



EXCHANGE SUMMARY VOLUME AND OPEN INTEREST ENERGY FUTURES



2012 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
CME Group, Inc.
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PRELIMINARY

PG02CBULLETIN #146@ EXCHANGE SUMMARY VOLUME AND OPEN INTEREST ENERGY FUTURES Mon, Jul 30, 2012 PG02C

EXCHANGE OVERALL VOLUME AND OPEN INTEREST TOTALS

	LOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL VOLUME	COMBI NED OPEN	TOTAL INTEREST	----- & CHGE	----- OVERALL VOLUME	YEAR AGO COMBI NED OPEN	----- TOTAL INTEREST
* CME GROUP TOTALS--											
EXCHANGE	8213762	754275	395243	9363280	83648124	+	94764		14667817		96988774
EXCHANGE FUTURES	7681116	76677	283512	8041305	42936282	-	267172		12248685		48370671
EXCHANGE OPTIONS	532646	677598	109347	1319591	40650861	+	361886		2416566		48565366
OTC TOTALS--											
OTC CLEARED ONLY			2384	2384	60981	+	50		2566		52737
FUTURES & OPTIONS -											
ENERGY	1000995	31707	245119	1277821	34780310	-	65852		1371599		34151017
FUTURES ONLY -											
ENERGY	975177	2978	145049	1123204	20228416	-	85321		1169840		21760343
OPTIONS ONLY -											
ENERGY	25818	28729	100070	154617	14551894	+	19469		201759		12390674

CORE ENERGY FUTURES

CL NYMEX CRUDE OIL (PHYSICAL)	374169	2522	13441	390132	1404227	+	8348	689962	1549714
HO NYMEX HEATING OIL (PHYSICAL)	125583	46	24447	150076	300673	+	4498	113654	303804
RB NYMEX NY HARBOR GAS (RBOB) (PHY)	126448	111	14223	140782	246968	-	6592	107420	246804
NG NATURAL GAS HENRY HUB (PHYSICAL)	339453	239	9887	349579	1103523	+	15559	184610	969428
BZ NYMEX BRENT OIL LAST DAY FUTURES	1929		1000	2929	26572	-	1074	3968	14612
7F EUROPEAN GASOIL ICE FUTURE			10	10	2562			729	1446
QM E-MINI CRUDE OIL FUTURES	5840			5840	15578	+	284	13835	5556
QH E-MINI HEATING OIL FUTURES	2			2	17	+	1	1	14
QU E-MINI GASOLINE FUTURES					6				4
QG E-MINI NATURAL GAS	1753			1753	3645	+	303	1310	3245
4SN PJM WES HUB PEAK LMP 50 MW					256				

CRUDE OIL ENERGY FUTURES

E5 ARGUS LLS VS. WTI (ARG) TRD M					8430				5840
J9 BRENT BALMO SWAP					364				
CY BRENT CALENDAR SWAP			2156	2156	64044	+	79	1353	61802
6W BRENT CFD SWAP					330	-	65		600
1C BRENT CFD(PLATTS) VS FRNT M SW									250
WCC CANADIAN HEAVY CRUDE(NET ENRGY) FUT			180	180	16970	+	75		615
FE DATED FRONTLINE BRENT BALMO SWAP					400				
FY DATED TO FRONTLINE BRENT CLNDR SWAP					11811			600	12472
DPO DME OMAN CRUDE VS DUBIA PLATTS SWAP					150				
DC DUBAI CRUDE OIL CALENDAR SWAP			100	100	17023			325	28281
UB EUROPE DATED BRENT SWAP			100	100	7667	+	100		1690
DB ICE BRENT DUBAI SWAP					4029				15230
XA LLS (ARGUS) CALENDAR SWAP					483				
WJ LLS (ARGUS) VS WTI SWAP					10423				9300
YX MARS (ARGUS) VS WTI SWAP					1248				600
YV MARS (ARGUS) VS WTI TRD MTH SWAP					1305				322
BB NYMEX BRENT FINANCIAL FUTURES		26	26	37761	37761	+	1	321	32879
CS WEST TEXAS INTER CRUDE OIL CAL SWAP			1541	1541	197946	+	445	3342	206115
42 WTI BALMO SWAP					36				225
WS WTI FINANCIAL FUTURES			4	4	87061	+	1	6076	78836
BY WTI -BRENT BULLET SWAP					1770				750
BK WTI -BRENT CALENDAR SWAP			80	80	49301				42931
FF WTS (ARGUS) VS WTI SWAP					300				364
FH WTS (ARGUS) VS WTI TRD MTH SWAP					4481				7992

