TOTAL CAPP COAL QUARTERLY STRIP SWAPTION   |   |        |        | 120    | 120     | 1340    | +        | 120     | 460      |
| C1 CENTRAL APPALACHIAN COAL OPT            | C |        |        |        |         | 45      |          |         | 45       |
| C1 CENTRAL APPALACHIAN COAL OPT            | P |        |        |        |         | 135     |          |         | 90       |
| TOTAL CENTRAL APPALACHIAN COAL OPT         |   |        |        |        |         | 180     |          |         | 135      |
| CVR CHI CAGO ETHANOL (PLATTS) APO          | C |        |        |        |         | 370     |          |         |          |
| CVR CHI CAGO ETHANOL (PLATTS) APO          | P |        |        |        |         | 115     |          |         |          |
| TOTAL CHI CAGO ETHANOL (PLATTS) APO        |   |        |        |        |         | 485     |          |         |          |
| OY CENERGY HUB MONTHLY OPTIONS             | C |        |        |        |         | 4360    |          |         | 7000     |
| OY CENERGY HUB MONTHLY OPTIONS             | P |        |        |        |         | 800     |          |         | 1000     |
| TOTAL CENERGY HUB MONTHLY OPTIONS          |   |        |        |        |         | 5160    |          |         | 8000     |
| CPR CONWAY PROPANE (OPI S) APO             | C |        |        |        |         | 62      |          |         |          |
| CPR CONWAY PROPANE (OPI S) APO             | P |        |        |        |         | 3       |          |         |          |
| TOTAL CONWAY PROPANE (OPI S) APO           |   |        |        |        |         | 65      |          |         |          |
| A0 CRUDE OIL APO OPTIONS                   | C |        |        | 2580   | 2580    | 752197  | +        | 2100    | 666      |
| A0 CRUDE OIL APO OPTIONS                   | P |        |        | 2562   | 2562    | 680479  | +        | 1470    | 2370     |
| TOTAL CRUDE OIL APO OPTIONS                |   |        |        | 5142   | 5142    | 1432676 | +        | 3570    | 3036     |
| 6F CRUDE OIL OPTION ON CALENDAR STRP       | C |        |        |        |         | 25      |          |         |          |
| TOTAL CRUDE OIL OPTION ON CALENDAR STRP    |   |        |        |        |         | 25      |          |         |          |
| DBP DATED BRENT (PLATTS) APO CALL          | C |        |        |        |         | 1200    |          |         |          |
| DBP DATED BRENT (PLATTS) APO CALL          | P |        |        |        |         | 1200    |          |         |          |
| TOTAL DATED BRENT (PLATTS) APO CALL        |   |        |        |        |         | 2400    |          |         |          |
| DBP DATED BRENT (PLATTS) APO PUT           | C |        |        |        |         | 2900    |          |         |          |
| DBP DATED BRENT (PLATTS) APO PUT           | P |        |        |        |         | 2900    |          |         |          |
| TOTAL DATED BRENT (PLATTS) APO PUT         |   |        |        |        |         | 5800    |          |         |          |
| AH DUBAI CRUDE OIL (PLATTS) APO            | C |        |        |        |         | 100     |          |         |          |
| AH DUBAI CRUDE OIL (PLATTS) APO            | P |        |        |        |         | 100     |          |         |          |
| TOTAL DUBAI CRUDE OIL (PLATTS) APO         |   |        |        |        |         | 200     |          |         |          |
| LB EURO HEATING OIL                        | C |        | 50     |        | 50      | 408     | +        | 50      | 34       |
| LB EURO HEATING OIL                        | P |        |        |        |         | 501     |          |         | 30       |
