

## NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity	Open Interest JAN 2012	Open Interest JAN 2011	% CHG	Open Interest DEC 2012	% CHG	
<b>Commodities and Alternative Investments Futures</b>						
ANNUAL NOX09	0	0	-	0	-	
ANNUAL NOX10	0	0	-	0	-	
CARBON CER EURO	0	0	-	0	-	
CARBON EUA EMISSIONS EURO	0	0	-	0	-	
COCOA TAS	10	30	-66.7%	11	-9.1%	
COFFEE	4	8	-50.0%	4	0.0%	
COTTON	15	72	-79.2%	17	-11.8%	
DAILY EUA	0	0	-	0	-	
IN DELIVERY MONTH EUA	0	0	-	0	-	
SO2 EMISSIONS	0	0	-	0	-	
SUGAR 11	23	82	-72.0%	9	155.6%	
<b>Commodities and Alternative Investments Options</b>						
CARBON CER EURO OPTION	0	0	-	0	-	
CARBON EUA EMISSIONS EURO	0	0	-	0	-	
<b>Energy Futures</b>						
URANIUM	5,214	14,734	-64.6%	5,866	-11.1%	
CRUDE OIL PHY	1,403,791	1,551,303	-9.5%	1,333,262	5.3%	
CRUDE OIL	73,759	87,100	-15.3%	59,338	24.3%	
MINY WTI CRUDE OIL	3,024	12,698	-76.2%	2,167	39.5%	
BRENT OIL LAST DAY	21,881	10,696	104.6%	18,901	15.8%	
HEATING OIL PHY	275,363	304,099	-9.4%	269,242	2.3%	
HTG OIL	1,437	5,202	-72.4%	1,285	11.8%	
MINY HTG OIL	13	25	-48.0%	3	333.3%	
RBOB PHY	325,873	279,829	16.5%	277,371	17.5%	
MINY RBOB GAS	0	10	-100.0%	1	-100.0%	
NATURAL GAS	1,355	0	-	1,488	-8.9%	
LTD NAT GAS	87,863	7	#####	19,333	354.5%	
MINY NATURAL GAS	4,844	5,447	-11.1%	4,318	12.2%	
SING FUEL	0	0	-	0	-	
NY HARBOR ULSD DIESEL	0	0	-	0	-	
PJM MONTHLY	75,840	48,472	56.5%	75,953	-0.1%	
CRUDE OIL MACI	0	0	-	0	-	
NATURAL GAS PHY	1,203,396	836,571	43.8%	1,011,362	19.0%	
RBOB GAS	887	2,668	-66.8%	907	-2.2%	
	CLS	0	-	0	0.0%	
3.5% FUEL OIL CID MED SWA	7D	0	-	0	-	
AEP-DAYTON HUB DAILY	VD	0	-	0	-	
AEP-DAYTON HUB MTHLY	VM	13,314	8,026	65.9%	13,371	-0.4%
AEP-DAYTON HUB OFF-PEAK M	VP	14,821	8,840	67.7%	13,573	9.2%
ALBERTA ELECTRICITY	AOM	0	-	0	-	
ALGON CITY GATES NAT GAS	N7	1,240	1,912	-35.1%	1,550	-20.0%
ALGONQUIN CITYGATES BASIS	B4	3,765	6,838	-44.9%	3,975	-5.3%
ALGONQUIN CITY-GATES NAT	C8	0	56	-100.0%	0	-
ANR LA NAT GAS INDEX SWAP	M6	0	236	-100.0%	0	-
ANR LOUISIANA BASIS SWAP	ND	4,169	10,577	-60.6%	4,665	-10.6%
ANR OKLAHOMA	NE	25,879	33,557	-22.9%	27,631	-6.3%
ANR OKLA SWING SWAP	SQ	0	0	-	0	-
APPALACHIAN COAL (PHY)	QL	6,780	8,120	-16.5%	5,195	30.5%
ARGUS BIODIESEL RME FOB R	1A	800	1,790	-55.3%	920	-13.0%

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ARGUS CASOLINE CRACK SPRE	0	0	-	0	-
ARGUS GASOLINE NW BALMO S	0	0	-	0	-
ARGUS LLS VS. WTI (ARG) T	9,554	4,885	95.6%	10,785	-11.4%
ARGUS PROPAN FAR EST INDE	538	453	18.8%	643	-16.3%
ARGUS PROPAN(SAUDI ARAMCO	461	367	25.6%	403	14.4%
BRENT BALMO SWAP	401	75	434.7%	36	1,013.9%
BRENT CALENDAR SWAP	59,550	62,885	-5.3%	61,157	-2.6%
BRENT CFD(PLATTS) VS FRNT	0	480	-100.0%	0	-
BRENT CFD SWAP	0	910	-100.0%	0	0.0%
BRENT FINANCIAL FUTURES	44,055	28,174	56.4%	30,043	46.6%
BRENT OIL	0	0	-	0	-
BRENT OIL LAST DAY	0	0	-	0	0.0%
BRENT OIL LAST DAY	0	0	-	0	0.0%
CARBON RGGI EMISSIONS O	0	0	-	0	-
CAR VINTAGE	0	0	-	0	-
CENTERPOINT BASIS SWAP	9,824	27,581	-64.4%	10,996	-10.7%
CENTERPOINT EAST INDEX	182	1,284	-85.8%	244	-25.4%
CENTERPOINT EAST SWING SW	0	0	-	0	-
CHICAGO BASIS SWAP	6,038	13,224	-54.3%	6,441	-6.3%
CHICAGO ETHANOL SWAP	12,935	11,373	13.7%	13,667	-5.4%
CHICAGO INDEX SWAP	0	0	-	0	-
CHICAGO ULSD PL VS HO SPR	816	0	-	682	19.6%
CHICAGO UNL GAS PL VS RBO	111	11	909.1%	13	753.8%
CIG BASIS	15,476	14,993	3.2%	15,493	-0.1%
CIG ROCKIES NG INDEX SWA	0	1,392	-100.0%	0	-
CIG ROCKIES NG SWING	0	448	-100.0%	0	-
CINERGY HUB OFF-PEAK MONT	4,075	8,497	-52.0%	4,300	-5.2%
CINERGY HUB PEAK DAILY FU	0	0	-	0	-
CINERGY HUB PEAK MONTH	5,072	15,107	-66.4%	6,175	-17.9%
CIN HUB 5MW D AH O PK	284,480	413,328	-31.2%	313,856	-9.4%
CIN HUB 5MW D AH PK	21,630	23,851	-9.3%	23,077	-6.3%
CIN HUB 5MW REAL TIME O P	116,024	166,696	-30.4%	101,672	14.1%
CIN HUB 5MW REAL TIME PK	24,590	11,165	120.2%	24,962	-1.5%
CO2 VINTAGE	0	0	-	0	-
CO2 VINTAGE	0	0	-	0	-
COAL SWAP	10	0	-	25	-60.0%
COLUMB GULF MAINLINE NG B	21,725	26,119	-16.8%	23,213	-6.4%
COLUMBIA GULF MAIN NAT G	4,004	2,296	74.4%	5,368	-25.4%
COLUMBIA GULF NAT GAS IN	0	0	-	0	-
COLUMBIA GULF ONSHORE	6,236	22,210	-71.9%	6,236	0.0%
CONWAY NATURAL GASOLINE (OPIS) SWAP	797	840	-5.1%	795	0.3%
CONWAY NORMAL BUTANE (OPIS) SWAP	684	283	141.7%	899	-23.9%
CONWAY PROPANE 5 DECIMALS SWAP	3,826	3,829	-0.1%	3,988	-4.1%
CRUDE OIL LAST DAY	0	0	-	0	-
CRUDE OIL OUTRIGHTS	0	0	-	0	-
CRUDE OIL OUTRIGHTS	0	0	-	0	-
CRUDE OIL OUTRIGHTS	131	253	-48.2%	38	244.7%
CRUDE OIL OUTRIGHTS	0	0	-	0	-
CRUDE OIL OUTRIGHTS	9,525	600	1,487.5%	8,490	12.2%
CRUDE OIL PHY	0	0	-	0	0.0%
CRUDE OIL PHY	0	0	-	0	-
CRUDE OIL SPRDS	0	0	-	0	-
CRUDE OIL SPRDS	0	0	-	263	-100.0%