NATURAL GAS ENERGY FUTURES

N7 ALGON CITY GATES NAT GAS INDEX SWAP									1634
B4 ALGONQUIN CITYGATES BASIS SWP					3292				5902
C8 ALGONQUIN CITY-GATES NAT SWING SWAP									56
ND ANR LOUISIANA BASIS SWAP					2529				7337
NE ANR OKLAHOMA					20269				31339
PW CENTERPOINT BASIS SWAP					7622				19435
11 CENTERPOINT EAST INDEX									492
NBN CHICAGO BASIS SWAP					4088				9274
CI CIG BASIS					11982			120	11146
5Z COLUMB GULF MAINLINE NG BASIS					17165				29463
L2 COLUMBIA GULF MAIN NAT G INDEX SWP					7626				1774
GL COLUMBIA GULF ONSHORE BASIS					18152				11968
DI DEMARC INDEX FUTURE									1048
IH DOMINION TRAN INC - APP INDEX					3936				5094
PG DOMINION TRANSMISSION INC -APPALAC					23594				24187
IL EL PASO PERMIAN INDEX SWAP									800
O9 FL GAS ZONE 3 NAT GAS INDEX SWAP									5414
FP FLORIDA GAS ZONE3 BASIS SWAP					3347				5725
HB HENRY HUB BASIS SWAP					16994				36067
IN HENRY HUB INDEX SWAP FUTURE					15052				22540
HH HENRY HUB NG LAST DAY FINANCIAL			2800	2800	78818	-	6657		2654
NPG HENRY HUB PENULTIMATE FUT		60	16276	16336	1238883	-	68	6658	929248
NN HENRY HUB SWAP			30643	30643	2634379	-	106836	20615	2444686
SN HENRY HUB SWING FUTURE									56
NHN HOUSTON SHIP CHANNEL BASIS SWAP					36580			90	78449
IP HOUSTON SHIP CHANNEL INDEX SWAP					953				3556
Y8 MICHCON NG INDEX SWAP									620
NF MICHIGAN BASIS			69	69	17384	-	69		29060
NL NGPL MID-CONTINENT					17589				37110
T5 NGPL STX BASIS					92				610
N6 NGPL STX NAT GAS INDEX SWAP					736				1588
PD NGPL TEX /OK					16254				36871
O1 NGPL TEXOK INDEX									740
PE NORTHEN NATURAL GAS DEMARCATION					2557				9199
PF NORTHEN NATURAL GAS VENTURA IOWA					13255				30619
NR NORTHWEST ROCKIES BASIS SWAP FUTURE					45380				66881
HP NYMEX NATURAL GAS FUTURES			317	317	13535	+	277	107	4006
C7 ONEOK OKLAHOMA NAT GAS INDEX SWAP									62
8X ONEOK OKLAHOMA NG BASIS					1915			240	3864

*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.

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PGO2C BULLETIN #146@ EXCHANGE SUMMARY VOLUME AND OPEN INTEREST ENERGY FUTURES Mon, Jul 30, 2012 PGO2C

	----- GLOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL	COMBI NED TOTAL OPEN INTEREST	----- & CHGE	----- OVERALL VOLUME	YEAR AGO COMBI NED OPEN	----- TOTAL INTEREST
PH PANHANDLE BASIS SWAP FUTURE					62697			52		117498
IV PANHANDLE INDEX SWAP FUTURE					1230					
PM PERMIAN BASIS SWAP					14228					20565
PC PGE&E CITYGATE					2712					6988
NJ SAN JUAN BASIS SWAP					14226					32426
NS SOCAL BASIS SWAP					16754					29376
XN SOCAL PIPE SWAP					15576					15264
SZ SONAT BASIS SWAP FUTURE					5524					4114
8Z SOUTH STAR TEX OKLHM KNS NG B					3939					7201
M8 SOUTHERN NAT LA NAT GAS INDEX SWAP										1968
NK SUMAS BASIS SWAP					7314					8457
TC TCO BASIS SWAP					20947					41957
L4 TENN 800 LEG NAT GAS INDEX SWAP					1476			488		13072
NM TENNESSEE 500 LEG BASIS SWAP					1515					11427
Y7 TENNESSEE 500 LEG NG INDEX SWAP					5840					6720
6Z TENNESSEE 800 LEG NG BASIS					3048			488		18752
NQ TENNESSEE ZONE 0 BASIS SWAP					768					1906
TE TETCO ELA BASIS					92					3524
IX TETCO M-3 INDEX					1356					
TX TETCO STX BASIS					2346					4396
8B TEXAS EAST W LOUISANA NG BAS					3392					32188
C2 TEXAS EAST WLA NAT GAS INDEX SWAP					615					32572
NX TEXAS EASTERN ZONE M-3 BASIS SWAP					11538					29756
TB TEXAS GAS ZONE SL BASIS SWAP					1808					4214
9F TEXAS GAS ZONE1 NG BASIS					153					1408
8E TRANSOCO ZONE 1 NG BASIS					96					488
CZ TRANSOCO ZONE 3 BASIS					6283					13458
B2 TRANSOCO ZONE 4 NAT GAS INDEX SWAP										1968
NZ TRANSOCO ZONE 6 BASIS SWAP					9587					18820
TR TRANSOCO ZONE4 BASIS SWAP					10550					15804
NU TRUNKLINE LA BASIS SWAP					184					1072
VI VENTURA INDEX FUTURE										434
NW WAHA BASIS			186	186	34024	+	186	14		46664
IY WAHA INDEX SWAP FUTURE					6704					492

