

NYMEX/COMEX Exchange Open Interest Report - Monthly

October 2009

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| Commodity | October 2009 | | | Open Interest | | |
|--|---------------------------|---------------------------|-----------|---------------------------|-----------|---------|
| | Open Interest OCT 2009 | Open Interest OCT 2008 | % CHG | Open Interest SEP 2009 | % CHG | |
| Commodities and Alternative Investments Futures | | | | | | |
| ANNUAL NOX09 | WW | 0 | 25 | -100.0% | 0 | |
| ANNUAL NOX10 | YP | 0 | 30 | -100.0% | 0 | |
| CARBON CER EURO | VA | 3,886 | 11,120 | -65.1% | 3,886 | 0.0% |
| CARBON EUA EMISSIONS EURO | RC | 560 | 1,091 | -48.7% | 560 | 0.0% |
| COCOA TAS | CJ | 30 | 0 | | 23 | 30.4% |
| COFFEE | KT | 18 | 42 | -57.1% | 10 | 80.0% |
| COTTON | TT | 30 | 38 | -21.1% | 12 | 150.0% |
| POLYETHYLENE FUTURES | P6 | 36 | 0 | | 36 | 0.0% |
| REGIONAL GREENHOUSE GAS INIT CO2 ALLOWANCE | RJ | 0 | 90 | -100.0% | 535 | -100.0% |
| SEAS NOX08 | RN | 0 | 0 | | 0 | |
| SO2 EMISSIONS | RS | 120 | 1,715 | -93.0% | 120 | 0.0% |
| SUGAR 11 | YO | 42 | 167 | -74.9% | 39 | 7.7% |
| Commodities and Alternative Investments Options | | | | | | |
| CARBON CER EURO OPTION | VG | 3,100 | 3,200 | -3.1% | 3,100 | 0.0% |
| CARBON EUA EMISSIONS EURO | AV | 2,000 | 2,000 | 0.0% | 2,000 | 0.0% |
| SO2 OPTION | AS | 0 | 10 | -100.0% | 0 | |
| Energy Futures | | | | | | |
| URANIUM | UX | 3,568 | 2,604 | 37.0% | 3,568 | 0.0% |
| CRUDE OIL PHY | CL | 1,243,953 | 1,108,362 | 12.2% | 1,190,853 | 4.5% |
| CRUDE OIL | WS | 166,807 | 211,589 | -21.2% | 172,078 | -3.1% |
| MINY WTI CRUDE OIL | QM | 9,149 | 9,528 | -4.0% | 7,087 | 29.1% |
| BRENT OIL LAST DAY | BZ | 2,508 | 4,163 | -39.8% | 1,971 | 27.2% |
| HEATING OIL PHY | HO | 306,780 | 220,465 | 39.2% | 304,349 | 0.8% |
| HTG OIL | BH | 13,314 | 9,846 | 35.2% | 14,691 | -9.4% |
| MINY HTG OIL | QH | 29 | 13 | 123.1% | 28 | 3.6% |
| RBOB PHY | RB | 242,658 | 156,860 | 54.7% | 191,358 | 26.8% |
| MINY RBOB GAS | QU | 3 | 0 | | 7 | -57.1% |
| LTD NAT GAS | HH | 0 | 0 | | 0 | |
| MINY NATURAL GAS | QG | 4,154 | 3,811 | 9.0% | 4,732 | -12.2% |
| SING FUEL | HZ | 0 | 0 | | 0 | |
| REBCO CRUDE OIL | RE | 0 | 0 | | 0 | |
| REBCO CRUDE OIL FINANCIAL | R2 | 0 | 0 | | 0 | |
| NYMEX ETHANOL PHYSICAL | QE | 0 | 0 | | 0 | |
| GC ULS DIESEL | LU | 0 | 0 | | 0 | |
| PJM MONTHLY | JM | 41,173 | 29,485 | 39.6% | 38,148 | 7.9% |
| CRUDE OIL MACI | XC | 6,195 | 6,770 | -8.5% | 6,195 | 0.0% |
| NATURAL GAS PHY | NG | 696,206 | 766,597 | -9.2% | 672,952 | 3.5% |
| RBOB GAS TAS | RT | 0 | 2,505 | -100.0% | 6,004 | -100.0% |
| 1.5% FUEL OIL ROTTERDAM B | Z3 | 0 | 0 | | 0 | |
| 3.5% FUEL OIL CID MED SWA | 7D | 123 | 0 | | 132 | -6.8% |
| AECO-C/NIT BASIS SWAP | NA | 0 | 118,438 | -100.0% | 0 | |
| AEP-DAYTON HUB DAILY | VD | 0 | 0 | | 0 | |
| AEP-DAYTON HUB MTHLY | VM | 6,790 | 6,942 | -2.2% | 6,786 | 0.1% |
| AEP-DAYTON HUB OFF-PEAK M | VP | 10,586 | 9,908 | 6.8% | 10,714 | -1.2% |
| ALGONQUIN CITYGATES BASIS | B4 | 1,208 | 0 | | 1,239 | -2.5% |
| ANR LOUISIANA BASIS SWAP | ND | 27,613 | 22,841 | 20.9% | 27,017 | 2.2% |
| ANR OKLAHOMA | NE | 33,503 | 28,988 | 15.6% | 35,543 | -5.7% |
| ANR OKLA INDEX | IQ | 186 | 0 | | 186 | 0.0% |
| ANR OKLA SWING SWAP | SQ | 0 | 0 | | 0 | |

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| Energy Futures | | | | | | |
| APPALACHIAN COAL (PHY) | QL | 7,820 | 6,445 | 21.3% | 8,535 | -8.4% |
| ARGUS BIODIESEL RME FOB R | 1A | 1,433 | 0 | | 1,408 | 1.8% |
| ARGUS CASOLINE CRACK SPRE | RG | 6,665 | 9,262 | -28.0% | 9,103 | -26.8% |
| ARGUS GASOLINE NW BALMO S | B9 | 294 | 0 | | 232 | 26.7% |
| ARGUS LLS VS. WTI (ARG) T | E5 | 543 | 0 | | 543 | 0.0% |
| ARGUS PROPAN FAR EST INDE | 7E | 323 | 0 | | 271 | 19.2% |
| ARGUS PROPAN(SAUDI ARAMCO | 9N | 36 | 0 | | 11 | 227.3% |
| BRENT BALMO SWAP | J9 | 743 | 0 | | 357 | 108.1% |
| BRENT CALENDAR SWAP | CY | 109,516 | 90,170 | 21.5% | 109,284 | 0.2% |
| BRENT CFD(PLATTS) VS FRNT | 1C | 283 | 0 | | 470 | -39.8% |
| BRENT CFD SWAP | 6W | 5,579 | 0 | | 1,340 | 316.3% |
| BRENT FINANCIAL FUTURES | BB | 39,045 | 34,635 | 12.7% | 41,358 | -5.6% |
| CAISO SP15 EZGNHUB5 MW P | 9X | 0 | 0 | | 0 | |
| CARBON RGGI EMISSIONS O | RGI | 800 | 0 | | 0 | |
| CENTERPOINT BASIS SWAP | PW | 64,207 | 49,754 | 29.0% | 64,616 | -0.6% |
| CENTERPOINT EAST INDEX | II | 3,075 | 842 | 265.2% | 1,263 | 143.5% |
| CENTERPOINT EAST SWING SW | VX | 0 | 30 | -100.0% | 0 | |
| CHICAGO BASIS SWAP | NB | 24,749 | 129,048 | -80.8% | 25,632 | -3.4% |
| CHICAGO ETHANOL SWAP | CU | 2,455 | 2,258 | 8.7% | 2,085 | 17.7% |
| CHICAGO INDEX SWAP | IS | 0 | 570 | -100.0% | 0 | |
| CHICAGO SWING FUTURE | SS | 600 | 0 | | 0 | |
| CHICAGO UNL GAS PL VS RBO | 3C | 300 | 0 | | 300 | 0.0% |