| TOTAL EURO HEATING OIL                     |   |        | 50     |        | 50      | 909     | +        | 50      | 64       |
| 3U GASOIL CRACK SPREAD APO                 | C |        |        |        |         | 1650    |          |         |          |
| 3U GASOIL CRACK SPREAD APO                 | P |        |        |        |         | 1650    |          |         |          |
| TOTAL GASOIL CRACK SPREAD APO              |   |        |        |        |         | 3300    |          |         |          |
| FG GULF COAST NO. 6 FUEL OIL 3.0% APO      | C |        |        |        |         | 48      |          |         |          |
| FG GULF COAST NO. 6 FUEL OIL 3.0% APO      | P |        |        |        |         | 48      |          |         |          |
| TOTAL GULF COAST NO. 6 FUEL OIL 3.0% APO   |   |        |        |        |         | 96      |          |         |          |
| AT HEATING OIL APO (AVG PRICE) OPTIONS     | C |        |        |        |         | 82255   |          |         | 15       |
| AT HEATING OIL APO (AVG PRICE) OPTIONS     | P |        |        |        |         | 57793   | -        | 4       | 77118    |
| TOTAL HEATING OIL APO (AVG PRICE) OPTIONS  |   |        |        |        |         | 140048  | -        | 4       | 48303    |
| 3W HEATING OIL CRACK SPREAD APO            | C |        |        |        |         | 400     |          |         | 15       |
| 3W HEATING OIL CRACK SPREAD APO            | P |        |        |        |         | 400     |          |         | 125421   |
| TOTAL HEATING OIL CRACK SPREAD APO         |   |        |        |        |         | 800     |          |         |          |
| E7 HENRY HUB FINANCIAL LAST DAY O          | C |        |        |        |         | 3047    |          |         | 95       |
| E7 HENRY HUB FINANCIAL LAST DAY O          | P |        |        |        |         | 8547    |          |         | 8020     |
| TOTAL HENRY HUB FINANCIAL LAST DAY O       |   |        |        |        |         | 11594   |          |         | 8115     |
| FA HO 1 MONTH CALENDAR OPTIONS             | C |        |        |        |         | 845     |          |         | 100      |
| FA HO 1 MONTH CALENDAR OPTIONS             | P |        |        |        |         | 1695    |          |         | 200      |
| TOTAL HO 1 MONTH CALENDAR OPTIONS          |   |        |        |        |         | 2540    |          |         | 300      |
| PK HOUSTON SHIP CHANNEL PIPE OPT           | C |        |        |        |         | 400     |          |         |          |
| PK HOUSTON SHIP CHANNEL PIPE OPT           | P |        |        |        |         | 400     |          |         |          |
| TOTAL HOUSTON SHIP CHANNEL PIPE OPT        |   |        |        |        |         | 800     |          |         |          |
| OE ISO NE MONTHLY OPTIONS                  | C |        |        |        |         | 8170    |          |         | 190      |
| OE ISO NE MONTHLY OPTIONS                  | P |        |        |        |         | 27060   |          |         |          |
| TOTAL ISO NE MONTHLY OPTIONS               |   |        |        |        |         | 35230   |          |         | 190      |
| NEL ISO NEW ENGLAND INT. HUBPEAK SWAPTN    | C |        |        |        |         | 46      |          |         |          |
| NEL ISO NEW ENGLAND INT. HUBPEAK SWAPTN    | P |        |        |        |         | 6       |          |         |          |
| TOTAL ISO NEW ENGLAND INT. HUBPEAK SWAPTN  |   |        |        |        |         | 52      |          |         |          |
| 30 JET KEROSENE NWE (PLATTS) APO           | C |        |        |        |         | 48      |          |         |          |
| 30 JET KEROSENE NWE (PLATTS) APO           | P |        |        |        |         | 48      |          |         |          |