PETROLEUM ENERGY FUTURES

1W 1% FUEL OIL (PLT) CARG CIF MED					181					352
1X 1% FUEL OIL (PLT) CARG CIF NWE					59					291
33 1% FUEL OIL RDM VS 1% OIL NWE PLTS					938					632
FVB 1.0% FUEL OIL (PLATTS) FOB NWE SWAP					36					
BOB 3.5% FUEL OIL (PLATTS) FOB RDA SWAP					194					65
7D 3.5% FUEL OIL CID MED SWAP					30					24
63 3.5% FUEL OIL RDAM VS FOB MED BALM										55
FCB 3.5% FUELOIL FOB RDAM CRK SPD BALMO					6					
1A ARGUS BIODIESEL RME FOB RDAM S					405					680
5C CHICAGO ULSD PL VS HO SPR SWAP					701					214
3C CHICAGO UNL GAS PL VS RBOB SPR					36					25
7X DIESEL 10P BRG FOB RDM VS ICEBL										5
EW EAST/WEST FUEL OIL SPREAD SWAP	65		65		5629	-	22			3142
A5 EIA FLAT TAX ONHWAY DIESEL SWP					2503					958
EFM EUR 1%FUEL OIL CARGO FOB MED PLATTS					134			8		15
ENS EUR1%FUEL OIL FOB MED-EUR1% FOB NWE					250					79
KX EURO 1% FUEL OIL NEW BALMO					55					8
6L EURO 1%FO BARGE FOB RDAM BALMO FUT					2					
KR EURO 3.5% FUEL OIL RDAM BALMO					955			18		171
FK EURO 3.5% FUEL OIL SPREAD					305					394
GT EURO DIESEL 10PPM CAL SWAP					104					289
ET EURO DIESEL 10PPM VS ICE	9		9		1114					1279
EPN EURO PPNE CIFARG VS NAPHTHA NWE SW	4		4		655	+	4	7		21
43 EUROPE NAPHTHA PLATTS CRCK SPR BALMO					533					179
UF EUROPE 1% FUEL OIL NWE CALSWAP	20		20		2773	+	13	1		4887
UH EUROPE 1% FUEL OIL RDAM CALSWAP					742					2550
UI EUROPE 3.5% FUEL OIL MED CALSWAP					47			8		48
UV EUROPE 3.5% FUEL OIL RDAM CALSWAP	1048		1048		16425	+	373	68		10666
UJ EUROPE JET KERO NWE CALSWAP					396					208
UN EUROPE NAPHTHA CALSWAP	74		74		2614	+	1	96		2486
KZ EUROPEAN NAPHTHA BALMO					223					110
EN EUROPEAN NAPTHA CRACK SPREAD SWAP	580		580		12929	+	326	160		13950
2L FAME O (ARGUS) BIODSL FOB RTTRDM					60					930
FBT FAME BIO ARGUS RDM RED VS ICE GAS					60					
LE FAMEO BIODSL FOB RDAM-ICE GASOIL SW	80		80		4539	+	40	30		2430
FO FUEL OIL CRACK VS ICE	332		332		44352	+	128	164		19394
F1 FUEL OIL NWE CRACK VS ICE	64		64		10902	+	64			5174
FS FUELOIL SWAP: CARGOES VS. BARGES	106		106		7127	+	31	60		4284
RBG G C UNL 87 M2 ARGUS V. RBOB SWAP										75
GCI G. COAST #6 FUEL OIL 3.0% VS BRENT					2455					75
GFC G.C. NO. 6 FUEL PLATTS CRK BALMO					25					435
7R GAS EUROBOB (ARGUS) BALMO					472					229
7I GAS EUROBOB (ARGUS) CRK BALMO					50					92
7K GAS EURO-BOB OXY (ARG) CRACK	686		686		26897	+	291	281		15563
7H GAS EURO-BOB OXY (ARG) NEW BRG	408		408		4274	-	5	132		4060
GOC GASOIL (ICE) CRACK SPREAD SWAP	10		10		438					60
TW GASOIL 0.1 CARGOES CIF NEW								2		8
Z4 GASOIL 0.1 CIF MED SWAP										33
TU GASOIL 0.1 CIF NWE VS ISE SWAP					63					149
8W GASOIL 0.1 CIF VS ICE GAS BLMO										5
WQ GASOIL 0.1 RDAM BRGS VS ICE					3834			180		3888
VL GASOIL 0.1 ROTTERDAM BARGES SW					286					1236
Z5 GASOIL 0.1CIF MED VS ICE GAS					282					357
TP GASOIL 10PPM VS ICE SWAP					1124			25		1759
GRS GASOIL 50PPM BRGS FOB ROTDM VS ICE					40					185
BG GASOIL BULLET SWAP										54
GX GASOIL CALENDAR SWAP					3655					3871
GZ GASOIL CRACK SPREAD CALENDAR SWAP	327		327		29267	+	327	240		31988
QA GASOIL MINI CALENDAR SWAP					2303			279		4860