| CIG BASIS | CI | 30,668 | 41,724 | -26.5% | 31,396 | -2.3% |
| CIG ROCKIES NG INDEX SWA | Z8 | 1,232 | 390 | 215.9% | 744 | 65.6% |
| CIG ROCKIES NG SWING | U8 | 216 | 0 | | 122 | 77.0% |
| CINERGY HUB OFF-PEAK MONT | EJ | 12,288 | 11,934 | 3.0% | 13,160 | -6.6% |
| CINERGY HUB PEAK DAILY FU | CC | 0 | 0 | | 0 | |
| CINERGY HUB PEAK MONTH | EM | 14,774 | 8,391 | 76.1% | 13,422 | 10.1% |
| CIN HUB 5MW D AH O PK | K2 | 344,896 | 0 | | 221,728 | 55.5% |
| CIN HUB 5MW D AH PK | H5 | 20,915 | 0 | | 15,986 | 30.8% |
| CIN HUB 5MW REAL TIME O P | H4 | 196,568 | 0 | | 106,040 | 85.4% |
| CIN HUB 5MW REAL TIME PK | H3 | 11,714 | 0 | | 8,834 | 32.6% |
| COLUMB GULF MAINLINE NG B | 5Z | 39,749 | 0 | | 37,684 | 5.5% |
| COLUMBIA GULF MAIN NAT G | L2 | 0 | 0 | | 0 | |
| COLUMBIA GULF ONSHORE | GL | 51,446 | 90,539 | -43.2% | 52,399 | -1.8% |
| CONWAY NATURAL GASOLINE (OPIS) SWAP | 8L | 185 | 0 | | 45 | 311.1% |
| CONWAY NORMAL BUTANE (OPIS) SWAP | 8M | 115 | 0 | | 0 | |
| CONWAY PROPANE 5 DECIMALS SWAP | 8K | 795 | 0 | | 50 | 1490.0% |
| CONWAY PROPANE (OPIS) SWA | W1 | 2,496 | 0 | | 2,640 | -5.5% |
| CRUDE OIL MONTHLY | 6C | 0 | 0 | | 0 | |
| DATED TO FRONTLINE BRENT | FY | 41,114 | 62,647 | -34.4% | 39,697 | 3.6% |
| DAWN BASIS SWAP FUTURE | DW | 100 | 0 | | 100 | 0.0% |
| DEMARC INDEX FUTURE | DI | 740 | 1,470 | -49.7% | 620 | 19.4% |
| DEMARC SWING SWAP | DT | 240 | 240 | 0.0% | 0 | |
| DIESEL 10P BRG FOB RDM VS | 7X | 10 | 0 | | 0 | |
| DIESEL 10PPM BARGES FOB B | U7 | 0 | 0 | | 0 | |
| DIESEL 10PPM NWELEHAVRE V ICE | S5 | 40 | 0 | | 0 | |
| DIESEL 10PPM NWE LE HAVRE V ICE SWP | S3 | 5 | 0 | | 5 | 0.0% |
| DOMINION-APPALACHIA SWING | SH | 0 | 0 | | 0 | |
| DOMINION TRAN INC - APP I | IH | 2,646 | 542 | 388.2% | 2,046 | 29.3% |
| DOMINION TRANSMISSION INC | PG | 48,658 | 59,941 | -18.8% | 48,161 | 1.0% |
| DOW JONES MID-COLUMBIA FU | DO | 120 | 120 | 0.0% | 120 | 0.0% |
| DOW JONES PALO VERDE | DP | 0 | 0 | | 0 | |

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| Energy Futures | | | | | | |
| DUBAI CRUDE OIL BALMO | BI | 100 | 430 | -76.7% | 474 | -78.9% |
| DUBAI CRUDE OIL CALENDAR | DC | 82,631 | 51,886 | 59.3% | 79,722 | 3.6% |
| EASTERN RAIL DELIVERY CSX | QX | 4,640 | 3,550 | 30.7% | 4,485 | 3.5% |
| EAST/WEST FUEL OIL SPREAD | EW | 3,069 | 2,559 | 19.9% | 3,185 | -3.6% |
| EIA FLAT TAX ONHWAY DIESE | A5 | 2,496 | 0 | | 2,728 | -8.5% |
| EIA ON HIGHWAY DIESEL SWA | HI | 75 | 367 | -79.6% | 100 | -25.0% |
| EL PASO PERMIAN INDEX SWA | IL | 7,990 | 2,670 | 199.3% | 6,220 | 28.5% |
| EL PASO PERMIAN SWING FUT | SL | 405 | 120 | 237.5% | 62 | 553.2% |
| ERCOT HOU MCPE50MW DAILY PEAK | 2S | 0 | 0 | | 0 | |
| ERCOT HOU MCPE50MW OFF | 2N | 22 | 0 | | 22 | 0.0% |
| ERCOT HOU MCPE50MW PEAK | 2W | 1,185 | 0 | | 1,185 | 0.0% |
| ERCOT NORTH MCPE50MW DAILY OFF | 3F | 0 | 0 | | 0 | |
| ERCOT NORTH MCPE50MW OFF | 2X | 14,768 | 0 | | 14,384 | 2.7% |
| ERCOT NORTH MCPE50MW PEAK | 2P | 86 | 0 | | 86 | 0.0% |
| ERCOT NORTH PEAK SWAP | MT | 0 | 0 | | 0 | |
| ERCOT NORTH ZMCPE 5MW OFFPEAK | I8 | 24 | 0 | | 0 | |
| ERCOT NORTH ZMCPE 5MW PEAK | I5 | 2,755 | 0 | | 0 | |
| ERCOT SOUTH MCPE 50MW PEAK | 2Q | 65 | 0 | | 21 | 209.5% |
| ERCOT WEST MCPE50MW DAILY OFF | 3J | 0 | 0 | | 0 | |
| ETHANOL T1FOB RTDM EX DUTY SWP | 2M | 530 | 0 | | 300 | 76.7% |
| EURO 1% FUEL OIL NEW BALM | KX | 95 | 118 | -19.5% | 240 | -60.4% |
| EURO 3.5% FUEL OIL M CRK | FL | 0 | 0 | | 0 | |
| EURO 3.5% FUEL OIL RDAM B | KR | 323 | 277 | 16.6% | 524 | -38.4% |
| EURO 3.5% FUEL OIL SPREAD | FK | 81 | 101 | -19.8% | 106 | -23.6% |
| EURO GASOIL 10 CAL SWAP | GT | 39 | 33 | 18.2% | 21 | 85.7% |
| EURO GASOIL 10PPM VS ICE | ET | 1,847 | 1,035 | 78.5% | 1,550 | 19.2% |
| EURO GASOIL 50 CIF VS ICE | EE | 0 | 63 | -100.0% | 0 | |
| EURO GASOIL 50 FOB VS ICE | EO | 0 | 0 | | 0 | |
| EURO GASOIL 50PPM VS ICE | EY | 0 | 134 | -100.0% | 0 | |
| EURO GASOIL BARGE VS ICS | EI | 0 | 75 | -100.0% | 0 | |
| EURO GASOIL FOB ICE | EF | 0 | 26 | -100.0% | 0 | |
| EURO GASOIL NWE ICE | EC | 0 | 0 | | 0 | |
| EUROPE 1% FUEL OIL NWE CA | UF | 7,268 | 6,804 | 6.8% | 7,409 | -1.9% |
| EUROPE 1% FUEL OIL RDAM C | UH | 6,536 | 6,464 | 1.1% | 6,807 | -4.0% |
| EUROPE 3.5% FUEL OIL MED | UI | 102 | 93 | 9.7% | 109 | -6.4% |
| EUROPE 3.5% FUEL OIL RDAM | UV | 11,563 | 8,428 | 37.2% | 11,916 | -3.0% |
| EUROPEAN GASOIL (ICE) | 7F | 75 | 0 | | 19 | 294.7% |
| EUROPEAN NAPHTHA BALMO | KZ | 102 | 19 | 436.8% | 85 | 20.0% |
| EUROPEAN NAPHTHA CRACK SPR | EN | 10,869 | 6,668 | 63.0% | 9,890 | 9.9% |
| EUROPEAN UNL GAS 50PPM SW | EU | 0 | 205 | -100.0% | 0 | |
| EUROPE DATED BRENT SWAP | UB | 11,577 | 1,570 | 637.4% | 13,404 | -13.6% |
| EUROPE JET KERO NWE CALSW | UJ | 311 | 86 | 261.6% | 374 | -16.8% |