| TOTAL JET KEROSENE NWE (PLATTS) APO        |   |        |        |        |         | 96      |          |         |          |
| OEM MIDWEST ISO CENERGY HUB PEAK OPTION    | C |        |        |        |         | 80      |          |         |          |
| OEM MIDWEST ISO CENERGY HUB PEAK OPTION    | P |        |        |        |         | 40      |          |         |          |
| TOTAL MIDWEST ISO CENERGY HUB PEAK OPTION  |   |        |        |        |         | 120     |          |         |          |
| 4J MT BELVIEU ETHANE 5-DCML (OPI S)        | C |        |        |        |         | 3295    |          |         | 1150     |
| 4J MT BELVIEU ETHANE 5-DCML (OPI S)        | P |        |        | 150    | 150     | 2825    | -        | 150     |          |
| TOTAL MT BELVIEU ETHANE 5-DCML (OPI S)     |   |        |        | 150    | 150     | 6120    | -        | 150     | 1150     |
| 4I MT BELVIEU NAT GAS 5-DCML (OPI S)       | C |        |        |        |         | 330     |          |         |          |
| 4I MT BELVIEU NAT GAS 5-DCML (OPI S)       | P |        |        |        |         | 330     |          |         |          |
| TOTAL MT BELVIEU NAT GAS 5-DCML (OPI S)    |   |        |        |        |         | 660     |          |         |          |
| 4K MT BELVIEU NRM BUTANE 5-DCML (OPI S)    | C |        |        |        |         | 192     |          |         |          |
| 4K MT BELVIEU NRM BUTANE 5-DCML (OPI S)    | P |        |        |        |         | 192     |          |         |          |
| TOTAL MT BELVIEU NRM BUTANE 5-DCML (OPI S) |   |        |        |        |         | 384     |          |         |          |
| 4H MT BELVIEU PROPANE 5-DCML (OPI S)       | C |        |        |        |         | 2955    |          |         | 200      |
| 4H MT BELVIEU PROPANE 5-DCML (OPI S)       | P |        |        |        |         | 2806    |          |         | 725      |
| TOTAL MT BELVIEU PROPANE 5-DCML (OPI S)    |   |        |        |        |         | 5761    |          |         | 925      |
| G4 NATURAL GAS 1 M CSO FIN                 | C |        |        | 600    | 600     | 119592  | +        | 400     | 51762    |
| G4 NATURAL GAS 1 M CSO FIN                 | P |        |        | 500    | 500     | 37770   | +        | 500     | 17385    |
| TOTAL NATURAL GAS 1 M CSO FIN              |   |        |        | 1100   | 1100    | 157362  | +        | 900     | 69147    |
| G7 NATURAL GAS 12 M CSO FIN                | C |        |        |        |         | 1000    |          |         |          |
| G7 NATURAL GAS 12 M CSO FIN                | P |        |        |        |         | 1000    |          |         |          |
| TOTAL NATURAL GAS 12 M CSO FIN             |   |        |        |        |         | 2000    |          |         |          |
| IA NATURAL GAS 1MO CAL SPD OPTIONS         | C |        |        |        |         | 5000    |          |         | 2750     |
| IA NATURAL GAS 1MO CAL SPD OPTIONS         | P |        |        |        |         | 1100    |          |         |          |
| TOTAL NATURAL GAS 1MO CAL SPD OPTIONS      |   |        |        |        |         | 6100    |          |         | 2750     |
| G3 NATURAL GAS 3 M CSO FIN                 | C |        |        | 1300   | 1300    | 45400   | +        | 200     | 10975    |
| G3 NATURAL GAS 3 M CSO FIN                 | P |        |        | 8450   | 8450    | 122837  | +        | 7700    | 44396    |
| TOTAL NATURAL GAS 3 M CSO FIN              |   |        |        | 9750   | 9750    | 168237  | +        | 7900    | 55371    |
| G6 NATURAL GAS 6 M CSO FIN                 | C |        |        | 1650   | 1650    | 50830   | +        | 100     | 4750     |