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CRUDE OIL SPRDS	CFB	0	0	-	0	-
CRUDE OIL SPRDS	KE	2,400	2,250	6.7%	2,200	9.1%
CRUDE OIL SPRDS	LE	4,200	1,960	114.3%	3,080	36.4%
DATED BRENT (PLATTS) DAILY SWAP	7G	0	1,520	-100.0%	600	-100.0%
DATED TO FRONTLINE BRENT	FY	15,525	13,826	12.3%	15,772	-1.6%
DAWN BASIS SWAP FUTURE	DW	0	16	-100.0%	0	-
DAWN ONTARIO INDEX	IO	0	0	-	0	-
DEMARC INDEX FUTURE	DI	0	1,462	-100.0%	0	-
DEMARC SWING SWAP	DT	0	224	-100.0%	0	-
DIESEL 10P BRG FOB RDM VS	7X	25	60	-58.3%	10	150.0%
DIESEL 10PPM BARGES FOB B	U7	0	0	-	0	-
DIESEL 10PPM NWE LE HAVRE CIF SWAP	S1	0	0	-	0	-
DIESEL 10PPM NWELEHAVRE V ICE	S5	0	0	-	0	-
DIESEL 10PPM NWE LE HAVRE V ICE SWP	S3	0	0	-	0	-
DOMINION TRAN INC - APP I	IH	9,826	360	2,629.4%	10,087	-2.6%
DOMINION TRANSMISSION INC	PG	18,174	27,033	-32.8%	17,245	5.4%
DOW JONES MID-COLUMBIA FU	DO	0	0	-	0	-
DUBAI CRUDE OIL BALMO	BI	1,150	300	283.3%	300	283.3%
DUBAI CRUDE OIL CALENDAR	DC	20,190	38,385	-47.4%	24,073	-16.1%
EASTERN RAIL DELIVERY CSX	QX	6,317	7,485	-15.6%	6,183	2.2%
EAST/WEST FUEL OIL SPREAD	EW	2,984	2,806	6.3%	3,128	-4.6%
EIA FLAT TAX ONHWAY DIESE	A5	1,802	1,342	34.3%	1,763	2.2%
EIA ON HIGHWAY DIESEL SWA	HI	0	0	-	0	-
ELEC ERCOT DLY PEAK	I9	0	0	-	420	-100.0%
ELEC ERCOT DLY PEAK	N1	0	0	-	0	-
ELEC ERCOT OFF PEAK	I2	0	0	-	0	-
ELEC FINSETTLED	47	7,979	9,895	-19.4%	6,174	29.2%
ELEC FINSETTLED	49	6,894	7,172	-3.9%	7,188	-4.1%
ELEC FINSETTLED	R5	0	0	-	0	-
ELEC MISO PEAK	4L	6,630	4,440	49.3%	6,861	-3.4%
ELEC MISO PEAK	55	0	255	-100.0%	21	-100.0%
ELEC NYISO OFF-PEAK	4M	122,256	69,296	76.4%	126,336	-3.2%
ELEC NYISO OFF-PEAK	58	0	4,680	-100.0%	408	-100.0%
ELECTRICITY OFF PEAK	46	146,005	173,870	-16.0%	113,325	28.8%
ELECTRICITY OFF PEAK	4P	260,628	559,354	-53.4%	279,003	-6.6%
ELECTRICITY OFF PEAK	50	126,420	131,411	-3.8%	132,132	-4.3%
EL PASO PERMIAN INDEX SWA	IL	0	124	-100.0%	62	-100.0%
EL PASO PERMIAN SWING FUT	SL	0	0	-	0	-
ERCOT HOU MCPE50MW OFF	2N	0	0	-	0	-
ERCOT HOU MCPE50MW PEAK	2W	0	0	-	0	-
ERCOT HOUSTON Z MCPE 5MW PEAK SWAP	I1	936	1,275	-26.6%	1,041	-10.1%
ERCOT NORTH MCPE50MW OFF	2X	0	0	-	0	-
ERCOT NORTH MCPE50MW PEAK	2P	0	44	-100.0%	0	-
ERCOT NORTH ZMCPE 5MW OFFPEAK SWAP	I6	0	0	-	0	-
ERCOT NORTH ZMCPE 5MW PEAK	I5	1,701	1,785	-4.7%	2,205	-22.9%
ERCOT SOUTH MCPE 50MW PEAK	2Q	0	0	-	0	-
ETHANOL T1FOB RTDM EX DUTY SWP	2M	0	270	-100.0%	0	-
ETHANOL T2 FOB ROTT INCL DUTY SWAP	Z1	1,148	1,335	-14.0%	1,153	-0.4%
EURO 1% FUEL OIL NEW BALM	KX	74	0	-	43	72.1%
EURO 3.5% FUEL OIL M CRK	FL	0	0	-	0	-
EURO 3.5% FUEL OIL RDAM B	KR	182	192	-5.2%	174	4.6%
EURO 3.5% FUEL OIL SPREAD	FK	138	493	-72.0%	138	0.0%
EURO GASOIL 10 CAL SWAP	GT	156	157	-0.6%	213	-26.8%

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<b>Energy Futures</b>						
EURO GASOIL 10PPM VS ICE	ET	1,168	1,750	-33.3%	1,389	-15.9%
EUROPE 1% FUEL OIL NWE CA	UF	2,577	4,967	-48.1%	3,093	-16.7%
EUROPE 1% FUEL OIL RDAM C	UH	1,530	3,029	-49.5%	1,680	-8.9%
EUROPE 3.5% FUEL OIL MED	UI	39	141	-72.3%	9	333.3%
EUROPE 3.5% FUEL OIL RDAM	UV	10,826	10,422	3.9%	11,161	-3.0%
EUROPEAN GASOIL (ICE)	7F	2,968	39	7,510.3%	2,609	13.8%
EUROPEAN NAPHTHA BALMO	KZ	194	109	78.0%	105	84.8%
EUROPEAN NAPHTHA CRACK SPR	EN	13,276	13,368	-0.7%	13,526	-1.8%
EUROPE DATED BRENT SWAP	UB	7,820	7,277	7.5%	9,557	-18.2%
EUROPE JET KERO NWE CALSW	UJ	219	129	69.8%	199	10.1%
EUROPE JET KERO RDAM CALS	UR	0	0	-	0	-
EUROPE NAPHTHA CALSWAP	UN	2,132	2,849	-25.2%	2,649	-19.5%
EURO PROPANE CIF ARA SWA	PS	1,172	870	34.7%	1,428	-17.9%
FAME 0 BIODIESEL FOB RTDM SWP	2L	315	2,050	-84.6%	340	-7.4%
FL GAS ZONE 3 NAT GAS IND	Q9	0	540	-100.0%	0	-
FL GAS ZONE 3 NAT GASSWIN	J8	0	0	-	0	-
FLORIDA GAS ZONE3 BASIS S	FP	4,063	10,430	-61.0%	4,234	-4.0%
FREIGHT MARKETS	CFU	0	105	-100.0%	0	-
FREIGHT MARKETS	F0	0	0	-	0	-
FREIGHT MARKETS	FC2	0	0	-	0	-
FREIGHT MARKETS	FC5	0	45	-100.0%	0	-
FREIGHT MARKETS	FC6	30	0	-	0	-
FREIGHT MARKETS	FT3	0	90	-100.0%	0	-
FREIGHT MARKETS	FT5	0	70	-100.0%	0	-
FREIGHT MARKETS	PFU	180	495	-63.6%	180	0.0%
FUEL OIL CRACK VS ICE	FO	26,548	18,505	43.5%	27,171	-2.3%
FUEL OIL NWE CRACK VS ICE	FI	5,087	3,843	32.4%	4,240	20.0%
FUEL OIL (PLATS) CAR CM	1W	351	53	562.3%	398	-11.8%
FUEL OIL (PLATS) CAR CN	1X	66	393	-83.2%	96	-31.3%
FUELOIL SWAP:CARGOES VS.B	FS	4,051	3,312	22.3%	3,940	2.8%
GAS EURO-BOB OXY NWE BARGES	7H	3,974	5,034	-21.1%	3,345	18.8%
GAS EURO-BOB OXY NWE BARGES CRK	7K	26,896	17,231	56.1%	22,624	18.9%
GASOIL 0.1 BARGES FOB RD	B8	0	0	-	0	-
GASOIL 0.1 BRGS FOB VS IC	6V	33	0	-	0	-
GASOIL 0.1 CARGOES CIF NE	TW	8	39	-79.5%	16	-50.0%
GASOIL 0.1 CIF MED BALMO	X6	0	0	-	0	-
GASOIL 0.1 CIF MED SWAP	Z4	0	57	-100.0%	5	-100.0%
GASOIL 0.1CIF MED VS ICE	Z5	272	555	-51.0%	234	16.2%
GASOIL 0.1 CIF NWE VS ISE	TU	66	281	-76.5%	81	-18.5%
GASOIL 0.1 CIF VS ICE GAS	8W	30	2	1,400.0%	10	200.0%
GASOIL 0.1 CRG CIF NW VS	4V	5	0	-	0	-
GASOIL 0.1 RDAM BRGS VS I	WQ	4,833	4,167	16.0%	5,381	-10.2%
GASOIL 0.1 ROTTERDAM BARG	VL	525	1,961	-73.2%	640	-18.0%
GASOIL 10P CRG CIF NW VS	3V	49	95	-48.4%	16	206.3%
GASOIL 10PPM CARGOES CIF	TY	186	247	-24.7%	187	-0.5%
GASOIL 10PPM VS ICE SWAP	TP	1,015	1,249	-18.7%	1,156	-12.2%
GASOIL BULLET SWAP	BG	27	149	-81.9%	27	0.0%
GASOIL CALENDAR SWAP	GX	4,262	3,807	12.0%	4,355	-2.1%
GASOIL CRACK SPREAD CALEN	GZ	30,786	34,304	-10.3%	33,137	-7.1%
GASOIL MINI CALENDAR SWAP	QA	2,852	5,528	-48.4%	3,360	-15.1%
GASOLINE UP-DOWN (ARGUS)	UZ	2,025	1,100	84.1%	1,450	39.7%
GASOLINE UP-DOWN BALMO SW	1K	291	601	-51.6%	175	66.3%
GC GASOLINE CRK SPR (ARGU)	CK	0	0	-	0	-