| EUROPE JET KERO RDAM CALS | UR | 6 | 0 | | 6 | 0.0% |
| EUROPE NAPHTHA CALSWAP | UN | 1,660 | 966 | 71.8% | 1,559 | 6.5% |
| EURO PROPANE CIF ARA SWA | PS | 463 | 204 | 127.0% | 436 | 6.2% |
| EURO ULSD 50 CIF MED CS | EH | 0 | 32 | -100.0% | 0 | |
| EURO ULSD 50 FOB CS | EL | 0 | 0 | | 0 | |
| EURO ULSD 50PPM CIF CS | ES | 0 | 0 | | 0 | |
| FAME 0 BIODIESEL FOB RTDM SWP | 2L | 1,410 | 0 | | 835 | 68.9% |
| FL GAS ZONE 3 NAT GAS IND | Q9 | 0 | 0 | | 0 | |
| FLORIDA GAS ZONE3 BASIS S | FP | 16,009 | 27,302 | -41.4% | 17,974 | -10.9% |
| FUEL OIL CRACK VS ICE | FO | 20,144 | 13,917 | 44.7% | 21,048 | -4.3% |
| FUEL OIL NWE CRACK VS ICE | FI | 3,928 | 2,946 | 33.3% | 4,014 | -2.1% |

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| Energy Futures | | | | | |
| FUEL OIL (PLATS) CAR CM | 1W | 544 | 0 | 412 | 32.0% |
| FUEL OIL (PLATS) CAR CN | 1X | 49 | 0 | 45 | 8.9% |
| FUELOIL SWAP:CARGOES VS.B | FS | 5,732 | 3,905 | 6,191 | -7.4% |
| GAS EURO-BOB OXY NWE BARGES | 7H | 1,716 | 0 | 1,282 | 33.9% |
| GAS EURO-BOB OXY NWE BARGES CRK | 7K | 3,781 | 0 | 1,800 | 110.1% |
| GASOIL 0.1 BARGES FOB RD | B8 | 0 | 0 | 0 | |
| GASOIL 0.1 BRGS FOB VS IC | 6V | 0 | 0 | 15 | -100.0% |
| GASOIL 0.1 CARGOES CIF NE | TW | 14 | 0 | 0 | |
| GASOIL 0.1CARGOES FOB NWA | WR | 0 | 0 | 0 | |
| GASOIL 0.1 CIF MED SWAP | Z4 | 100 | 0 | 0 | |
| GASOIL 0.1CIF MED VS ICE | Z5 | 1,083 | 51 | 1,141 | -5.1% |
| GASOIL 0.1 CIF NW BALMO S | B7 | 0 | 0 | 0 | |
| GASOIL 0.1 CIF NWE VS ISE | TU | 617 | 344 | 698 | -11.6% |
| GASOIL 0.1 CIF VS ICE GAS | 8W | 80 | 0 | 15 | 433.3% |
| GASOIL 0.1 CRG CIF NW VS | 4V | 7 | 0 | 5 | 40.0% |
| GASOIL 0.1 RDAM BRGS VS I | WQ | 8,061 | 3,986 | 7,826 | 3.0% |
| GASOIL 0.1 ROTTERDAM BARG | VL | 1,207 | 100 | 1,030 | 17.2% |
| GASOIL 10P CRG CIF NW VS | 3V | 40 | 0 | 68 | -41.2% |
| GASOIL 10PPM CARGOES CIF | TY | 121 | 0 | 33 | 266.7% |
| GASOIL 10PPM VS ICE SWAP | TP | 2,902 | 660 | 2,271 | 27.8% |
| GASOIL BULLET SWAP | BG | 342 | 514 | 535 | -36.1% |
| GASOIL CALENDAR SWAP | GX | 4,988 | 2,199 | 4,854 | 2.8% |
| GASOIL CRACK SPREAD CALEN | GZ | 57,387 | 37,101 | 57,121 | 0.5% |
| GASOIL MINI CALENDAR SWAP | QA | 1,923 | 1,923 | 1,923 | 0.0% |
| GASOLINE UP-DOWN (ARGUS) | UZ | 733 | 0 | 1,250 | -41.4% |
| GASOLINE UP-DOWN BALMO SW | 1K | 25 | 0 | 0 | |
| GC GASOLINE CRK SPR (ARGU | CK | 225 | 0 | 225 | 0.0% |
| GULF COAST 3% FUEL OIL BA | VZ | 1,681 | 665 | 1,685 | -0.2% |
| GULF COAST GASOLINE CLNDR | GS | 423 | 3,084 | 469 | -9.8% |
| GULF COAST HEATING OIL CL | GP | 0 | 0 | 0 | |
| GULF COAST JET FUEL CLNDR | GE | 390 | 910 | 490 | -20.4% |
| GULF COAST JET VS NYM 2 H | ME | 22,700 | 5,654 | 22,931 | -1.0% |
| GULF COAST LOW S DIESEL C | LW | 0 | 0 | 0 | |
| GULF COAST NO.6 FUEL OIL | MF | 50,466 | 22,924 | 51,821 | -2.6% |
| GULF COAST NO.6 FUEL OIL | MG | 18,593 | 11,981 | 17,208 | 8.0% |
| GULF COAST ULSD CALENDAR | LY | 2,806 | 534 | 2,884 | -2.7% |
| GULF COAST ULSD CRACK SPR | GY | 81 | 100 | 81 | 0.0% |
| GULF CO HEAT OIL (ARGUS) VS HEATING | 7U | 2,488 | 0 | 3,540 | -29.7% |
| HEATING OIL MONTHLY (LATE PRICED) | 6H | 0 | 0 | 0 | |
| HEATING OIL VS ICE GASOIL | HA | 16,685 | 6,251 | 16,945 | -1.5% |
| HENRY HUB BASIS SWAP | HB | 120,761 | 107,316 | 124,377 | -2.9% |
| HENRY HUB INDEX SWAP FUTU | IN | 102,617 | 61,589 | 82,486 | 24.4% |
| HENRY HUB SWAP | NN | 2,858,811 | 3,524,449 | 2,906,220 | -1.6% |
| HENRY HUB SWING FUTURE | SN | 1,872 | 1,260 | 0 | |
| HOUSTON SHIP CHANNEL BASI | NH | 228,733 | 236,322 | 231,093 | -1.0% |
| HOUSTON SHIP CHANNEL INDE | IP | 16,040 | 8,212 | 13,144 | 22.0% |
| HOUSTON SHIP CHANNEL SWIN | SM | 0 | 510 | 0 | |
| HUSTN SHIP CHNL PIPE SWP | XJ | 0 | 0 | 0 | |
| ICE BRENT DUBAI SWAP | DB | 41,388 | 15,773 | 43,453 | -4.8% |
| ICE GASOIL BALMO SWAP | U9 | 0 | 0 | 0 | |
| ILLINOIS HUB PEAK MONTH S | OM | 0 | 0 | 0 | |
| ILLINOIS OFF-PEAK MONTH S | OJ | 0 | 0 | 0 | |
| IN DELIVERY MONTH CER | 6S | 1,657 | 0 | 325 | 409.8% |

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| Energy Futures | | | | | |
| IN DELIVERY MONTH EUA | 6T | 2,997 | 0 | 1,777 | 68.7% |
| ISO NEW ENGLAND OFF-PEAK | KI | 13,302 | 8,722 | 13,316 | -0.1% |
| ISO NEW ENGLAND PK LMP | NI | 19,782 | 17,582 | 19,121 | 3.5% |
| JAPAN C&F NAPHTHA CRACK S | JB | 0 | 0 | 0 | |
| JAPAN C&F NAPHTHA SWAP | JA | 1,952 | 522 | 1,760 | 10.9% |
| JAPAN NAPHTHA BALMO SWAP | E6 | 7 | 0 | 0 | |
| JET AV FUEL (P) CAR FM ICE GAS SWAP | 1V | 285 | 0 | 290 | -1.7% |
| JET BARGES VS ICE GASOIL | JR | 185 | 336 | 210 | -11.9% |
| JET CIF NWE VS ICE | JC | 4,282 | 3,242 | 4,391 | -2.5% |
| 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 | 0 | 106 | -84.0% |
| JET FUEL UP-DOWN BALMO CL | 1M | 50 | 0 | 0 | |