| G6 NATURAL GAS 6 M CSO FIN                 | P |        |        | 1650   | 1650    | 60850   | -        | 680     | 2350     |
| TOTAL NATURAL GAS 6 M CSO FIN              |   |        |        | 3300   | 3300    | 111680  | -        | 580     | 7100     |
| 6J NATURAL GAS OPTION ON CALENDAR STRP     | C |        |        |        |         | 11275   |          |         | 600      |
| 6J NATURAL GAS OPTION ON CALENDAR STRP     | P |        |        |        |         | 6480    |          |         |          |
| TOTAL NATURAL GAS OPTION ON CALENDAR STRP  |   |        |        |        |         | 17755   |          |         | 600      |
| 4D NATURAL GAS OPTION ON SUMMER STRP       | C |        |        |        |         | 2400    |          |         |          |
| 4D NATURAL GAS OPTION ON SUMMER STRP       | P |        |        |        |         | 600     |          |         |          |
| TOTAL NATURAL GAS OPTION ON SUMMER STRP    |   |        |        |        |         | 3000    |          |         |          |
| 6I NATURAL GAS OPTION ON WINTER STRP       | C |        |        |        |         | 800     |          |         |          |

\*THE "YEAR AGO" OVERALL COMBINED VOLUME FOR THE COMEX AND NYMEX DIVISIONS WILL REFLECT VOLUME FOR GLOBEX ONLY. TOTAL "YEAR AGO" OPEN INTEREST WILL NOT BE PUBLISHED FOR NYMEX AND COMEX DIVISIONS AND WILL NOT BE INCLUDED IN THE ASSET CLASS BREAKDOWNS.

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

PG02C BULLETIN # 29@

Mon, Feb 13, 2012 PG02C

|  | -----  | -----  | -----  | -----   | ----- | -----    | ----- | -----   | -----    |
|--|--------|--------|--------|---------|-------|----------|-------|---------|----------|
|  | GLOBAL | OPEN   | PNT    | OVERALL | COMBI | TOTAL    | ----- | OVERALL | YEAR     |
|  | VOLUME | OUTCRY | VOLUME | VOLUME  | NED   | OPEN     | COMBI | VOLUME  | AGO      |
|  |        | VOLUME |        |         | OPEN  | INTEREST | NED   |         | OPEN     |
|  |        |        |        |         |       | & CHGE   |       |         | INTEREST |
| TOTAL NATURAL GAS OPTION ON WINTER STRP  |        |        |        |         |       | 800      |       |         |          |
| ZR NORTHERN ROCKIES PIPE OPTION C        |        |        |        |         |       | 21907    |       |         | 4800     |
| ZR NORTHERN ROCKIES PIPE OPTION P        |        |        |        |         |       | 3120     |       |         |          |
| TOTAL NORTHERN ROCKIES PIPE OPTION       |        |        |        |         |       | 25027    |       |         | 4800     |
| 9U NYISO ZONE G OPTION C                 |        |        |        |         |       | 6020     |       |         | 430      |
| TOTAL NYISO ZONE G OPTION                |        |        |        |         |       | 6020     |       |         | 430      |
| LC NYMEX CRUDE OIL (EURO) OPTS (PHY) C   |        |        | 500    | 500     |       | 218316   | +     | 500     | 1150     |
| LC NYMEX CRUDE OIL (EURO) OPTS (PHY) P   |        |        | 500    | 500     |       | 91375    | +     | 500     | 1922     |
| TOTAL NYMEX CRUDE OIL (EURO) OPTS (PHY)  |        |        | 1000   | 1000    |       | 309691   | +     | 1000    | 3072     |
| LO NYMEX CRUDE OIL OPTIONS (PHY) C       | 16792  | 14846  | 24206  | 55844   |       | 1939935  | +     | 9550    | 84102    |
| LO NYMEX CRUDE OIL OPTIONS (PHY) P       | 16976  | 15193  | 20602  | 52771   |       | 1538636  | +     | 6916    | 101812   |
| TOTAL NYMEX CRUDE OIL OPTIONS (PHY)      | 33768  | 30039  | 44808  | 108615  |       | 3478571  | +     | 16466   | 185914   |
| F7 NYMEX EUROPEAN GASOIL APO C           |        |        |        |         |       | 1745     |       |         | 1826     |