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GC JET (ARGUS) CAL SWAP	AF	0	0	-	0	-
GC ULSD ARGUS CAL SWAP	AJ	0	0	-	0	-
GC ULSD CRK SPD (ARGUS)	CF	0	0	-	0	-
GC ULSD VS GC JET SPREAD	VV	0	0	-	0	-
GRP THREE ULSD(PLT)VS HEA	A6	3,275	34	9,532.4%	3,170	3.3%
GRP THREE UNL GS (PLT) VS	A8	1,915	5	38,200.0%	1,440	33.0%
GULF COAST 3% FUEL OIL BA	VZ	2,885	4,387	-34.2%	1,954	47.6%
GULF COAST GASOLINE CLNDR	GS	511	22	2,222.7%	335	52.5%
GULF COAST HEATING OIL CL	GP	0	0	-	0	-
GULF COAST JET FUEL CLNDR	GE	870	13	6,592.3%	870	0.0%
GULF COAST JET VS NYM 2 H	ME	18,625	19,941	-6.6%	14,770	26.1%
GULF COAST NO.6 FUEL OIL	MF	52,455	50,404	4.1%	49,074	6.9%
GULF COAST NO.6 FUEL OIL	MG	3,648	25,710	-85.8%	3,981	-8.4%
GULF COAST ULSD CALENDAR	LY	4,954	2,917	69.8%	4,916	0.8%
GULF COAST ULSD CRACK SPR	GY	11,209	3,500	220.3%	8,386	33.7%
GULF CO HEAT OIL (ARGUS) VS HEATING	7U	0	0	-	0	-
GULF CST GASOL CRCK SPRD	1J	0	0	-	0	-
HEATING OIL BALMO CLNDR S	1G	20	40	-50.0%	0	-
HEATING OIL CRCK SPRD BAL	1H	0	0	-	0	-
HEATING OIL LAST DAY	23	24	0	-	24	0.0%
HEATING OIL PHY	HOL	0	0	-	0	0.0%
HEATING OIL VS ICE GASOIL	HA	9,104	9,082	0.2%	8,009	13.7%
HENRY HUB BASIS SWAP	HB	18,906	59,628	-68.3%	17,752	6.5%
HENRY HUB INDEX SWAP FUTU	IN	11,162	45,522	-75.5%	9,394	18.8%
HENRY HUB SWAP	NN	2,810,159	2,526,267	11.2%	2,468,600	13.8%
HENRY HUB SWING FUTURE	SN	0	336	-100.0%	0	-
HOUSTON SHIP CHANNEL BASI	NH	52,789	105,708	-50.1%	55,176	-4.3%
HOUSTON SHIP CHANNEL INDE	IP	1,464	7,155	-79.5%	1,712	-14.5%
HOUSTON SHIP CHANNEL SWIN	SM	0	0	-	0	-
HUSTN SHIP CHNL PIPE SWP	XJ	0	0	-	0	-
ICE BRENT DUBAI SWAP	DB	8,460	17,314	-51.1%	9,255	-8.6%
ICE GASOIL BALMO SWAP	U9	14	3	366.7%	0	-
ILLINOIS HUB PEAK MONTH S	OM	0	0	-	20	-100.0%
ILLINOIS OFF-PEAK MONTH S	OJ	0	0	-	40	-100.0%
IN DELIVERY MONTH CER	6S	0	0	-	0	-
INDIANA MISO	FDM	10,104	0	-	4,704	114.8%
INDIANA MISO	FTM	482,472	0	-	480,312	0.4%
INDIANA MISO	PDM	1,782	0	-	1,530	16.5%
INDIANA MISO	PTM	21,984	0	-	21,644	1.6%
INDONESIAN COAL	MCC	90	0	-	105	-14.3%
ISO NEW ENGLAND OFF-PEAK	KI	12,742	11,714	8.8%	12,962	-1.7%
ISO NEW ENGLAND PK LMP	NI	16,834	15,716	7.1%	17,033	-1.2%
JAPAN C&F NAPHTHA CRACK S	JB	0	0	-	0	-
JAPAN C&F NAPHTHA SWAP	JA	1,894	1,990	-4.8%	1,926	-1.7%
JAPAN NAPHTHA BALMO SWAP	E6	33	64	-48.4%	25	32.0%
JET AV FUEL (P) CAR FM ICE GAS SWAP	1V	0	102	-100.0%	6	-100.0%
JET BARGES VS ICE GASOIL	JR	84	107	-21.5%	95	-11.6%
JET CIF NWE VS ICE	JC	1,484	2,094	-29.1%	1,613	-8.0%
JET FUEL BARGES RDAM BALM	X9	0	0	-	0	-
JET FUEL BRG FOB RDM VS I	9Q	0	0	-	0	-
JET FUEL CARGOES CIF NEW	F3	0	0	-	0	-
JET FUEL CRG CIF NEW VS I	6X	17	63	-73.0%	20	-15.0%
JET FUEL UP-DOWN BALMO CL	1M	175	558	-68.6%	25	600.0%

## NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity	Open Interest JAN 2012	Open Interest JAN 2011	% CHG	Open Interest DEC 2012	% CHG	
<b>Energy Futures</b>						
JET UP-DOWN(ARGUS) SWAP	JU	700	2,970	-76.4%	1,275	-45.1%
LA CARB DIESEL (OPIS)	LX	154	0	-	160	-3.8%
LA CARB DIESEL (OPIS) SWA	KL	1,902	4,480	-57.5%	2,768	-31.3%
LA CARBOB GASOLINE(OPIS)S	JL	830	3,725	-77.7%	450	84.4%
LA JET FUEL VS NYM NO 2 H	MQ	250	150	66.7%	350	-28.6%
LA JET (OPIS) SWAP	JS	2,150	2,880	-25.3%	2,050	4.9%
LL JET (OPIS) SWAP	LL	25	0	-	50	-50.0%
LLS (ARGUS) CALENDAR SWAP	XA	357	0	-	0	-
LLS (ARGUS) VS WTI SWAP	WJ	10,383	10,560	-1.7%	10,213	1.7%
LLS (ARGUS) VS WTI TRD MT	WK	0	0	-	0	-
LOS ANGELES CARB GASOLINE	MH	70	0	-	76	-7.9%
MALIN	PB	0	354	-100.0%	0	-
MARS (ARGUS) VS WTI SWAP	YX	2,262	2,100	7.7%	2,212	2.3%
MARS (ARGUS) VS WTI TRD M	YV	1,270	300	323.3%	1,410	-9.9%
MARS BLEND CRUDE OIL	MB	0	0	-	0	-
MCCLOSKEY ARA ARGS COAL	MTF	2,373	24	9,787.5%	1,063	123.2%
MCCLOSKEY RCH BAY COAL	MFF	1,125	24	4,587.5%	762	47.6%
MICHCON NG INDEX SWAP	Y8	0	1,192	-100.0%	0	-
MICHCON NG SWING	T8	0	0	-	0	-
MICHIGAN BASIS	NF	20,561	39,150	-47.5%	20,743	-0.9%
MICHIGAN HUB OFF-PEAK MON	HJ	48	48	0.0%	48	0.0%
MICHIGAN HUB PEAK MONTH S	HM	48	78	-38.5%	48	0.0%
MISO 5MW OFF PEAK	4R	163,552	298,888	-45.3%	181,912	-10.1%
MISO 5MW PEAK	4Q	10,193	16,313	-37.5%	11,243	-9.3%
MJC FUT	MJC	0	660	-100.0%	0	-
MNC FUT	MNC	617	228	170.6%	1,231	-49.9%
MONT BELVIEU ETHANE 5 DECIMAL	C0	8,832	17,266	-48.8%	9,460	-6.6%
MONT BELVIEU ETHANE OPIS BALMO	8C	25	205	-87.8%	25	0.0%
MONT BELVIEU ETHYLENE	1F	0	20	-100.0%	0	-
MONT BELVIEU LDH PROPANE 5 DECIMAL	B0	18,981	27,952	-32.1%	19,869	-4.5%
MONT BELVIEU LDH PROPANE OPIS BALMO	8O	140	833	-83.2%	100	40.0%
MONT BELVIEU NATURAL GASOLINE 5 DEC	7Q	9,208	11,596	-20.6%	10,014	-8.0%
MONT BELVIEU NATURAL GASOLINE BALMO	R0	140	170	-17.6%	255	-45.1%
MONT BELVIEU NORMAL BUTANE 5 DECIMAL	D0	6,350	8,299	-23.5%	7,116	-10.8%
MONT BELVIEU NORMAL BUTANE BALMO	8J	299	228	31.1%	130	130.0%
MT. BELVIEU ETHANE (OPIS)	V4	0	0	-	0	-
NATURAL GAS PEN SWP	NP	1,268,111	970,553	30.7%	1,086,254	16.7%
NBP HENRY HUB BASIS SWAP FUT	E2	0	0	-	0	-
NEPOOL CNCTCT 5MW D AH O	P3	299,579	394,056	-24.0%	316,859	-5.5%
NEPOOL CONECTIC 5MW D AH	P2	17,549	21,820	-19.6%	18,431	-4.8%
NEPOOL INTR HUB 5MW D AH	H2	886,986	983,682	-9.8%	921,258	-3.7%
NEPOOL INTR HUB 5MW D AH	U6	50,514	51,314	-1.6%	51,654	-2.2%
NEPOOL MAINE 5MW D AH O E	W2	89,376	37,488	138.4%	91,824	-2.7%
NEPOOL MAINE 5MW D AH PK	P9	5,865	5,355	9.5%	6,684	-12.3%
NEPOOL NE MASS 5MW D AH O	P8	154,944	136,374	13.6%	140,112	10.6%
NEPOOL NE MASS 5MW D AH P	P7	8,925	8,118	9.9%	8,217	8.6%
NEPOOL NEW HAMP 5MW D AH	U2	2,550	6,120	-58.3%	3,138	-18.7%
NEPOOL NEW HAMP 5MW D AH	U3	46,920	112,320	-58.2%	58,344	-19.6%
NEPOOL RHD ISLD 5MW D AH	U4	5,355	255	2,000.0%	6,447	-16.9%
NEPOOL RHODE IL 5MW D AH	U5	98,784	0	-	119,592	-17.4%
NEPOOL SE MASS 5MW D AH O	P5	37,608	61,008	-38.4%	39,648	-5.1%
NEPOOL SE MASS 5MW D AH P	P4	2,550	3,315	-23.1%	2,655	-4.0%
NEPOOL W CNT MASS 5MW D A	L9	61,128	25,327	141.4%	64,800	-5.7%