| JET UP-DOWN(ARGUS) SWAP | JU | 2,325 | 0 | 2,825 | -17.7% |
| KERN RIVER OPAL PLANT SWI | SR | 114 | 600 | 186 | -38.7% |
| KERN RIVER WY BASIS SWAP | NV | 0 | 0 | 0 | |
| LA CARB DIESEL (OPIS) | LX | 133 | 0 | 146 | -8.9% |
| LA CARB DIESEL (OPIS) SWA | KL | 2,164 | 1,485 | 2,402 | -9.9% |
| LA CARBOB GASOLINE(OPIS)S | JL | 450 | 32 | 675 | -33.3% |
| LA JET FUEL VS NYM NO 2 H | MQ | 75 | 0 | 100 | -25.0% |
| LA JET (OPIS) SWAP | JS | 6,215 | 2,035 | 6,140 | 1.2% |
| LLS (ARGUS) CALENDAR SWAP | XA | 0 | 0 | 0 | |
| LLS (ARGUS) TRADE MONTH S | LI | 0 | 0 | 0 | |
| LLS (ARGUS) VS WTI SWAP | WJ | 637 | 1,671 | 697 | -8.6% |
| LLS (ARGUS) VS WTI TRD MT | WK | 272 | 360 | 272 | 0.0% |
| LOS ANGELES CARB GASOLINE | MH | 12 | 0 | 16 | -25.0% |
| LOS ANGELES CARB GAS VS N | MI | 0 | 0 | 0 | |
| MALIN | PB | 7,249 | 44,874 | 8,334 | -13.0% |
| MALIN NG SWING | W9 | 0 | 150 | 0 | -100.0% |
| MARS (ARGUS) VS WTI SWAP | YX | 300 | 0 | 500 | -40.0% |
| MARS (ARGUS) VS WTI TRD M | YV | 665 | 0 | 665 | 0.0% |
| MICHCON NG INDEX SWAP | Y8 | 372 | 360 | 372 | 0.0% |
| MICHCON NG SWING | T8 | 0 | 0 | 0 | |
| MICHIGAN BASIS | NF | 85,778 | 93,663 | 79,465 | 7.9% |
| MICHIGAN HUB OFF-PEAK MON | HJ | 156 | 300 | 80 | 95.0% |
| MICHIGAN HUB PEAK MONTH S | HM | 156 | 60 | 80 | 95.0% |
| MISO 5MW OFF PEAK | 4R | 67,808 | 0 | 0 | |
| MISO 5MW PEAK | 4Q | 4,848 | 0 | 0 | |
| MONT BELVIEU ETHANE 5 DECIMAL | C0 | 7,089 | 0 | 3,575 | 98.3% |
| MONT BELVIEU ETHANE (OPIS | W8 | 15,035 | 0 | 16,649 | -9.7% |
| MONT BELVIEU ETHANE OPIS BALMO | 8C | 75 | 0 | 0 | |
| MONT BELVIEU ETHYLENE | 1F | 580 | 0 | 390 | 48.7% |
| MONT BELVIEU ISBT (OPIS) | Y2 | 585 | 0 | 560 | 4.5% |
| MONT BELVIEU LDH PROPANE 5 DECIMAL | B0 | 12,310 | 0 | 9,500 | 29.6% |
| MONT BELVIEU LDH PROPANE OPIS BALMO | 8O | 155 | 0 | 0 | |
| MONT BELVIEU NAT GAS (OPI | W3 | 8,604 | 0 | 9,316 | -7.6% |
| MONT BELVIEU NATURAL GASOLINE 5 DEC | 7Q | 3,434 | 0 | 471 | 629.1% |
| MONT BELVIEU NATURAL GASOLINE BALMO | R0 | 60 | 0 | 0 | |
| MONT BELVIEU NORMAL BUTANE 5 DECIMAL | D0 | 6,196 | 0 | 4,124 | 50.2% |
| MONT BELVIEU NORMAL BUTANE BALMO | 8J | 40 | 0 | 0 | |
| MONT BELVIEU NRM BTN (OPI | Z2 | 13,169 | 0 | 14,803 | -11.0% |
| MT. BELVIEU ETHANE (OPIS) | V4 | 55 | 0 | 0 | |
| MT. BELVIEU NAT GAS (OPIS | V5 | 40 | 0 | 55 | -27.3% |

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| Energy Futures | | | | | | |
| MT. BELVIEU NRM BTN (OPIS | Y5 | 199 | 0 | | 283 | -29.7% |
| MT. BELVIEU PROPANE (OPIS | V6 | 125 | 0 | | 285 | -56.1% |
| NATURAL GAS PEN SWP | NP | 935,013 | 1,154,918 | -19.0% | 931,285 | 0.4% |
| NBP HENRY HUB BASIS SWAP FUT | E2 | 60 | 0 | | 0 | |
| NEPOOL CNCTCT 5MW D AH O | P3 | 532,838 | 0 | | 447,846 | 19.0% |
| NEPOOL CONECTIC 5MW D AH | P2 | 29,743 | 0 | | 25,179 | 18.1% |
| NEPOOL INTR HUB 5MW D AH | H2 | 948,521 | 0 | | 811,165 | 16.9% |
| NEPOOL INTR HUB 5MW D AH | U6 | 52,786 | 0 | | 47,819 | 10.4% |
| NEPOOL MAINE 5MW D AH O E | W2 | 59,964 | 0 | | 67,644 | -11.4% |
| NEPOOL MAINE 5MW D AH PK | P9 | 3,292 | 0 | | 3,775 | -12.8% |
| NEPOOL NE MASS 5MW D AH O | P8 | 153,926 | 0 | | 90,672 | 69.8% |
| NEPOOL NE MASS 5MW D AH P | P7 | 10,178 | 0 | | 7,385 | 37.8% |
| NEPOOL SE MASS 5MW D AH O | P5 | 153,944 | 0 | | 130,624 | 17.9% |
| NEPOOL SE MASS 5MW D AH P | P4 | 10,256 | 0 | | 9,207 | 11.4% |
| NEPOOL W CNT MASS 5MW D A | L9 | 152,813 | 0 | | 159,669 | -4.3% |
| NEPOOL W CNTR M 5MW D AH | R6 | 9,714 | 0 | | 10,043 | -3.3% |
| NEW ENGLAND HUB PEAK DAIL | CE | 110 | 0 | | 0 | |
| NEW YORK 0.3% FUEL OIL HI | 8N | 1,280 | 0 | | 755 | 69.5% |
| NEW YORK ETHANOL SWAP | EZ | 1,516 | 838 | 80.9% | 1,664 | -8.9% |
| NEW YORK HUB ZONE G PEAK | GN | 0 | 0 | | 0 | |
| NGPL MID-CONTINENT | NL | 107,074 | 107,730 | -0.6% | 113,106 | -5.3% |
| NGPL MIDCONTINENT INDEX | IW | 982 | 540 | 81.9% | 682 | 44.0% |
| NGPL MIDCONTINENT SWING S | PX | 0 | 120 | -100.0% | 0 | |
| NGPL STX BASIS | T5 | 15,769 | 2,575 | 512.4% | 15,967 | -1.2% |
| NGPL STX NAT GAS INDEX SW | N6 | 248 | 0 | | 248 | 0.0% |
| NGPL STX NAT GAS SWING SW | Q7 | 0 | 0 | | 0 | |
| NGPL TEX /OK | PD | 94,630 | 95,678 | -1.1% | 90,826 | 4.2% |
| NGPL TEXOK INDEX | OI | 6,422 | 1,050 | 511.6% | 1,798 | 257.2% |
| NGPL TEXOK SWING SWAP | OX | 0 | 180 | -100.0% | 0 | |
| N ILLINOIS HUB DAILY | UD | 0 | 0 | | 0 | |
| N ILLINOIS HUB MTHLY | UM | 15,069 | 13,224 | 14.0% | 14,635 | 3.0% |
| NO 2 UP-DOWN SPREAD CALEN | UT | 5,055 | 1,855 | 172.5% | 3,085 | 63.9% |
| NORTHEN NATURAL GAS DEMAR | PE | 32,452 | 42,670 | -23.9% | 36,816 | -11.9% |
| NORTHEN NATURAL GAS VENTU | PF | 63,434 | 89,193 | -28.9% | 68,934 | -8.0% |
| NORTHERN ILLINOIS OFF-PEA | UO | 23,308 | 32,142 | -27.5% | 23,745 | -1.8% |