| F7 NYMEX EUROPEAN GASOIL APO P           |        |        |        |         |       | 1361     |       |         | 1008     |
| TOTAL NYMEX EUROPEAN GASOIL APO          |        |        |        |         |       | 3106     |       |         | 2834     |
| OH NYMEX HEATING OIL (PHY) OPTIONS C     | 13     | 162    | 452    | 627     |       | 44870    | +     | 470     | 1054     |
| OH NYMEX HEATING OIL (PHY) OPTIONS P     | 41     | 106    | 1075   | 1222    |       | 54654    | +     | 880     | 378      |
| TOTAL NYMEX HEATING OIL (PHY) OPTIONS    | 54     | 268    | 1527   | 1849    |       | 99524    | +     | 1350    | 1432     |
| CH NYMEX HEATING OIL CRACK SPRD OPT P    |        |        |        |         |       | 70       |       |         |          |
| TOTAL NYMEX HEATING OIL CRACK SPRD OPT   |        |        |        |         |       | 70       |       |         |          |
| LN NYMEX NATURAL GAS (EURO) OPTS C       |        | 6895   | 36440  | 43335   |       | 4249719  | +     | 17356   | 34201    |
| LN NYMEX NATURAL GAS (EURO) OPTS P       |        | 4986   | 66605  | 71591   |       | 3369997  | -     | 647     | 50330    |
| TOTAL NYMEX NATURAL GAS (EURO) OPTS      |        | 11881  | 103045 | 114926  |       | 7619716  | +     | 16709   | 84531    |
| ON NYMEX NATURAL GAS OPTIONS (PHY) C     | 1287   | 871    | 44     | 2202    |       | 158464   | +     | 942     | 3542     |
| ON NYMEX NATURAL GAS OPTIONS (PHY) P     | 1486   | 293    | 511    | 2290    |       | 95194    | +     | 610     | 4478     |
| TOTAL NYMEX NATURAL GAS OPTIONS (PHY)    | 2773   | 1164   | 555    | 4492    |       | 253658   | +     | 1552    | 8020     |
| CD NYMEX ONE DAY CRUDE OIL OPTIONS P     |        |        | 50     | 50      |       |          |       |         |          |
| TOTAL NYMEX ONE DAY CRUDE OIL OPTIONS    |        |        | 50     | 50      |       |          |       |         |          |
| KD NYMEX ONE DAY NATURAL GAS OPTIONS C   |        |        | 300    | 300     |       |          |       |         |          |
| KD NYMEX ONE DAY NATURAL GAS OPTIONS P   |        |        | 1375   | 1375    |       |          |       |         |          |
| TOTAL NYMEX ONE DAY NATURAL GAS OPTIONS  |        |        | 1675   | 1675    |       |          |       |         |          |
| OB NYMEX RBOB (PHY) OPTIONS C            | 54     | 65     |        | 119     |       | 24910    | -     | 5       | 260      |
| OB NYMEX RBOB (PHY) OPTIONS P            | 27     | 10     |        | 37      |       | 13691    | +     | 20      | 371      |
| TOTAL NYMEX RBOB (PHY) OPTIONS           | 81     | 75     |        | 156     |       | 38601    | +     | 15      | 631      |
| 5K PANHANDLE BASIS OPTION C              |        |        |        |         |       | 2224     |       |         |          |
| TOTAL PANHANDLE BASIS OPTION             |        |        |        |         |       | 2224     |       |         |          |
| PU PANHANDLE PIPE OPTION C               |        |        |        |         |       | 20880    |       |         | 18000    |
| PU PANHANDLE PIPE OPTION P               |        |        |        |         |       | 21724    |       |         | 18000    |
| TOTAL PANHANDLE PIPE OPTION              |        |        |        |         |       | 42604    |       |         | 36000    |
| CW PGE CITYGATE PIPE OPTION C            |        |        |        |         |       | 3600     |       |         |          |
| CW PGE CITYGATE PIPE OPTION P            |        |        |        |         |       | 8400     |       |         |          |
| TOTAL PGE CITYGATE PIPE OPTION           |        |        |        |         |       | 12000    |       |         |          |
| PML PJM 50MW CALENDAR-MONTH LMP C        |        |        | 60     | 60      |       | 6135     |       |         | 171      |