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Commodity		Open Interest JAN 2012	Open Interest JAN 2011	% CHG	Open Interest DEC 2012	% CHG
<b>Energy Futures</b>						
NEPOOL W CNTR M 5MW D AH	R6	4,590	1,891	142.7%	4,821	-4.8%
NEW ENGLAND HUB PEAK DAIL	CE	0	0	-	0	-
NEW YORK 0.3% FUEL OIL HI	8N	675	3,166	-78.7%	925	-27.0%
NEW YORK ETHANOL SWAP	EZ	1,401	1,448	-3.2%	1,637	-14.4%
NEW YORK HEATING OIL PLAT	YF	0	0	-	0	-
NEW YORK HUB ZONE G PEAK	GN	0	0	-	0	-
NGPL MID-CONTINENT	NL	25,683	49,013	-47.6%	26,741	-4.0%
NGPL MIDCONTINENT INDEX	IW	62	391	-84.1%	62	0.0%
NGPL MIDCONTINENT SWING S	PX	0	0	-	0	-
NGPL STX BASIS	T5	1,534	2,102	-27.0%	2,216	-30.8%
NGPL STX NAT GAS INDEX SW	N6	1,588	2,787	-43.0%	1,588	0.0%
NGPL TEX/OK	PD	25,473	49,850	-48.9%	26,085	-2.3%
NGPL TEXOK INDEX	OI	0	372	-100.0%	0	-
N ILLINOIS HUB DAILY	UD	0	0	-	0	-
N ILLINOIS HUB MTHLY	UM	10,205	10,587	-3.6%	10,396	-1.8%
NO 2 UP-DOWN SPREAD CALEN	UT	2,930	3,940	-25.6%	5,223	-43.9%
NORTHEN NATURAL GAS DEMAR	PE	4,594	16,950	-72.9%	6,269	-26.7%
NORTHEN NATURAL GAS VENTU	PF	23,442	34,967	-33.0%	23,017	1.8%
NORTHERN ILLINOIS OFF-PEA	UO	10,220	9,570	6.8%	11,373	-10.1%
NORTHWEST ROCKIES BASIS S	NR	51,672	88,015	-41.3%	53,969	-4.3%
N ROCKIES PIPE SWAP	XR	0	0	-	0	-
NWE GASOLINE SWAP-ARGUS P	AR	0	0	-	0	-
NY 0.7% FUEL OIL (PLATTS	Y4	47	200	-76.5%	51	-7.8%
NY1% VS GC SPREAD SWAP	VR	9,447	19,045	-50.4%	9,510	-0.7%
NY 2.2% FUEL OIL (PLATTS	Y3	534	963	-44.5%	564	-5.3%
NY 3.0% FUEL OIL (PLATTS	H1	795	446	78.3%	700	13.6%
NY HARBOR 0.3% FUEL OIL S	VQ	0	0	-	0	-
NY HARBOR 1% FUEL OIL BAL	VK	761	605	25.8%	760	0.1%
NY HARBOR HEAT OIL SWP	MP	20,924	24,400	-14.2%	22,896	-8.6%
NY HARBOR RESIDUAL FUEL 1	MM	18,701	24,854	-24.8%	18,074	3.5%
NY HARBOR RESIDUAL FUEL C	ML	100	3,090	-96.8%	255	-60.8%
NYH NO 2 CRACK SPREAD CAL	HK	25,264	25,380	-0.5%	25,676	-1.6%
NY H OIL PLATTS VS NYMEX	YH	557	2,594	-78.5%	557	0.0%
NY HRBR CONV GASOLINE VS	RZ	0	900	-100.0%	0	-
NYISO A	KA	8,230	7,958	3.4%	7,755	6.1%
NYISO A OFF-PEAK	KB	3,796	3,354	13.2%	4,008	-5.3%
NYISO CAPACITY	NNC	105	0	-	88	19.3%
NYISO CAPACITY	NRS	283	0	-	56	405.4%
NYISO G	KG	4,699	4,695	0.1%	4,309	9.1%
NYISO G OFF-PEAK	KH	2,588	2,306	12.2%	2,460	5.2%
NYISO J	KJ	7,349	6,301	16.6%	7,322	0.4%
NYISO J OFF-PEAK	KK	2,744	2,098	30.8%	2,400	14.3%
NYISO ZONE A 5MW D AH O P	K4	132,301	125,320	5.6%	119,845	10.4%
NYISO ZONE A 5MW D AH PK	K3	8,887	8,502	4.5%	8,581	3.6%
NYISO ZONE C 5MW D AH O P	A3	86,835	78,400	10.8%	88,683	-2.1%
NYISO ZONE C 5MW D AH PK	Q5	4,720	4,515	4.5%	4,822	-2.1%
NYISO ZONE G 5MW D AH O P	D2	184,081	103,372	78.1%	191,977	-4.1%
NYISO ZONE G 5MW D AH PK	T3	16,314	17,753	-8.1%	17,755	-8.1%
NYISO ZONE J 5MW D AH O P	D4	146,886	76,320	92.5%	122,118	20.3%
NYISO ZONE J 5MW D AH PK	D3	12,649	9,114	38.8%	12,129	4.3%
NY JET FUEL (ARGUS) VS HEATING OIL	5U	200	25	700.0%	200	0.0%
NY JET FUEL (PLATTS) HEAT OIL SWAP	1U	3,000	0	-	3,300	-9.1%
NYMEX ALUMINUM FUTURES	AN	0	0	-	0	-

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Commodity	Open Interest JAN 2012	Open Interest JAN 2011	% CHG	Open Interest DEC 2012	% CHG	
<b>Energy Futures</b>						
NYMEX IRON ORE FUTURES	TIO	892	30	2,873.3%	804	10.9%
NYMEX OMAN CRUDE PRODUCTS	DOB	0	100	-100.0%	0	-
NYMEX OMAN CRUDE PRODUCTS	DOO	0	1,950	-100.0%	0	-
NYMEX ULSD VS NYMEX HO	UY	141	327	-56.9%	97	45.4%
NYMEX ZINC FUTURES	ZF	0	0	-	0	-
NY ULSD (ARGUS) VS HEATING OIL	7Y	929	600	54.8%	643	44.5%
ONEOK OKLAHOMA NAT GAS IN	C7	0	0	-	0	-
ONEOK OKLAHOMA NG BASIS	8X	2,112	5,402	-60.9%	2,976	-29.0%
ONTARIO POWER SWAPS	OFD	0	0	-	0	-
ONTARIO POWER SWAPS	OFM	0	0	-	16,320	-100.0%
ONTARIO POWER SWAPS	OPD	0	0	-	90	-100.0%
ONTARIO POWER SWAPS	OPM	0	0	-	693	-100.0%
OPIS PHYSICAL ETHANE	3Q	0	0	0.0%	0	-
OPIS PHYSICAL LDH PROPANE	3N	75	260	-71.2%	125	-40.0%
OPIS PHYSICAL NATURAL GASOLINE	3R	0	235	-100.0%	0	0.0%
OPIS PHYSICAL NONLDH PROPANE	3P	0	0	0.0%	0	0.0%
OPIS PHYSICAL NORMAL BUTANE	3M	0	450	-100.0%	0	0.0%
PANHANDLE BASIS SWAP FUTU	PH	84,297	155,708	-45.9%	88,062	-4.3%
PANHANDLE INDEX SWAP FUTU	IV	0	1,156	-100.0%	310	-100.0%
PANHANDLE PIPE SWAP	XH	0	0	-	0	-
PANHANDLE SWING FUTURE	SV	0	0	-	120	-100.0%
PERMIAN BASIS SWAP	PM	18,167	28,179	-35.5%	19,228	-5.5%
PETROCHEMICALS	22	10	12	-16.7%	40	-75.0%
PETROCHEMICALS	32	125	65	92.3%	140	-10.7%
PETROCHEMICALS	51	21	0	-	21	0.0%
PETROCHEMICALS	81	835	155	438.7%	905	-7.7%
PETROCHEMICALS	8I	1,208	1,247	-3.1%	1,306	-7.5%
PETROCHEMICALS	91	64	67	-4.5%	54	18.5%
PETROCHEMICALS	CPP	0	55	-100.0%	0	-
PETROCHEMICALS	HPE	94	52	80.8%	38	147.4%
PETROCHEMICALS	LPE	0	0	-	12	-100.0%
PETROCHEMICALS	MBE	1,020	390	161.5%	1,140	-10.5%
PETROCHEMICALS	MNB	1,351	564	139.5%	1,687	-19.9%
PETRO CRCKS & SPRDS ASIA	STI	684	0	-	0	-
PETRO CRCKS & SPRDS ASIA	STS	300	0	-	450	-33.3%
PETRO CRCKS & SPRDS NA	CBA	250	0	-	500	-50.0%
PETRO CRCKS & SPRDS NA	CRB	540	0	-	137	294.2%
PETRO CRCKS & SPRDS NA	EXR	1,198	0	-	584	105.1%
PETRO CRCKS & SPRDS NA	FOC	885	0	-	325	172.3%
PETRO CRCKS & SPRDS NA	GCI	2,659	0	-	2,266	17.3%
PETRO CRCKS & SPRDS NA	GCU	29,665	0	-	27,510	7.8%
PETRO CRCKS & SPRDS NA	GFC	50	0	-	0	-
PETRO CRCKS & SPRDS NA	HOB	1,030	0	-	1,030	0.0%
PETRO CRCKS & SPRDS NA	NFC	0	0	-	0	-
PETRO CRCKS & SPRDS NA	NFG	100	125	-20.0%	0	-
PETRO CRCKS & SPRDS NA	NYC	60	0	-	0	-
PETRO CRCKS & SPRDS NA	NYF	7,076	0	-	5,847	21.0%
PETRO CRCKS & SPRDS NA	RBB	25,329	0	-	21,355	18.6%
PETRO CRCKS & SPRDS NA	RBG	0	0	-	0	-
PETRO CRCKS & SPRDS NA	RVG	450	0	-	0	-
PETRO CRK&SPRD EURO	1NB	0	0	-	210	-100.0%
PETRO CRK&SPRD EURO	43	45	623	-92.8%	0	-
PETRO CRK&SPRD EURO	BOB	247	10	2,370.0%	117	111.1%