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PGO2CBULLETIN #146@ EXCHANGE SUMMARY VOLUME AND OPEN INTEREST ENERGY FUTURES Mon, Jul 30, 2012 PGO2C

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UZ GASOLINE UP-DOWN (ARGUS) SWAP						300			100
1K GASOLINE UP-DOWN BALMO SWP						19			450
AF GC JET (ARGUS) CAL SWAP						55			
A7 GROUP THREE ULSD (PLATTS) SWAP						1939			
A6 GRP THREE ULSD(PLT)VS HEAT OIL						5604			60
A8 GRP THREE UNL GS (PLT) VS RBOB						2828			152
CRB GULF CBOB A2 PL VS RBOB SPR SWP F						97			125
GCU GULF CO NO6 FUELOIL 3% V. EURO 3.5%			1004	1004		19952	+	192	659
VZ GULF COAST 3% FUEL OIL BALMO						1134			21263
GS GULF COAST GASOLINE CLNDR SWAP FUT						193			1619
GP GULF COAST HEATING OIL CLNDR SWAP						75			347
GE GULF COAST JET FUEL CLNDR SWAP						4536			
ME GULF COAST JET VS NYM 2 HO SPRD SWP			250	250		34499	-	25	100
MF GULF COAST NO.6 FUEL OIL 3.0%SWAP			2494	2494		42321	+	317	3348
MG GULF COAST NO.6 FUEL OIL CRACK SWAP						7816			20603
GS1 GULF COAST SME BIO (ARGUS) SWAP FUT						45			43933
LY GULF COAST ULSD CALENDAR SWAP						13683			12349
GY GULF COAST ULSD CRACK SPREAD						20139			2811
GCB GULF CST NO6 FO 3% V EURO 3.5 BALMO						125			6901
RVG GULF UNL87 M2 PL VS RBOB SPR SWP F									
23 HEATING OIL LAST DAY FINANCIAL FUT						12			650
HA HEATING OIL VS ICE GASOIL						15875			7160
HOB HEATING OIL VS. BRENT CRACK SPREAD						2125			
JB JAPAN C&F NAPHTHA CRACK SPREAD						351			
JA JAPAN C&F NAPHTHA SWAP			233	233		1992	+	85	73
E6 JAPAN NAPHTHA BALMO SWAP						43			1866
1T JET AVIA FUEL(PLTT) CRGS FOB M									31
1V JET AVIA FUEL(PLTT) FOB V. ICE						37			15
JR JET BARGES VS ICE GASOIL SWAP						57			36
JC JET CIF NWE VS ICE						1463			33
6X JET FUEL CRG CIF NEW VS ICE BLM						20			1402
1M JET FUEL UP-DOWN BALMO CLNDR S						1300			30
JU JET UP-DOWN(ARGUS) SWAP						504			3500
LX LA CARB DIESEL (OPI S)						265			
KL LA CARB DIESEL (OPI S) SWAP			125	125		2793	-	75	50
JL LA CARBOB GASOLINE(OPI S)SWAP						300			2350
JS LA JET (OPI S) SWAP						1600			2425
MQ LA JET FUEL VS NYM NO 2 HO SPRD SWP						50			2760
MH LOS ANGELES CARB GASOLINE SWAP						36			250
MNC MIN EURO NPHTHA CIF NWE SWAP			27	27		400	+	27	
MJN MIN JAPAN C&F NAPHTHA PLATTS SWAP			32	32		234	+	16	105
MJC MIN JETKERO CRGOS CIF NWE VS GASOIL						100			30
MTB MIN SPORE FUELOIL380CST(PLTS) BALMO						8			306
MGN MIN ULSD 10PPM CRGS CIF NWE VS GSL						23			
TO MINI EU 1%FO BARGE FOB RDAM FUT						293			
OB MINI EU 1%FO CARGO FOB NWE FUT						60			344