| NORTHWEST ROCKIES BASIS S | NR | 150,715 | 205,534 | -26.7% | 149,940 | 0.5% |
| N ROCKIES PIPE SWAP | XR | 0 | 0 | | 0 | |
| NWE GASOLINE SWAP-ARGUS P | AR | 2,140 | 2,347 | -8.8% | 2,665 | -19.7% |
| NY 0.7% FUEL OIL (PLATTS | Y4 | 300 | 0 | | 300 | 0.0% |
| NY1% VS GC SPREAD SWAP | VR | 8,487 | 2,230 | 280.6% | 8,943 | -5.1% |
| NY 2.2% FUEL OIL (PLATTS | Y3 | 2,880 | 0 | | 2,930 | -1.7% |
| NY 3.0% FUEL OIL (PLATTS | H1 | 185 | 0 | | 385 | -51.9% |
| NY HARBOR 0.3% FUEL OIL S | VQ | 0 | 0 | | 0 | |
| NY HARBOR 1% FUEL OIL BAL | VK | 130 | 1 | 12900.0% | 654 | -80.1% |
| NY HARBOR HEAT OIL SWP | MP | 39,026 | 30,680 | 27.2% | 36,775 | 6.1% |
| NY HARBOR RESIDUAL FUEL 1 | MM | 21,054 | 15,305 | 37.6% | 21,493 | -2.0% |
| NY HARBOR RESIDUAL FUEL C | ML | 2,565 | 2,387 | 7.5% | 2,885 | -11.1% |
| NYH NO 2 CRACK SPREAD CAL | HK | 45,491 | 16,485 | 176.0% | 41,340 | 10.0% |
| NY H OIL PLATTS VS NYMEX | YH | 715 | 50 | 1330.0% | 715 | 0.0% |
| NY HRBR CONV GASOLINE VS | RZ | 50 | 225 | -77.8% | 50 | 0.0% |
| NYISO A | KA | 7,707 | 11,221 | -31.3% | 8,037 | -4.1% |
| NYISO A OFF-PEAK | KB | 3,484 | 6,454 | -46.0% | 3,656 | -4.7% |
| NYISO G | KG | 6,476 | 6,907 | -6.2% | 6,917 | -6.4% |

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| NYISO G OFF-PEAK | KH | 4,326 | 6,914 | -37.4% | 4,568 | -5.3% |
| NYISO J | KJ | 4,297 | 4,202 | 2.3% | 4,165 | 3.2% |
| NYISO J OFF-PEAK | KK | 1,574 | 1,670 | -5.7% | 1,724 | -8.7% |
| NYISO ZONE A 5MW D AH O P | K4 | 115,402 | 0 | | 84,562 | 36.5% |
| NYISO ZONE A 5MW D AH PK | K3 | 6,192 | 0 | | 6,444 | -3.9% |
| NYISO ZONE C 5MW D AH O P | A3 | 46,720 | 0 | | 46,720 | 0.0% |
| NYISO ZONE C 5MW D AH PK | Q5 | 2,555 | 0 | | 2,555 | 0.0% |
| NYISO ZONE G 5MW D AH O P | D2 | 108,164 | 0 | | 61,244 | 76.6% |
| NYISO ZONE G 5MW D AH PK | T3 | 6,680 | 0 | | 6,274 | 6.5% |
| NYISO ZONE J 5MW D AH O P | D4 | 30,734 | 0 | | 30,734 | 0.0% |
| NYISO ZONE J 5MW D AH PK | D3 | 4,938 | 0 | | 3,429 | 44.0% |
| NY JET FUEL (ARGUS) VS HEATING OIL | 5U | 50 | 0 | | 50 | 0.0% |
| NY JET FUEL (PLATTS) HEAT OIL SWAP | 1U | 400 | 0 | | 100 | 300.0% |
| NYMEX ALUMINUM FUTURES | AN | 0 | 150 | -100.0% | 0 | |
| NYMEX ULSD VS NYMEX HO | UY | 226 | 110 | 105.5% | 436 | -48.2% |
| NY ULSD (ARGUS) VS HEATING OIL | 7Y | 255 | 0 | | 225 | 13.3% |
| ONEOK OKLAHOMA NAT GAS IN | C7 | 0 | 0 | | 0 | |
| ONEOK OKLAHOMA NG BASIS | 8X | 7,786 | 0 | | 8,195 | -5.0% |
| OPIS PHYSICAL ETHANE | 3Q | 100 | 0 | | 10 | 900.0% |
| OPIS PHYSICAL LDH PROPANE | 3N | 225 | 0 | | 175 | 28.6% |
| OPIS PHYSICAL NATURAL GASOLINE | 3R | 1,090 | 0 | | 460 | 137.0% |
| OPIS PHYSICAL NONLDH PROPANE | 3P | 225 | 0 | | 235 | -4.3% |
| OPIS PHYSICAL NORMAL BUTANE | 3M | 2,356 | 0 | | 666 | 253.8% |
| PANHANDLE BASIS SWAP FUTU | PH | 253,618 | 258,866 | -2.0% | 261,118 | -2.9% |
| PANHANDLE INDEX SWAP FUTU | IV | 5,435 | 2,370 | 129.3% | 3,191 | 70.3% |
| PANHANDLE PIPE SWAP | XH | 0 | 0 | | 0 | |
| PANHANDLE SWING FUTURE | SV | 60 | 810 | -92.6% | 0 | |
| PERMIAN BASIS SWAP | PM | 52,524 | 60,146 | -12.7% | 53,258 | -1.4% |
| PG&E CITYGATE INDEX | IK | 0 | 2,648 | -100.0% | 0 | |
| PGE CITYGATE PIPE SWAP | XQ | 0 | 0 | | 0 | |
| PG&E CITYGATE SWING SWAP | SK | 0 | 660 | -100.0% | 0 | |
| PGE&E CITYGATE | PC | 16,895 | 76,771 | -78.0% | 18,954 | -10.9% |
| PJM AD HUB 5MW REAL TIME | V3 | 43,130 | 0 | | 50,810 | -15.1% |
| PJM AD HUB 5MW REAL TIME | Z9 | 3,810 | 0 | | 4,880 | -21.9% |
| PJM AECO DA OFF-PEAK | X1 | 0 | 0 | | 0 | |
| PJM AECO DA PEAK | Y1 | 0 | 0 | | 0 | |
| PJM BGE DA OFF-PEAK | R3 | 632,263 | 0 | | 350,755 | 80.3% |
| PJM BGE DA PEAK | E3 | 35,518 | 0 | | 20,626 | 72.2% |
| PJM COMED 5MW D AH O PK | D9 | 140,096 | 0 | | 140,096 | 0.0% |
| PJM COMED 5MW D AH PK | D8 | 8,608 | 0 | | 8,608 | 0.0% |
| PJM DAILY | JD | 0 | 0 | | 0 | |
| PJM DAYTON DA OFF-PEAK | R7 | 150,212 | 0 | | 177,258 | -15.3% |
| PJM DAYTON DA PEAK | D7 | 14,824 | 0 | | 7,659 | 93.6% |
| PJM DPL DA OFF-PEAK | E8 | 96,225 | 0 | | 97,377 | -1.2% |
| PJM DPL DA PEAK | L8 | 5,372 | 0 | | 5,435 | -1.2% |
| PJM EASTERNH DA OFF-PEAK | F4 | 88,156 | 0 | | 101,980 | -13.6% |
| PJM EASTERNH DA PEAK | E9 | 15,827 | 0 | | 16,636 | -4.9% |
| PJM JCPL DA OFF-PEAK | F2 | 314,495 | 0 | | 339,071 | -7.2% |
| PJM JCPL DA PEAK | J2 | 20,695 | 0 | | 22,066 | -6.2% |
| PJM NI HUB 5MW REAL TIME | B3 | 17,851 | 0 | | 18,921 | -5.7% |
| PJM NI HUB 5MW REAL TIME | B6 | 262,497 | 0 | | 272,814 | -3.8% |
| PJM NILL DA OFF-PEAK | L3 | 943,503 | 0 | | 933,428 | 1.1% |
| PJM NILL DA PEAK | N3 | 58,324 | 0 | | 55,653 | 4.8% |

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| PJM OFF-PEAK LMP SWAP FUT | JP | 32,723 | 33,866 | -3.4% | 31,711 | 3.2% |
| PJM PECO ZONE5MW PEAK CAL MO DAY AH | 4N | 2,560 | 0 | | 0 | |