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Commodity	Open Interest JAN 2012	Open Interest JAN 2011	% CHG	Open Interest DEC 2012	% CHG	
<b>Energy Futures</b>						
PETRO CRK&SPRD EURO	EOB	0	0	-	10	-100.0%
PETRO CRK&SPRD EURO	EPN	440	0	-	454	-3.1%
PETRO CRK&SPRD EURO	FVB	36	0	-	0	-
PETRO CRK&SPRD EURO	GCB	0	0	-	150	-100.0%
PETRO CRK&SPRD EURO	GOC	450	0	-	420	7.1%
PETRO CRK&SPRD EURO	GRB	0	0	-	0	-
PETRO CRK&SPRD EURO	GRS	60	0	-	85	-29.4%
PETRO CRK&SPRD EURO	NOB	110	0	-	73	50.7%
PETRO CRK&SPRD EURO	NYG	0	0	-	0	-
PETRO CRK&SPRD EURO	S8	0	45	-100.0%	0	-
PETRO CRK&SPRD EURO	SFC	84	278	-69.8%	84	0.0%
PETROLEUM PRODUCTS ASIA	E6M	3	0	-	0	-
PETROLEUM PRODUCTS ASIA	MJN	155	0	-	23	573.9%
PETRO OUTRIGHT EURO	0B	0	0	-	20	-100.0%
PETRO OUTRIGHT EURO	0D	10,291	3,307	211.2%	10,016	2.7%
PETRO OUTRIGHT EURO	0E	1	0	-	0	-
PETRO OUTRIGHT EURO	0F	76	0	-	0	-
PETRO OUTRIGHT EURO	1T	0	0	-	0	-
PETRO OUTRIGHT EURO	24	0	0	-	0	-
PETRO OUTRIGHT EURO	25	0	0	-	0	-
PETRO OUTRIGHT EURO	33	791	114	593.9%	786	0.6%
PETRO OUTRIGHT EURO	5L	0	0	-	0	-
PETRO OUTRIGHT EURO	63	0	42	-100.0%	10	-100.0%
PETRO OUTRIGHT EURO	6L	0	0	-	0	-
PETRO OUTRIGHT EURO	7I	134	367	-63.5%	126	6.3%
PETRO OUTRIGHT EURO	7P	0	0	-	0	-
PETRO OUTRIGHT EURO	7R	308	173	78.0%	284	8.5%
PETRO OUTRIGHT EURO	7S	0	6	-100.0%	0	-
PETRO OUTRIGHT EURO	88	0	0	-	0	-
PETRO OUTRIGHT EURO	CBB	46	0	-	40	15.0%
PETRO OUTRIGHT EURO	CGB	50	57	-12.3%	17	194.1%
PETRO OUTRIGHT EURO	CPB	1	25	-96.0%	0	-
PETRO OUTRIGHT EURO	EFF	60	0	-	0	-
PETRO OUTRIGHT EURO	EFM	69	5	1,280.0%	45	53.3%
PETRO OUTRIGHT EURO	ENS	209	0	-	24	770.8%
PETRO OUTRIGHT EURO	MBB	80	0	-	0	-
PETRO OUTRIGHT EURO	MBN	868	260	233.8%	579	49.9%
PETRO OUTRIGHT EURO	SMU	0	0	-	0	-
PETRO OUTRIGHT EURO	T0	399	23	1,634.8%	404	-1.2%
PETRO OUTRIGHT EURO	V0	0	0	-	250	-100.0%
PETRO OUTRIGHT EURO	W0	0	0	-	0	-
PETRO OUTRIGHT EURO	WE	0	0	-	0	-
PETRO OUTRIGHT EURO	X0	0	0	-	0	-
PETRO OUTRIGHT NA	GBA	0	0	-	0	-
PETRO OUTRIGHT NA	GSI	0	0	-	1	-100.0%
PETRO OUTRIGHT NA	GUD	0	0	-	0	-
PETRO OUTRIGHT NA	MBL	96	0	-	0	-
PETRO OUTRIGHT NA	NYB	200	0	-	50	300.0%
PETRO OUTRIGHT NA	NYE	0	0	-	107	-100.0%
PETRO OUTRIGHT NA	NYT	0	0	-	0	-
PGE CITYGATE PIPE SWAP	XQ	0	0	-	0	-
PGE&E CITYGATE	PC	4,168	9,900	-57.9%	4,416	-5.6%
PJM AD HUB 5MW REAL TIME	V3	635,293	423,816	49.9%	623,010	2.0%

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<b>Energy Futures</b>						
PJM AD HUB 5MW REAL TIME	Z9	47,027	8,885	429.3%	42,208	11.4%
PJM AECO DA OFF-PEAK	X1	19,350	75,785	-74.5%	23,430	-17.4%
PJM AECO DA PEAK	Y1	1,070	4,150	-74.2%	1,280	-16.4%
PJM APS ZONE DA OFF-PEAK	W4	53,655	31,163	72.2%	54,471	-1.5%
PJM APS ZONE DA PEAK	S4	3,422	1,722	98.7%	3,464	-1.2%
PJM BGE DA OFF-PEAK	R3	204,165	513,449	-60.2%	243,333	-16.1%
PJM BGE DA PEAK	E3	11,657	30,429	-61.7%	13,253	-12.0%
PJM COMED 5MW D AH O PK	D9	155,803	75,981	105.1%	161,923	-3.8%
PJM COMED 5MW D AH PK	D8	8,957	4,355	105.7%	8,874	0.9%
PJM DAILY	JD	0	10	-100.0%	0	-
PJM DAYTON DA OFF-PEAK	R7	535,161	159,467	235.6%	525,657	1.8%
PJM DAYTON DA PEAK	D7	47,843	17,060	180.4%	42,296	13.1%
PJM DPL DA OFF-PEAK	E8	80,189	64,742	23.9%	30,978	158.9%
PJM DPL DA PEAK	L8	4,382	3,066	42.9%	1,659	164.1%
PJM DUQUESNE 5MW D AH PK	D5	1,300	2,161	-39.8%	1,426	-8.8%
PJM DUQUS 5MW D AH O PK	D6	23,739	39,300	-39.6%	26,187	-9.3%
PJM EASTERNH DA OFF-PEAK	F4	9,675	100,964	-90.4%	25,995	-62.8%
PJM EASTERNH DA PEAK	E9	2,230	5,330	-58.2%	2,335	-4.5%
PJM JCPL DA OFF-PEAK	F2	119,025	285,684	-58.3%	138,609	-14.1%
PJM JCPL DA PEAK	J2	8,259	19,574	-57.8%	9,477	-12.9%
PJM NI HUB 5MW REAL TIME	B3	54,508	25,675	112.3%	56,104	-2.8%
PJM NI HUB 5MW REAL TIME	B6	963,303	416,360	131.4%	977,452	-1.4%
PJM NILL DA OFF-PEAK	L3	1,097,933	771,893	42.2%	1,084,600	1.2%
PJM NILL DA PEAK	N3	70,379	51,965	35.4%	69,134	1.8%
PJM OFF-PEAK LMP SWAP FUT	JP	28,632	31,171	-8.1%	28,750	-0.4%
PJM PECO ZONE5MW PEAK CAL MO DAY AH	4N	15,292	32,559	-53.0%	16,552	-7.6%
PJM PEPCO DA OFF-PEAK	Q8	215,544	545,752	-60.5%	246,552	-12.6%
PJM PEPCO DA PEAK	R8	14,792	30,857	-52.1%	16,556	-10.7%
PJM PPL DA OFF-PEAK	F5	274,819	478,931	-42.6%	315,229	-12.8%
PJM PPL DA PEAK	L5	18,274	31,774	-42.5%	19,765	-7.5%
PJM PSEG DA OFF-PEAK	W6	634,065	1,007,527	-37.1%	659,481	-3.9%
PJM PSEG DA PEAK	L6	34,740	58,626	-40.7%	35,907	-3.3%
PJM WES HUB PEAK LMP 50 M	4S	256	0	-	256	0.0%
PJM WESTH DA OFF-PEAK	E4	1,976,783	3,580,466	-44.8%	1,992,662	-0.8%
PJM WESTHDA PEAK	J4	133,348	202,170	-34.0%	123,462	8.0%
PJM WESTH RT OFF-PEAK	N9	1,219,024	1,223,536	-0.4%	1,222,654	-0.3%
PJM WESTH RT PEAK	L1	73,381	64,160	14.4%	62,701	17.0%
PLASTICS	PGP	943	0	-	872	8.1%
PLASTICS	PPP	36	168	-78.6%	46	-21.7%
POLYETHYLENE FUTURES	P6	72	383	-81.2%	24	200.0%
PREMIUM UNLD 10P FOB MED	3G	823	726	13.4%	340	142.1%
PREMIUM UNLD 10PPM CARGOE	4G	10	0	-	20	-50.0%
PREMIUM UNLEAD 10PPM C NW	6D	0	0	-	0	-
PREMIUM UNLEAD 10PPM FOB	8G	71	39	82.1%	20	255.0%
PREM UNL GAS 10PPM RDAM FOB BALMO	7N	0	0	-	0	-
PREM UNL GAS 10PPM RDAM FOB SWAP	7L	93	86	8.1%	90	3.3%
PROPANE NON-LDH MB (OPIS) BALMO SWP	1S	0	0	-	80	-100.0%
PROPANE NON-LDH MT. BEL (OPIS) SWP	1R	825	841	-1.9%	1,936	-57.4%
RBOB CALENDAR SWAP	RL	23,714	23,814	-0.4%	20,993	13.0%
RBOB CRACK SPREAD	RM	13,284	30,718	-56.8%	15,183	-12.5%
RBOB CRACK SPREAD BALMO S	1E	22	0	-	0	-
RBOB GASOLINE BALMO CLNDR	1D	231	188	22.9%	342	-32.5%
RBOB OIL LAST DAY	27	0	0	-	0	-