| PML PJM 50MW CALENDAR-MONTH LMP P        |        |        | 48     | 48      |       | 6056     | +     | 24      | 1316     |
| TOTAL PJM 50MW CALENDAR-MONTH LMP        |        |        | 108    | 108     |       | 12191    | +     | 24      | 1487     |
| JO PJM MONTHLY OPTION C                  |        |        |        |         |       | 78246    |       |         | 106632   |
| JO PJM MONTHLY OPTION P                  |        |        |        |         |       | 65998    |       |         | 108280   |
| TOTAL PJM MONTHLY OPTION                 |        |        |        |         |       | 144244   |       |         | 214912   |
| 60 PJM OPTION ON CALENDAR STRIP C        |        |        | 300    | 300     |       | 10650    | +     | 200     | 80       |
| 60 PJM OPTION ON CALENDAR STRIP P        |        |        |        |         |       | 8780     |       |         | 60       |
| TOTAL PJM OPTION ON CALENDAR STRIP       |        |        | 300    | 300     |       | 19430    | +     | 200     | 140      |
| ZA RBOB 1 MO CAL SPD OPTIONS C           |        |        |        |         |       | 550      |       |         | 850      |
| ZA RBOB 1 MO CAL SPD OPTIONS P           |        |        |        |         |       | 450      |       |         |          |
| TOTAL RBOB 1 MO CAL SPD OPTIONS          |        |        |        |         |       | 1000     |       |         | 850      |
| RA RBOB APO (AVERAGE PRICE) OPTIONS C    |        |        |        |         |       | 3282     |       |         | 2700     |
| RA RBOB APO (AVERAGE PRICE) OPTIONS P    |        |        |        |         |       | 1718     |       |         | 951      |
| TOTAL RBOB APO (AVERAGE PRICE) OPTIONS   |        |        |        |         |       | 5000     |       |         | 3651     |
| 3Y RBOB CRACK SPREAD APO P               |        |        |        |         |       | 252      |       |         |          |
| TOTAL RBOB CRACK SPREAD APO              |        |        |        |         |       | 252      |       |         |          |
| RF RBOB EURO EXPIRATION OPTION C         |        |        |        |         |       | 17       |       |         |          |
| RF RBOB EURO EXPIRATION OPTION P         |        |        |        |         |       | 10       |       |         |          |
| TOTAL RBOB EURO EXPIRATION OPTION        |        |        |        |         |       | 27       |       |         |          |
| Q6 ROTTERDAM 3.5%FUEL OIL CLN APO C      |        |        | 45     | 45      |       | 4042     | +     | 45      | 30       |
| Q6 ROTTERDAM 3.5%FUEL OIL CLN APO P      |        |        |        |         |       | 2728     |       |         | 342      |
| TOTAL ROTTERDAM 3.5%FUEL OIL CLN APO     |        |        | 45     | 45      |       | 6770     | +     | 45      | 372      |
| PJ SAN JUAN PIPE OPTION C                |        |        |        |         |       | 3672     |       |         | 1456     |
| TOTAL SAN JUAN PIPE OPTION               |        |        |        |         |       | 3672     |       |         | 1456     |
| C5 SINGAPORE FUEL OIL 180 CST APO C      |        |        |        |         |       | 445      |       |         |          |
| C5 SINGAPORE FUEL OIL 180 CST APO P      |        |        |        |         |       | 150      |       |         |          |
| TOTAL SINGAPORE FUEL OIL 180 CST APO     |        |        |        |         |       | 595      |       |         |          |
| 8H SINGAPORE FUEL OIL 380 APO C          |        |        |        |         |       | 39       |       |         |          |
| 8H SINGAPORE FUEL OIL 380 APO P          |        |        |        |         |       | 12       |       |         |          |