| PJM PECO DA OFF-PEAK | Q8 | 890,731 | 0 | | 563,515 | 58.1% |
| PJM PECO DA PEAK | R8 | 54,514 | 0 | | 35,772 | 52.4% |
| PJM PPL DA OFF-PEAK | F5 | 152,302 | 0 | | 79,376 | 91.9% |
| PJM PPL DA PEAK | L5 | 15,950 | 0 | | 4,348 | 266.8% |
| PJM PSEG DA OFF-PEAK | W6 | 1,567,516 | 0 | | 1,572,002 | -0.3% |
| PJM PSEG DA PEAK | L6 | 95,367 | 0 | | 95,756 | -0.4% |
| PJM WESTH DA OFF-PEAK | E4 | 2,696,758 | 0 | | 2,216,306 | 21.7% |
| PJM WESTHDA PEAK | J4 | 173,392 | 0 | | 151,097 | 14.8% |
| PJM WESTH RT OFF-PEAK | N9 | 1,059,633 | 0 | | 760,711 | 39.3% |
| PJM WESTH RT PEAK | L1 | 63,204 | 0 | | 48,788 | 29.5% |
| PREMIUM UNLD 10P CIF FOB | 2G | 0 | 0 | | 0 | |
| PREMIUM UNLD 10P FOB MED | 3G | 161 | 0 | | 283 | -43.1% |
| PREMIUM UNLD 10PPM CARGOE | 4G | 25 | 0 | | 24 | 4.2% |
| PREMIUM UNLEAD 10PPM FOB | 8G | 5 | 0 | | 72 | -93.1% |
| PREM UNL GAS 10PPM RDAM FOB BALMO | 7N | 0 | 0 | | 0 | |
| PREM UNL GAS 10PPM RDAM FOB SWAP | 7L | 20 | 0 | | 22 | -9.1% |
| PROPANE NON-LDH MB (OPIS) BALMO SWP | 1S | 0 | 0 | | 0 | |
| PROPANE NON-LDH MT. BEL (OPIS) SWP | 1R | 2,545 | 0 | | 2,115 | 20.3% |
| PROPANE SWAP | PT | 18,697 | 10,600 | 76.4% | 21,136 | -11.5% |
| RBOB CALENDAR SWAP | RL | 25,419 | 16,608 | 53.1% | 20,099 | 26.5% |
| RBOB CRACK SPREAD | RM | 26,047 | 18,293 | 42.4% | 21,903 | 18.9% |
| RBOB GAS | RTT | 3,370 | 0 | | 0 | |
| RBOB GASOLINE BALMO CLNDR | 1D | 417 | 0 | | 0 | |
| RBOB MONTHLY (LATE PRICED) | 6R | 0 | 0 | | 0 | |
| RBOB (PLATTS) CAL SWAP | RY | 0 | 0 | | 0 | |
| RBOB UP-DOWN CALENDAR SWA | RV | 15,429 | 11,458 | 34.7% | 21,475 | -28.2% |
| RBOB VS HEATING OIL SWAP | RH | 1,530 | 75 | 1940.0% | 1,576 | -2.9% |
| ROCKIES KERN OPAL - NW IN | IR | 6,342 | 1,740 | 264.5% | 2,832 | 123.9% |
| SAN JUAN BASIS SWAP | NJ | 57,369 | 49,893 | 15.0% | 56,544 | 1.5% |
| SAN JUAN INDEX | IJ | 2,453 | 300 | 717.7% | 713 | 244.0% |
| SAN JUAN PIPE SWAP | XX | 0 | 0 | | 0 | |
| SAN JUAN SWING SWAP | SJ | 898 | 0 | | 124 | 624.2% |
| SINGAPORE 180CST BALMO | BS | 344 | 196 | 75.5% | 224 | 53.6% |
| SINGAPORE 380CST BALMO | BT | 44 | 20 | 120.0% | 65 | -32.3% |
| SINGAPORE 380CST FUEL OIL | SE | 974 | 614 | 58.6% | 796 | 22.4% |
| SINGAPORE FUEL 180CST CAL | UA | 10,304 | 6,805 | 51.4% | 9,918 | 3.9% |
| SINGAPORE FUEL OIL SPREAD | SD | 2,333 | 1,344 | 73.6% | 2,310 | 1.0% |
| SINGAPORE GASOIL BALMO | VU | 2,497 | 1,564 | 59.7% | 1,210 | 106.4% |
| SINGAPORE GASOIL SWAP | SG | 27,474 | 15,217 | 80.5% | 25,958 | 5.8% |
| SINGAPORE GASOIL VS ICE | GA | 21,740 | 7,565 | 187.4% | 24,091 | -9.8% |
| SINGAPORE JET KERO BALMO | BX | 300 | 452 | -33.6% | 414 | -27.5% |
| SINGAPORE JET KERO GASOIL | RK | 15,640 | 6,160 | 153.9% | 16,981 | -7.9% |
| SINGAPORE JET KEROSENE SW | KS | 10,397 | 8,289 | 25.4% | 11,761 | -11.6% |
| SINGAPORE JET KERO VS. GASOIL BALMO | Z0 | 50 | 0 | | 0 | |
| SINGAPORE MOGAS 92 UNLEADED BALMO | 1P | 100 | 0 | | 100 | 0.0% |
| SINGAPORE MOGAS 92 UNLEADED SWP | 1N | 3,059 | 0 | | 1,484 | 106.1% |
| SINGAPORE NAPHTHA BALMO | KU | 0 | 100 | -100.0% | 0 | |
| SINGAPORE NAPHTHA SWAP | SP | 1,354 | 3,543 | -61.8% | 1,234 | 9.7% |
| SOCAL BASIS SWAP | NS | 69,601 | 205,706 | -66.2% | 75,388 | -7.7% |
| SOCAL INDEX | IF | 92 | 4,968 | -98.1% | 92 | 0.0% |
| SOCAL PIPE SWAP | XN | 0 | 0 | | 0 | |

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| Energy Futures | | | | | | |
| SOCAL SWING SWAP FUTURE | SF | 0 | 1,452 | -100.0% | 0 | |
| SONAT BASIS SWAP FUTURE | SZ | 17,174 | 31,728 | -45.9% | 17,765 | -3.3% |
| SOUTHERN NAT LA NAT GAS | M8 | 682 | 0 | 682 | 0.0% | |
| SOUTH STAR TEX OKLHM KNS | 8Z | 1,059 | 0 | 975 | 8.6% | |
| Sumas Basis Swap | NK | 15,144 | 21,350 | -29.1% | 16,139 | -6.2% |
| SUMAS INDEX | IU | 0 | 270 | -100.0% | 0 | |
| SUMAS SWING SWAP FUTURE | SU | 0 | 0 | 0 | | |
| TC2 ROTTERDAM TO USAC 37K | TM | 100 | 227 | -55.9% | 150 | -33.3% |
| TC4 SINGAPORE TO JAPAN 30 | TJ | 10 | 30 | -66.7% | 20 | -50.0% |
| TC5 RAS TANURA TO YOKOHAM | TH | 500 | 110 | 354.5% | 575 | -13.0% |
| TCO BASIS SWAP | TC | 90,747 | 86,541 | 4.9% | 85,799 | 5.8% |
| TCO NG INDEX SWAP | Q1 | 8,466 | 540 | 1467.8% | 8,466 | 0.0% |
| TCO NG SWING | A1 | 0 | 0 | 0 | | |
| TD3 MEG TO JAPAN 250K MT | TL | 116 | 225 | -48.4% | 126 | -7.9% |
| TD5 WEST AFRICA TO USAC 1 | TI | 105 | 0 | 105 | 0.0% | |
| TD7 NORTH SEA TO CONTINEN | TK | 0 | 0 | 0 | | |
| TENNESSEE 500 LEG BASIS S | NM | 51,654 | 16,026 | 222.3% | 49,625 | 4.1% |
| TENNESSEE 500 LEG NG INDE | Y7 | 2,416 | 0 | 2,356 | 2.5% | |
| TENNESSEE 500 LEG NG SWIN | T7 | 0 | 0 | 0 | | |
| TENNESSEE 800 LEG NG BASI | 6Z | 3,430 | 0 | 3,064 | 11.9% | |
| TENNESSEE ZONE 0 BASIS SW | NQ | 3,930 | 7,616 | -48.4% | 4,922 | -20.2% |