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Commodity	Open Interest JAN 2012	Open Interest JAN 2011	% CHG	Open Interest DEC 2012	% CHG	
<b>Energy Futures</b>						
RBOB PHY	RBL	0	0	-	0	0.0%
RBOB (PLATTS) CAL SWAP	RY	0	0	-	25	-100.0%
RBOB SPREAD (PLATTS) SWAP	RI	0	600	-100.0%	0	-
RBOB UP-DOWN CALENDAR SWA	RV	28,499	10,515	171.0%	26,739	6.6%
RBOB VS HEATING OIL SWAP	RH	3,435	5,807	-40.8%	2,275	51.0%
ROCKIES KERN OPAL - NW IN	IR	0	67	-100.0%	0	-
SAN JUAN BASIS SWAP	NJ	24,286	34,931	-30.5%	27,388	-11.3%
SAN JUAN INDEX	IJ	0	720	-100.0%	0	-
SAN JUAN PIPE SWAP	XX	0	0	-	0	-
SAN JUAN SWING SWAP	SJ	0	0	-	0	-
SINGAPORE 180CST BALMO	BS	84	178	-52.8%	139	-39.6%
SINGAPORE 380CST BALMO	BT	42	17	147.1%	67	-37.3%
SINGAPORE 380CST FUEL OIL	SE	2,036	2,435	-16.4%	1,559	30.6%
SINGAPORE FUEL 180CST CAL	UA	6,903	8,343	-17.3%	7,129	-3.2%
SINGAPORE FUEL OIL SPREAD	SD	1,086	1,670	-35.0%	1,311	-17.2%
SINGAPORE GASOIL	MTB	8	0	-	9	-11.1%
SINGAPORE GASOIL	MTS	261	0	-	272	-4.0%
SINGAPORE GASOIL	STF	0	0	-	0	-
SINGAPORE GASOIL	STL	0	0	-	0	-
SINGAPORE GASOIL	STZ	2,850	0	-	2,880	-1.0%
SINGAPORE GASOIL	SZF	0	0	-	0	-
SINGAPORE GASOIL	SZL	0	0	-	0	-
SINGAPORE GASOIL	SZZ	0	0	-	0	-
SINGAPORE GASOIL BALMO	VU	1,056	925	14.2%	1,929	-45.3%
SINGAPORE GASOIL SWAP	SG	16,308	20,191	-19.2%	15,986	2.0%
SINGAPORE GASOIL VS ICE	GA	10,203	6,771	50.7%	9,446	8.0%
SINGAPORE JET KERO BALMO	BX	100	743	-86.5%	78	28.2%
SINGAPORE JET KERO GASOIL	RK	8,275	8,612	-3.9%	7,465	10.9%
SINGAPORE JET KEROSENE SW	KS	7,827	7,493	4.5%	8,409	-6.9%
SINGAPORE JET KERO VS. GASOIL BALMO	ZO	50	300	-83.3%	50	0.0%
SINGAPORE MOGAS 92 UNLEADED BALMO	1P	835	350	138.6%	300	178.3%
SINGAPORE MOGAS 92 UNLEADED SWP	1N	9,013	6,044	49.1%	10,171	-11.4%
SINGAPORE NAPHTHA BALMO	KU	0	0	-	49	-100.0%
SINGAPORE NAPHTHA SWAP	SP	400	721	-44.5%	377	6.1%
SOCAL BASIS SWAP	NS	24,438	40,505	-39.7%	25,145	-2.8%
SOCAL INDEX	IF	0	0	-	0	-
SOCAL PIPE SWAP	XN	15,628	0	-	15,264	2.4%
SOCAL SWING SWAP FUTURE	SF	0	0	-	0	-
SONAT BASIS SWAP FUTURE	SZ	6,468	9,527	-32.1%	6,685	-3.2%
SOUTHERN NAT LA NAT GAS	M8	248	2,246	-89.0%	248	0.0%
SOUTHERN NAT LA NAT GAS S	K8	0	0	-	0	-
SOUTH STAR TEX OKLHM KNS	8Z	4,553	5,765	-21.0%	5,073	-10.3%
Sumas Basis Swap	NK	6,816	11,804	-42.3%	6,986	-2.4%
SUMAS INDEX	IU	0	0	-	0	-
SUMAS SWING SWAP FUTURE	SU	0	0	-	0	-
TC2 ROTTERDAM TO USAC 37K	TM	85	335	-74.6%	60	41.7%
TC4 SINGAPORE TO JAPAN 30	TJ	0	25	-100.0%	0	-
TC5 RAS TANURA TO YOKOHAM	TH	391	240	62.9%	481	-18.7%
TCO BASIS SWAP	TC	26,979	56,199	-52.0%	28,250	-4.5%
TCO NG INDEX SWAP	Q1	0	0	-	0	-
TCO NG SWING	A1	0	24	-100.0%	0	-
TD3 MEG TO JAPAN 250K MT	TL	1,292	465	177.8%	277	366.4%
TD5 WEST AFRICA TO USAC 1	TI	0	660	-100.0%	80	-100.0%

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Commodity		Open Interest JAN 2012	Open Interest JAN 2011	% CHG	Open Interest DEC 2012	% CHG
<b>Energy Futures</b>						
TD7 NORTH SEA TO CONTINEN	TK	0	0	-	0	-
TD9 CARIBBEAN TO US GULF	TN	0	0	-	0	-
TENN 800 LEG NAT GAS INDE	L4	4,504	0	-	5,008	-10.1%
TENNESSEE 500 LEG BASIS S	NM	5,529	19,012	-70.9%	6,149	-10.1%
TENNESSEE 500 LEG NG INDE	Y7	3,040	0	-	3,660	-16.9%
TENNESSEE 800 LEG NG BASI	6Z	6,418	708	806.5%	7,542	-14.9%
TENNESSEE ZONE 0 BASIS SW	NQ	1,376	1,740	-20.9%	1,438	-4.3%
TENNESSEE ZONE 0 NG INDE	Q4	0	360	-100.0%	0	-
TENNESSEE ZONE 0 NG SWIN	T4	0	0	-	0	-
Tetco ELA Basis	TE	262	8,251	-96.8%	286	-8.4%
TETCO M-3 INDEX	IX	1,803	18	9,916.7%	1,834	-1.7%
Tetco STX Basis	TX	3,352	5,746	-41.7%	2,992	12.0%
TETCO STX NG INDEX SWAP	Q2	0	472	-100.0%	0	-
TEXAS EAST ELA NAT GAS IN	M9	0	0	-	0	-
TEXAS EASTERN ELA NAT GAS	K9	0	0	-	0	-
TEXAS EASTERN ZONE M-3 BA	NX	19,151	49,759	-61.5%	19,436	-1.5%
TEXAS EASTERN ZONE M-3 SW	SX	0	56	-100.0%	0	-
TEXAS EAST WLA NAT GAS IN	C2	4,983	17,286	-71.2%	6,316	-21.1%
TEXAS EAST W LOUISIANA NG	8B	5,782	22,756	-74.6%	7,332	-21.1%
TEXAS GAS ZONE 1 NAT GAS	N4	0	0	-	0	-
TEXAS GAS ZONE1 NG BASIS	9F	335	2,716	-87.7%	366	-8.5%
TEXAS GAS ZONE SL BASIS S	TB	2,344	6,447	-63.6%	2,862	-18.1%
TEXAS GAS ZONE SL NAT GAS	J7	0	0	-	0	-
TRANSCO ZONE 1 NG BASIS	8E	120	782	-84.7%	182	-34.1%
TRANSCO ZONE 2 NAT GAS IN	L7	0	0	-	0	-
TRANSCO ZONE 2 NG BASIS	8F	0	236	-100.0%	0	-
Transco Zone 3 Basis	CZ	9,163	17,664	-48.1%	9,893	-7.4%
TRANSCO ZONE 3 NG INDEX S	Y6	0	1,292	-100.0%	0	-
TRANSCO ZONE 3 NG SWING	T6	0	0	-	0	-
TRANSCO ZONE4 BASIS SWAP	TR	12,570	19,998	-37.1%	13,252	-5.1%
TRANSCO ZONE 4 NAT GAS IN	B2	58	770	-92.5%	0	-
TRANSCO ZONE 4 NAT GAS SW	J3	0	0	-	0	-
TRANSCO ZONE 6 BASIS SWAP	NZ	12,035	27,217	-55.8%	12,761	-5.7%
TRANSCO ZONE 6 INDEX	IT	0	0	-	0	-
TRANSCO ZONE 6 PIPE SWAP	XZ	0	0	-	0	-
TRANSCO ZONE 6 SWING SWAP	ST	0	0	-	400	-100.0%
TRUNKLINE LA BASIS SWAP	NU	428	2,162	-80.2%	428	0.0%
TX GAS ZONE SL NAT GAS	S7	0	0	-	0	-
ULSD 10PPM CIF MED BALMO	X7	0	0	-	0	-
ULSD 10PPM CIF MED SWAP	Z6	45	35	28.6%	40	12.5%
ULSD 10PPM CIF MED VS ICE	Z7	624	1,393	-55.2%	610	2.3%
ULSD 10PPM CIF NW BALMO S	B1	0	12	-100.0%	0	-
ULSD 10PPM CIF VS ICE GAS	7V	41	49	-16.3%	25	64.0%
ULSD UP-DOWN(ARGUS) SWAP	US	640	5,545	-88.5%	1,290	-50.4%
ULSD UP-DOWN BALMO SWP	1L	3,620	2,350	54.0%	1,050	244.8%
UP DOWN GC LSD VS NMX HO	YL	0	0	-	0	-
UP DOWN GC ULSD VS NMX HO	LT	53,359	55,556	-4.0%	52,299	2.0%
USGC UNL 87 CRACK SPREAD	RU	600	1,820	-67.0%	1,060	-43.4%
VENTURA INDEX FUTURE	VI	0	3,572	-100.0%	0	-
VENTURA SWING SWAP	VS	0	0	-	0	-
WAHA BASIS	NW	34,557	60,427	-42.8%	37,321	-7.4%
WAHA INDEX SWAP FUTURE	IY	372	558	-33.3%	372	0.0%
WAHA SWING FUTURE	SY	0	0	-	0	-