| TOTAL SINGAPORE FUEL OIL 380 APO         |        |        |        |         |       | 51       |       |         |          |
| M2 SINGAPORE GASOIL CALENDAR APO C       |        |        |        |         |       | 200      |       |         |          |
| TOTAL SINGAPORE GASOIL CALENDAR APO      |        |        |        |         |       | 200      |       |         |          |
| N2 SINGAPORE JET FUEL CALENDAR APO C     |        |        |        |         |       | 2830     |       |         |          |
| N2 SINGAPORE JET FUEL CALENDAR APO P     |        |        |        |         |       | 690      |       |         |          |
| TOTAL SINGAPORE JET FUEL CALENDAR APO    |        |        |        |         |       | 3520     |       |         |          |
| ZN SOCAL PIPE OPTION C                   |        |        |        |         |       | 94450    |       |         | 50530    |
| ZN SOCAL PIPE OPTION P                   |        |        |        |         |       | 14254    |       |         |          |
| TOTAL SOCAL PIPE OPTION                  |        |        |        |         |       | 108704   |       |         | 50530    |
| 5N TEXAS EASTERN ZONE M-3 BASIS C        |        |        |        |         |       | 248      |       |         |          |
| TOTAL TEXAS EASTERN ZONE M-3 BASIS       |        |        |        |         |       | 248      |       |         |          |
| U13 U13 SHORT TERM NG OPTIONS C          |        |        |        |         |       | -        |       | 50      |          |
| U13 U13 SHORT TERM NG OPTIONS P          |        |        |        |         |       | -        |       | 50      |          |
| TOTAL U13 SHORT TERM NG OPTIONS          |        |        |        |         |       | -        |       | 100     |          |
| U14 U14 SHORT TERM NG OPTIONS P          |        |        | 250    | 250     |       | 250      | +     | 250     |          |
| TOTAL U14 SHORT TERM NG OPTIONS          |        |        | 250    | 250     |       | 250      | +     | 250     |          |
| WZ WTI 12 MONTH CALENDAR OPTIONS C       |        |        |        |         |       | 1700     |       |         |          |
| TOTAL WTI 12 MONTH CALENDAR OPTIONS      |        |        |        |         |       | 1700     |       |         |          |
| 7A WTI CRUDE OIL 1 M CSO FIN C           |        |        |        |         |       | 3000     |       |         |          |
| 7A WTI CRUDE OIL 1 M CSO FIN P           |        |        |        |         |       | 12000    |       |         | 2500     |
| TOTAL WTI CRUDE OIL 1 M CSO FIN          |        |        |        |         |       | 15000    |       |         | 2500     |
| WA WTI CRUDE OIL 1MO CAL SPRD OPTIONS C  |        |        | 2100   | 2100    |       | 264065   | -     | 200     | 180436   |
| WA WTI CRUDE OIL 1MO CAL SPRD OPTIONS P  |        |        | 4300   | 4300    |       | 453570   | -     | 1150    | 352671   |
| TOTAL WTI CRUDE OIL 1MO CAL SPRD OPTIONS |        |        | 6400   | 6400    |       | 717635   | -     | 1350    | 3450     |
| BV WTI -BRENT SPREAD SWAP OPTION C       |        |        |        |         |       | 5705     |       |         |          |
| BV WTI -BRENT SPREAD SWAP OPTION P       |        |        | 75     | 75      |       | 7730     | -     | 275     |          |
| TOTAL WTI -BRENT SPREAD SWAP OPTION      |        |        | 75     | 75      |       | 13435    | -     | 275     |          |

\*THE "YEAR AGO" OVERALL COMBINED VOLUME FOR THE COMEX AND NYMEX DIVISIONS WILL REFLECT VOLUME FOR GLOBEX ONLY. TOTAL "YEAR AGO" OPEN INTEREST WILL NOT BE PUBLISHED FOR NYMEX AND COMEX DIVISIONS AND WILL NOT BE INCLUDED IN THE ASSET CLASS BREAKDOWNS.

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.