| TENNESSEE ZONE 0 NG INDE | Q4 | 3,760 | 720 | 422.2% | 744 | 405.4% |
| TENNESSEE ZONE 0 NG SWIN | T4 | 0 | 0 | 0 | | |
| Tetco ELA Basis | TE | 15,599 | 8,721 | 78.9% | 11,094 | 40.6% |
| TETCO M-3 INDEX | IX | 24,538 | 23,688 | 3.6% | 22,840 | 7.4% |
| TETCO NG STX SWING | T2 | 72 | 0 | 248 | -71.0% | |
| Tetco STX Basis | TX | 11,983 | 19,826 | -39.6% | 12,857 | -6.8% |
| TETCO STX NG INDEX SWAP | Q2 | 1,344 | 180 | 646.7% | 744 | 80.6% |
| TEXAS EASTERN ZONE M-3 BA | NX | 77,596 | 96,321 | -19.4% | 71,461 | 8.6% |
| TEXAS EASTERN ZONE M-3 SW | SX | 28 | 0 | 0 | | |
| TEXAS EAST WLA NAT GAS IN | C2 | 10,387 | 0 | 6,572 | 58.0% | |
| TEXAS EAST W LOUISANA NG | 8B | 17,325 | 0 | 10,700 | 61.9% | |
| TEXAS GAS ZONE 1 NAT GAS | N4 | 403 | 0 | 403 | 0.0% | |
| TEXAS GAS ZONE1 NG BASIS | 9F | 2,922 | 0 | 3,122 | -6.4% | |
| TEXAS GAS ZONE SL BASIS S | TB | 28,852 | 40,038 | -27.9% | 31,790 | -9.2% |
| TRANSCO ZONE 1 NG BASIS | 8E | 0 | 0 | 0 | | |
| TRANSCO ZONE 2 NAT GAS IN | L7 | 3,772 | 0 | 3,772 | 0.0% | |
| TRANSCO ZONE 2 NG BASIS | 8F | 3,772 | 0 | 3,927 | -3.9% | |
| Transco Zone 3 Basis | CZ | 38,302 | 48,979 | -21.8% | 39,416 | -2.8% |
| TRANSCO ZONE 3 NG INDEX S | Y6 | 3,038 | 302 | 906.0% | 3,038 | 0.0% |
| TRANSCO ZONE4 BASIS SWAP | TR | 48,052 | 38,602 | 24.5% | 44,689 | 7.5% |
| TRANSCO ZONE 4 NAT GAS IN | B2 | 964 | 0 | 604 | 59.6% | |
| TRANSCO ZONE 6 BASIS SWAP | NZ | 44,800 | 51,343 | -12.7% | 45,272 | -1.0% |
| TRANSCO ZONE 6 INDEX | IT | 15,753 | 6,144 | 156.4% | 13,573 | 16.1% |
| TRANSCO ZONE 6 SWING SWAP | ST | 0 | 0 | 0 | | |
| TRUNKLINE LA BASIS SWAP | NU | 8,437 | 13,028 | -35.2% | 8,658 | -2.6% |
| TX GAS ZONE SL NAT GAS | S7 | 341 | 0 | 341 | 0.0% | |
| ULSD 10PPM CIF MED BALMO | X7 | 0 | 0 | 2 | -100.0% | |
| ULSD 10PPM CIF MED SWAP | Z6 | 91 | 0 | 52 | 75.0% | |
| ULSD 10PPM CIF MED VS ICE | Z7 | 1,311 | 45 | 2813.3% | 1,264 | 3.7% |
| ULSD 10PPM CIF NW BALMO S | B1 | 0 | 0 | 0 | | |
| ULSD 10PPM CIF VS ICE GAS | 7V | 77 | 0 | 20 | 285.0% | |
| ULSD UP-DOWN(ARGUS) SWAP | US | 2,180 | 0 | 2,110 | 3.3% | |

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| ULSD UP-DOWN BALMO SWP | 1L | 700 | 0 | 0 | |
| UP DOWN GC LSD VS NMX HO | YL | 24 | 446 | -94.6% | 32 |
| UP DOWN GC ULSD VS NMX HO | LT | 44,662 | 19,833 | 125.2% | 39,792 |
| USGC NO 2 CRACK SPREAD CA | RD | 0 | 48 | -100.0% | 0 |
| USGC UNL 87 CRACK SPREAD | RU | 2,708 | 4,145 | -34.7% | 2,075 |
| VENTURA INDEX FUTURE | VI | 882 | 3,620 | -75.6% | 248 |
| VENTURA SWING SWAP | VS | 0 | 390 | -100.0% | 0 |
| WAHA BASIS | NW | 99,242 | 94,767 | 4.7% | 102,691 |
| WAHA INDEX SWAP FUTURE | IY | 42,711 | 5,596 | 663.2% | 22,313 |
| WAHA SWING FUTURE | SY | 924 | 1,230 | -24.9% | 1,736 |
| WESTERN RAIL DELIVERY PRB | QP | 4,120 | 4,585 | -10.1% | 3,925 |
| WTI-BRENT BULLET SWAP | BY | 0 | 300 | -100.0% | 0 |
| WTI-BRENT CALENDAR SWAP | BK | 45,247 | 81,696 | -44.6% | 48,463 |
| WTI CALENDAR | CS | 221,945 | 174,761 | 27.0% | 207,704 |
| WTS (ARGUS) VS WTI SWAP | FF | 3,600 | 0 | | 3,600 |
| WTS (ARGUS) VS WTI TRD MT | FH | 2,495 | 3,082 | -19.0% | 2,495 |
| Energy Options | | | | | |
| ALBERTA PIPE SWAP | PI | 0 | 1,800 | -100.0% | 0 |
| BRENT CALENDAR SWAP | BA | 108,897 | 33,479 | 225.3% | 110,485 |
| BRENT OIL LAST DAY | BE | 14,191 | 10,206 | 39.0% | 14,391 |
| BRENT OIL LAST DAY | OS | 2,000 | 2,208 | -9.4% | 2,000 |
| CENTRAL APPALACHIAN COAL | C1 | 215 | 0 | | 235 |
| CINERGY HUB PEAK MONTH | OY | 81,820 | 8,800 | 829.8% | 75,710 |
| CRUDE OIL 1MO | WA | 237,439 | 246,070 | -3.5% | 248,309 |
| CRUDE OIL APO | AO | 1,703,481 | 1,073,564 | 58.7% | 1,587,678 |
| CRUDE OIL PHY | CD | 0 | 0 | - | 0 |
| CRUDE OIL PHY | LC | 700,944 | 1,044,726 | -32.9% | 682,251 |
| CRUDE OIL PHY | LO | 5,210,231 | 5,271,325 | -1.2% | 4,878,836 |
| HEATING OIL CRACK OPTIONS | CH | 2,300 | 75 | 2966.7% | 1,850 |
| HEATING OIL PHY | LB | 10,539 | 32,863 | -67.9% | 10,436 |
| HEATING OIL PHY | OH | 166,695 | 139,885 | 19.2% | 148,296 |
| HENRY HUB FINANCIAL LAST | E7 | 15,225 | 0 | | 14,840 |
| HO 1 MONTH CLNDR OPTIONS | FA | 10,100 | 0 | | 10,500 |
| HUSTN SHIP CHNL PIPE SWP | PK | 6,400 | 0 | | 6,400 |
| IN DELIVERY MONTH EUA OPTIONS | 6U | 1,250 | 0 | | 750 |
| ISO NEW ENGLAND PK LMP | OE | 13,160 | 34,492 | -61.8% | 14,130 |
| MONT BELVIEU ETHANE (OPIS) AVG PRICE OPTIONS | F1 | 0 | 0 | | 40 |
| MONT BELVIEU PROPANE (OPIS) AVG PRICE OPTIONS | G1 | 3,393 | 0 | | 3,362 |
| MT. BELVIEU NATURAL GASOI | E1 | 690 | 0 | | 690 |
| MT. BELVIEU NORMAL BUTANE | D1 | 435 | 0 | | 435 |
| NATURAL GAS 1 M CSO FIN | G4 | 7,945 | 0 | | 5,995 |
| NATURAL GAS 1MO | IA | 24,650 | 83,738 | -70.6% | 21,340 |
| NATURAL GAS 3 M CSO FIN | G3 | 150 | 0 | | 0 |
| NATURAL GAS PHY | KD | 0 | 0 | - | 0 |