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Commodity		Open Interest JAN 2012	Open Interest JAN 2011	% CHG	Open Interest DEC 2012	% CHG
<b>Energy Futures</b>						
WESTERN RAIL DELIVERY PRB	QP	4,610	2,180	111.5%	4,305	7.1%
WTI-BRENT BULLET SWAP	BY	800	300	166.7%	800	0.0%
WTI-BRENT CALENDAR SWAP	BK	53,026	32,235	64.5%	52,837	0.4%
WTI CALENDAR	CS	198,113	237,219	-16.5%	200,970	-1.4%
WTS (ARGUS) CALENDAR SWA	XB	0	0	-	0	-
WTS (ARGUS) TRADE MONTH	AY	0	0	-	0	-
WTS (ARGUS) VS WTI SWAP	FF	0	576	-100.0%	61	-100.0%
WTS (ARGUS) VS WTI TRD MT	FH	6,271	3,223	94.6%	6,401	-2.0%
<b>Energy Options</b>						
AEP-DAYTON HUB MTHLY	OT	960	0	-	920	4.3%
APPALACHIAN COAL	6K	1,140	825	38.2%	780	46.2%
BRENT 1 MONTH CAL	AA	0	0	-	0	-
BRENT CALENDAR SWAP	BA	301,797	135,922	122.0%	272,896	10.6%
BRENT CRUDE OIL 1 M CSO	9C	0	2,400	-100.0%	0	-
BRENT CRUDE OIL 6 M CSO	9L	0	0	-	0	-
BRENT OIL LAST DAY	BE	99,484	31,045	220.5%	100,215	-0.7%
BRENT OIL LAST DAY	OS	23,838	17,885	33.3%	22,232	7.2%
CAPP COAL CALENDAR STRIP	6M	0	0	-	0	-
CENTRAL APPALACHIAN COAL	C1	195	435	-55.2%	210	-7.1%
CINERGY HUB PEAK MONTH	OY	5,080	65,670	-92.3%	4,640	9.5%
CRUDE OIL 1MO	WA	607,350	573,637	5.9%	511,730	18.7%
CRUDE OIL APO	AO	1,407,411	1,956,602	-28.1%	1,424,050	-1.2%
CRUDE OIL CALNDR STRIP	6F	25	0	-	0	-
CRUDE OIL OUTRIGHTS	AH	0	0	-	2,356	-100.0%
CRUDE OIL OUTRIGHTS	DBP	4,200	0	-	4,200	0.0%
CRUDE OIL PHY	CD	0	0	0.0%	0	0.0%
CRUDE OIL PHY	LC	303,382	410,331	-26.1%	286,605	5.9%
CRUDE OIL PHY	LO	3,198,838	4,186,550	-23.6%	3,049,191	4.9%
CRUDE OIL SPRDS	BPC	0	0	-	0	-
DAILY CRUDE OIL	DNM	0	0	-	0	-
DAILY PJM	J01	0	0	-	0	-
DAILY PJM	J02	0	0	-	0	-
DAILY PJM	J03	0	0	-	0	-
DAILY PJM	J04	0	0	-	0	-
DAILY PJM	J05	0	0	-	0	-
DAILY PJM	J06	0	0	-	0	-
DAILY PJM	J07	0	0	-	0	-
DAILY PJM	J08	0	0	-	0	-
DAILY PJM	J09	0	0	-	0	-
DAILY PJM	J10	0	0	-	0	-
DAILY PJM	J11	0	0	-	0	-
DAILY PJM	J12	0	0	-	0	-
DAILY PJM	J13	0	0	-	0	-
DAILY PJM	J14	0	0	-	0	-
DAILY PJM	J15	0	0	-	0	-
DAILY PJM	J16	0	0	-	0	-
DAILY PJM	J17	0	0	-	0	-
DAILY PJM	J18	0	0	-	0	-
DAILY PJM	J19	0	0	-	0	-
DAILY PJM	J20	0	0	-	0	-
DAILY PJM	J21	0	0	-	0	-
DAILY PJM	J22	0	0	-	0	-

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<b>Energy Options</b>						
DAILY PJM	J23	0	0	-	0	-
DAILY PJM	J24	0	0	-	0	-
DAILY PJM	J25	0	0	-	0	-
DAILY PJM	J26	0	0	-	0	-
DAILY PJM	J27	0	0	-	0	-
DAILY PJM	J28	0	0	-	0	-
DAILY PJM	J29	0	0	-	0	-
DAILY PJM	J30	0	0	-	0	-
DAILY PJM	J31	0	0	-	0	-
ELEC FINSETTLED	NEL	52	0	-	52	0.0%
ELEC FINSETTLED	PML	11,948	1,074	1,012.5%	11,570	3.3%
ELEC MISO PEAK	OEM	0	0	-	0	-
ETHANOL SWAP	CVR	803	0	-	1,500	-46.5%
EUROPEAN JET KEROSENE NWE (PLATTS) AVG PRC	30	51	247	-79.4%	56	-8.9%
GASOIL CRACK SPREAD AVG PRICE OPTIONS	3U	0	450	-100.0%	400	-100.0%
HEATING OIL CRACK OPTIONS	CH	70	649	-89.2%	70	0.0%
HEATING OIL CRK SPD AVG PRICE OPTIONS	3W	400	2,800	-85.7%	252	58.7%
HEATING OIL PHY	LB	859	2,046	-58.0%	938	-8.4%
HEATING OIL PHY	OH	87,534	193,787	-54.8%	64,313	36.1%
HENRY HUB FINANCIAL LAST	E7	11,346	28,953	-60.8%	12,160	-6.7%
HO 1 MONTH CLNDR OPTIONS	FA	1,990	3,800	-47.6%	3,115	-36.1%
HO 3 MONTH CAL	FC	0	0	-	0	-
HO 6 MONTH CAL	FM	0	0	-	0	-
HUSTN SHIP CHNL PIPE SWP	PK	800	3,400	-76.5%	1,200	-33.3%
IN DELIVERY MONTH CER OPTIONS	6P	0	0	-	0	-
IN DELIVERY MONTH EUA OPTIONS	6U	0	0	-	0	-
IN DELIVERY MONTH EUA SERIAL OPTIONS	9G	0	0	-	0	-
ISO NEW ENGLAND PK LMP	OE	35,230	6,900	410.6%	37,300	-5.5%
NAT GAS BASIS SWAP	4W	0	800	-100.0%	0	-
NATURAL GAS 12 M CSO FIN	G7	1,000	0	-	1,000	0.0%
NATURAL GAS 1 M CSO FIN	G4	146,287	94,126	55.4%	129,467	13.0%
NATURAL GAS 1MO	IA	6,100	8,880	-31.3%	6,100	0.0%
NATURAL GAS 2 M CSO FIN	G2	0	0	-	0	0.0%
NATURAL GAS 3 M CSO FIN	G3	147,387	49,471	197.9%	125,156	17.8%
NATURAL GAS 5 M CSO FIN	G5	0	0	-	0	-
NATURAL GAS 6 M CSO FIN	G6	108,550	6,700	1,520.1%	81,450	33.3%
NATURAL GAS OPT	5F	0	3,840	-100.0%	0	-
NATURAL GAS OPT	5N	480	0	-	728	-34.1%
NATURAL GAS OPTION ON CALENDAR STRP	6J	16,515	2,718	507.6%	13,578	21.6%
NATURAL GAS PHY	KD	0	0	0.0%	0	0.0%
NATURAL GAS PHY	LN	7,118,855	5,575,471	27.7%	6,092,707	16.8%
NATURAL GAS PHY	ON	223,449	214,119	4.4%	170,253	31.2%
NATURAL GAS SUMMER STRIP	4D	3,000	0	-	2,900	3.4%
NATURAL GAS WINTER STRIP	6I	800	0	-	800	0.0%
NG HH 3 MONTH CAL	IC	0	0	-	0	-
N ILLINOIS HUB MTHLY	OU	0	800	-100.0%	0	-
N ROCKIES PIPE SWAP	ZR	22,075	54,200	-59.3%	24,731	-10.7%
NW PIPELINE ROCKIES BASIS	5I	0	1,680	-100.0%	0	-
NY HARBOR HEAT OIL SWP	AT	134,300	322,073	-58.3%	121,892	10.2%
NYISO ZONE G 5MW PEAK OPTIONS	9U	6,020	41,550	-85.5%	6,440	-6.5%
NYISO ZONE J 5MW PEAK OPTIONS	9V	0	0	-	0	-
NYMEX EUROPEAN GASOIL APO	F7	3,076	13,172	-76.6%	3,300	-6.8%
NYMEX EUROPEAN GASOIL OPT	F8	0	0	-	0	-