| NATURAL GAS PHY | LN | 4,976,423 | 6,147,711 | -19.1% | 5,054,304 |
| NATURAL GAS PHY | ON | 537,789 | 865,747 | -37.9% | 545,603 |
| NG HH 2 MONTH CAL | IB | 0 | 1,300 | -100.0% | 0 |
| NG HH 3 MONTH CAL | IC | 0 | 850 | -100.0% | 0 |
| NG HH 5 MONTH CAL | IE | 0 | 0 | | 0 |
| N ILLINOIS HUB MTHLY | OU | 2,160 | 0 | | 2,160 |
| N ROCKIES PIPE SWAP | ZR | 56,120 | 5,900 | 851.2% | 49,060 |
| NW PIPELINE ROCKIES BASIS | 5I | 2,200 | 0 | | 1,372 |

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|-------------------------------|---------------------------|---------------------------|---------|---------------------------|---------|---------|
| | Open Interest OCT 2009 | Open Interest OCT 2008 | % CHG | Open Interest SEP 2009 | % CHG | |
| Energy Options | | | | | | |
| NY HARBOR HEAT OIL SWP | AT | 285,196 | 124,010 | 130.0% | 264,385 | 7.9% |
| NYISO ZONE G 5MW PEAK OPTIONS | 9U | 35,700 | 0 | | 35,700 | 0.0% |
| NYMEX EUROPEAN GASOIL APO | F7 | 4,588 | 0 | | 4,476 | 2.5% |
| NYMEX EUROPEAN GASOIL OPT | F8 | 137 | 0 | | 136 | 0.7% |
| PANHANDLE BASIS | 5K | 0 | 0 | | 3,324 | -100.0% |
| PANHANDLE PIPE SWAP | PU | 81,648 | 11,072 | 637.4% | 84,740 | -3.6% |
| PGE CITYGATE PIPE SWAP | CW | 3,600 | 0 | | 3,600 | 0.0% |
| PJM MONTHLY | JO | 240,684 | 163,492 | 47.2% | 231,040 | 4.2% |
| RBOB 1MO CAL SPD OPTIONS | ZA | 23,400 | 0 | | 20,800 | 12.5% |
| RBOB CALENDAR SWAP | RA | 23,689 | 10,827 | 118.8% | 28,566 | -17.1% |
| RBOB CRACK | RX | 0 | 450 | -100.0% | 10 | -100.0% |
| RBOB PHY | OB | 73,696 | 60,229 | 22.4% | 57,029 | 29.2% |
| RBOB PHY | RF | 5,720 | 8,300 | -31.1% | 6,305 | -9.3% |
| ROTTERDAM 3.5%FUEL OIL CL | Q6 | 885 | 0 | | 814 | 8.7% |
| SAN JUAN PIPE SWAP | PJ | 18,250 | 2,880 | 533.7% | 16,670 | 9.5% |
| SINGAPORE FUEL OIL 180 CS | C5 | 90 | 0 | | 140 | -35.7% |
| SINGAPORE JET FUEL CALEND | N2 | 2,678 | 0 | | 2,703 | -0.9% |
| SOCAL PIPE SWAP | ZN | 50,720 | 17,334 | 192.6% | 51,392 | -1.3% |
| WAHA BASIS | 5O | 1,208 | 0 | | 1,208 | 0.0% |
| WTI 12 MONTH CALENDAR OPT | WZ | 8,675 | 31,752 | -72.7% | 8,350 | 3.9% |
| WTI 3 MONTH CALENDAR OPTI | WC | 0 | 0 | | 0 | |
| WTI 6 MONTH CALENDAR OPTI | WM | 0 | 0 | | 0 | |
| WTI CRUDE OIL 1 M CSO FI | 7A | 1,000 | 0 | | 1,000 | 0.0% |
| FX Futures | | | | | | |
| COLOMBIAN PESO FUTURES | V2 | 40 | 0 | | 50 | -20.0% |
| NYMEX COLOMBIAN PESO IND | VE | 0 | 0 | | 0 | |
| Metals Futures | | | | | | |
| COMEX GOLD | GC | 488,781 | 305,451 | 60.0% | 454,710 | 7.5% |
| NYMEX HOT ROLLED STEEL | HR | 9,300 | 1 | 929900.0% | 8,990 | 3.4% |
| NYMEX PLATINUM | PL | 30,906 | 15,319 | 101.7% | 28,652 | 7.9% |
| PALLADIUM | PA | 22,280 | 13,532 | 64.6% | 20,522 | 8.6% |
| COMEX SILVER | SI | 132,573 | 93,779 | 41.4% | 127,672 | 3.8% |
| E-MINI GOLD | 8Q | 123 | 0 | | 96 | 28.1% |
| COMEX MINY GOLD | QO | 3,034 | 121 | 2407.4% | 3,603 | -15.8% |
| E-MINI SILVER | 6Q | 27 | 0 | | 11 | 145.5% |
| COMEX MINY SILVER | QI | 140 | 100 | 40.0% | 69 | 102.9% |
| COMEX COPPER | HG | 140,708 | 79,759 | 76.4% | 115,936 | 21.4% |
| COMEX MINY COPPER | QC | 99 | 48 | 106.3% | 48 | 106.3% |
| COMEX ALUMINUM | AL | 0 | 0 | | 0 | |
| Metals Options | | | | | | |
| COMEX COPPER | HX | 686 | 2,454 | -72.0% | 426 | 61.0% |
| COMEX GOLD | OG | 689,729 | 594,078 | 16.1% | 574,331 | 20.1% |
| COMEX SILVER | SO | 144,131 | 162,706 | -11.4% | 129,170 | 11.6% |
| NYMEX PLATINUM | PO | 0 | 0 | | 0 | |

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|--|---------------------------|---------------------------|---------------|---------------------------|--------------|
| | Open Interest OCT 2009 | Open Interest OCT 2008 | % CHG | Open Interest SEP 2009 | % CHG |
| TOTAL FUTURES GROUP | | | | | |
| Commodities and Alternative Investments Futures | 4,722 | 14,318 | -67.0% | 5,221 | -9.6% |
| Energy Futures | 23,390,366 | 11,265,909 | 107.6% | 21,051,880 | 11.1% |
| FX Futures | 40 | 0 | | 50 | -20.0% |
| Metals Futures | 827,971 | 508,110 | 63.0% | 760,309 | 8.9% |
| TOTAL FUTURES | 24,223,099 | 11,788,337 | 105.5% | 21,817,460 | 11.0% |
| TOTAL OPTIONS GROUP | | | | | |
| Commodities and Alternative Investments Options | 5,100 | 5,210 | -2.1% | 5,100 | 0.0% |
| Energy Options | 14,758,406 | 15,435,085 | -4.4% | 14,313,846 | 3.1% |
| Metals Options | 834,546 | 759,238 | 9.9% | 703,927 | 18.6% |
| TOTAL OPTIONS | 15,598,052 | 16,199,533 | -3.7% | 15,022,873 | 3.8% |
| TOTAL COMBINED | | | | | |
| Commodities and Alternative Investments | 9,822 | 19,528 | -49.7% | 10,321 | -4.8% |
| Energy | 38,148,772 | 26,700,994 | 42.9% | 35,365,726 | 7.9% |
| FX | 40 | 0 | | 50 | -20.0% |
| Metals | 1,662,517 | 1,267,348 | 31.2% | 1,464,236 | 13.5% |
| GRAND TOTAL | 39,821,151 | 27,987,870 | 42.3% | 36,840,333 | 8.1% |