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<b>Energy Options</b>						
PANHANDLE BASIS	5K	2,340	1,240	88.7%	2,464	-5.0%
PANHANDLE PIPE SWAP	PU	42,000	109,260	-61.6%	43,804	-4.1%
PETROCHEMICALS	4H	6,738	6,259	7.7%	6,308	6.8%
PETROCHEMICALS	4I	360	720	-50.0%	480	-25.0%
PETROCHEMICALS	4J	5,835	3,415	70.9%	6,505	-10.3%
PETROCHEMICALS	4K	192	600	-68.0%	267	-28.1%
PETROCHEMICALS	CPR	93	0	-	155	-40.0%
PETRO OUTRIGHT EURO	8H	15	0	-	18	-16.7%
PETRO OUTRIGHT NA	FG	48	996	-95.2%	81	-40.7%
PGE CITYGATE PIPE SWAP	CW	12,000	4,800	150.0%	12,000	0.0%
PJM CALENDAR STRIP	6O	18,190	5,604	224.6%	14,410	26.2%
PJM MONTHLY	JO	144,244	342,212	-57.8%	157,944	-8.7%
RBOB 1MO CAL SPD OPTIONS	ZA	1,050	450	133.3%	650	61.5%
RBOB 3 MONTH CALENDAR SPR	ZC	0	0	-	0	-
RBOB CALENDAR SWAP	RA	4,706	41,784	-88.7%	3,710	26.8%
RBOB CRACK	RX	0	124	-100.0%	0	-
RBOB PHY	OB	34,408	76,307	-54.9%	22,372	53.8%
RBOB PHY	RF	27	25	8.0%	36	-25.0%
ROTTERDAM 3.5%FUEL OIL CL	Q6	7,566	4,751	59.3%	7,559	0.1%
SAN JUAN PIPE SWAP	PJ	5,876	8,531	-31.1%	8,232	-28.6%
SHORT TERM	C12	0	0	-	0	-
SHORT TERM	C23	0	0	-	0	-
SHORT TERM	U11	0	0	-	0	-
SHORT TERM	U12	0	0	-	0	-
SHORT TERM	U14	0	0	-	0	-
SHORT TERM	U15	0	0	-	0	-
SHORT TERM	U22	0	0	-	0	-
SHORT TERM	U24	0	0	-	0	-
SHORT TERM	U25	0	0	-	0	-
SHORT TERM CRUDE OIL	C01	0	0	-	0	-
SHORT TERM CRUDE OIL	C02	0	0	-	0	-
SHORT TERM CRUDE OIL	C03	0	0	-	0	-
SHORT TERM CRUDE OIL	C04	0	0	-	0	-
SHORT TERM CRUDE OIL	C05	0	0	-	0	-
SHORT TERM CRUDE OIL	C09	0	0	-	0	-
SHORT TERM CRUDE OIL	C16	0	0	-	0	-
SHORT TERM CRUDE OIL	C31	0	0	-	0	-
SHORT TERM NATURAL GAS	U01	50	0	-	0	-
SHORT TERM NATURAL GAS	U02	0	0	-	0	-
SHORT TERM NATURAL GAS	U03	0	0	-	0	-
SHORT TERM NATURAL GAS	U04	0	0	-	0	-
SHORT TERM NATURAL GAS	U06	0	0	-	0	-
SHORT TERM NATURAL GAS	U07	0	0	-	0	-
SHORT TERM NATURAL GAS	U09	0	0	-	0	-
SHORT TERM NATURAL GAS	U10	0	0	-	0	-
SHORT TERM NATURAL GAS	U17	0	0	-	0	-
SHORT TERM NATURAL GAS	U18	0	0	-	0	-
SHORT TERM NATURAL GAS	U19	0	0	-	0	-
SHORT TERM NATURAL GAS	U20	0	0	-	0	-
SHORT TERM NATURAL GAS	U27	0	0	-	0	-
SHORT TERM NATURAL GAS	U31	0	0	-	0	-
SINGAPORE FUEL OIL 180 CS	C5	695	132	426.5%	600	15.8%
SINGAPORE GASOIL CALENDAR	M2	300	150	100.0%	450	-33.3%

## NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity		Open Interest JAN 2012	Open Interest JAN 2011	% CHG	Open Interest DEC 2012	% CHG
<b>Energy Options</b>						
SINGAPORE JET FUEL CALEND	N2	3,635	750	384.7%	2,430	49.6%
SOCAL BASIS OPTION	5M	0	0	-	0	-
SOCAL PIPE SWAP	ZN	111,325	113,207	-1.7%	110,698	0.6%
TRANSCO ZONE 6 PIPE SWAP	TZ	0	600	-100.0%	0	-
WAHA BASIS	5O	0	0	-	0	-
WTI 12 MONTH CALENDAR OPT	WZ	600	100	500.0%	100	500.0%
WTI 6 MONTH CALENDAR OPTI	WM	0	950	-100.0%	0	-
WTI-BRENT BULLET SWAP	BV	7,660	302	2,436.4%	7,210	6.2%
WTI CRUDE OIL 1 M CSO FI	7A	9,000	7,250	24.1%	7,800	15.4%
<b>FX Futures</b>						
COLOMBIAN PESO FUTURES	V2	0	469	-100.0%	0	-
<b>Metals Futures</b>						
COMEX GOLD	GC	426,825	472,607	-9.7%	421,460	1.3%
NYMEX HOT ROLLED STEEL	HR	12,634	8,923	41.6%	11,425	10.6%
NYMEX PLATINUM	PL	45,150	41,726	8.2%	41,974	7.6%
PALLADIUM	PA	19,642	21,855	-10.1%	17,818	10.2%
COMEX SILVER	SI	101,996	127,495	-20.0%	105,806	-3.6%
E-MINI GOLD	8Q	0	0	-	0	-
COMEX MINY GOLD	QO	2,130	533	299.6%	2,377	-10.4%
E-MINI SILVER	6Q	4	8	-50.0%	4	0.0%
COMEX MINY SILVER	QI	165	344	-52.0%	267	-38.2%
COMEX COPPER	HG	152,031	158,039	-3.8%	121,328	25.3%
COMEX MINY COPPER	QC	123	128	-3.9%	117	5.1%
AUSTRALIAN COKE COAL	ALW	27	0	-	24	12.5%
E-MICRO GOLD	MGC	1,505	707	112.9%	3,105	-51.5%
VOLATILITY GOLD	GVF	0	4	-100.0%	0	-
<b>Metals Options</b>						
COMEX COPPER	HX	939	921	2.0%	597	57.3%
COMEX GOLD	OG	1,018,076	836,831	21.7%	1,000,157	1.8%
COMEX SILVER	SO	184,586	172,814	6.8%	156,511	17.9%
IRON ORE CHINA	ICT	8,443	0	-	6,053	39.5%
NYMEX PLATINUM	PO	16,208	3,618	348.0%	12,622	28.4%
PALLADIUM	PAO	6,991	5,885	18.8%	7,351	-4.9%
SHORT TERM	L11	0	0	-	0	-
SHORT TERM	L12	0	0	-	0	-
SHORT TERM	L14	0	0	-	0	-
SHORT TERM	L15	0	0	-	0	-
SHORT TERM	L22	0	0	-	0	-
SHORT TERM	L25	0	0	-	0	-
SHORT TERM GOLD	L01	0	0	-	0	-
SHORT TERM GOLD	L02	0	0	-	0	-
SHORT TERM GOLD	L03	0	0	-	0	-
SHORT TERM GOLD	L04	0	0	-	0	-
SHORT TERM GOLD	L05	0	0	-	0	-
SHORT TERM GOLD	L06	0	0	-	0	-
SHORT TERM GOLD	L07	0	0	-	0	-
SHORT TERM GOLD	L08	0	0	-	0	-
SHORT TERM GOLD	L09	0	0	-	0	-



A CME/Chicago Board of Trade/NYMEX Company

## NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity	Open Interest JAN 2012	Open Interest JAN 2011	% CHG	Open Interest DEC 2012	% CHG
<b>Metals Options</b>					
SHORT TERM GOLD L10	0	0	-	0	-
SHORT TERM GOLD L16	0	0	-	0	-
SHORT TERM GOLD L17	0	0	-	0	-
SHORT TERM GOLD L27	0	0	-	0	-
SHORT TERM GOLD L28	0	0	-	0	-
SHORT TERM GOLD L29	0	0	-	0	-
SHORT TERM NATURAL GAS L30	0	0	-	0	-
<b>TOTAL FUTURES GROUP</b>					
Commodities and Alternative Investments Futures	52	192	-72.9%	41	26.8%
Energy Futures	22,572,023	23,882,108	-5.5%	21,859,603	3.3%
FX Futures	0	469	-100.0%	0	-
Metals Futures	762,232	832,369	-8.4%	725,705	5.0%
<b>TOTAL FUTURES</b>	<b>23,334,307</b>	<b>24,715,138</b>	<b>-5.6%</b>	<b>22,585,349</b>	<b>3.3%</b>
<b>TOTAL OPTIONS GROUP</b>					
Commodities and Alternative Investments Options	0	0	-	0	-
Energy Options	14,461,630	14,745,527	-1.9%	13,009,736	11.2%
Metals Options	1,235,243	1,020,069	21.1%	1,183,291	4.4%
<b>TOTAL OPTIONS</b>	<b>15,696,873</b>	<b>15,765,596</b>	<b>-0.4%</b>	<b>14,193,027</b>	<b>10.6%</b>
<b>TOTAL COMBINED</b>					
Commodities and Alternative Investments	52	192	-72.9%	41	26.8%
Energy	37,033,653	38,627,635	-4.1%	34,869,339	6.2%
FX	0	469	-100.0%	0	-
Metals	1,997,475	1,852,438	7.8%	1,908,996	4.6%
<b>GRAND TOTAL</b>	<b>39,031,180</b>	<b>40,480,734</b>	<b>-3.6%</b>	<b>36,778,376</b>	<b>6.1%</b>