OE MINI EU 3.5%FO BARGE FOB RDAM BALMO						10			55
OD MINI EU 3.5%FO BARGE FOB RDAM FUT						7627			
MEN MINI EURO NAPHTHA BALMO SWAP						1			6195
MEO MINI GAS EUROBOB OXY BARGES SWAP						445			
MTS MINI SINGAPORE 380CST FUEL OIL SWAP						370			
OF MINI SINGAPORE FO 180 CST FUT						837			109
1N MOGAS92 UNLEADED (PLATTS) SWP			50	50		8803		150	365
1P MOGAS92 UNLEADED (PLTS) BLM SW						450		25	9988
51 MT BELV LDH PROPN VS EUR CIF ARA SW			6	6		240	+	6	235
MBL MT BELVIEU LDH ISO-BUTANE(OPI S) SWP						1718			
NOB NAPHTHA (PLATTS) NWE CRACK SWAP						214			
8N NEW YORK 0.3% FUEL OIL HI PR SW									805
NYT NEW YORK 3% FUEL OIL BALMO SWP						3			
NYF NEW YORK FUEL OIL 1% V. EURO 1% FO			100	100		8683	+	100	4254
5Y NEW YORK ULSD (ARGUS) SWAP						117			
UT NO 2 UP-DOWN SPREAD CALENDAR SWAP						2511			2295
88 NWE EUR FUEL OIL HGHLW SULF BALMO						50			
NFG NY 1% FUEL OIL VS G.C. 3% FUEL OIL						30			100
Y3 NY 2.2% FUEL OIL (PLATTS) SWP						292		12	631
FOC NY 3% FUEL OIL V GULF COAST NO6 3%						575			
H1 NY 3.0% FUEL OIL (PLATTS) SWP						635			1555
YH NY H OIL PLATTS VS NYMEX HO SWAP									300
VK NY HARBOR 1% FUEL OIL BALMO						325			925
MM NY HARBOR RESIDUAL FUEL 1.0% S SWAP			100	100		16075	-	50	900
ML NY HARBOR RESIDUAL FUEL CRACK SWAP									13751
1U NY JET FUEL(PL) VS HEATING OIL						1500			1780
7Y NY ULSD(ARGUS) VS HO SPREAD			50	50		4035	+	25	100
VR NY1% VS GC SPREAD SWAP			370	370		13017	+	280	1895
HK NYH NO 2 CRACK SPREAD CAL SWAP						15407			10756
5U NYJET FUEL (ARGUS) V HO SPREAD									22818
BH NYMEX HEATING OIL FUTURES			50	50		946	+	50	25
MP NYMEX NY HARBOR HEAT OIL CLNDR SWAP			202	202		28250	+	42	275
RT NYMEX RBOB GASOLINE FUTURES			386	386		1966	+	184	182
UY NYMEX ULSD VS NYMEX HO						443			361
7N PREM UNL GAS 10 PPM BALMO						2			472
7L PREM UNL GAS 10 PPM (PLTS) RDM			15	15		365	+	15	82
3G PREMIUM UNLD 10P FOB MED SWAP			8	8		810	+	8	5
4G PREMIUM UNLD 10PPM CARGOES CIF									115
8G PREMIUM UNLEAD 10PPM FOB BLMO			5	5		131			443
RY RBOB (PLATTS) CAL SWAP									9
RL RBOB CALENDAR SWAP FUTURE			428	428		17431	+	150	125
RM RBOB CRACK SPREAD						6874		192	24081
EXR RBOB GAS VS EUROBOB(ARGUS) NWE BRGS			35	35		1361	+	6	15453
RBB RBOB GAS VS. BRENT CRCK SPRD SWAPS			203	203		21579	+	58	
1D RBOB GASOLINE BALMO CLNDR SWP						1089			1643
RV RBOB UP-DOWN CALENDAR SWAP			1225	1225		18513	+	261	900
RH RBOB VS HEATING OIL SWAP						1645			20950
BFR RME BIO ARGUS RDM RED VS ICS GAS						990			2050
KE RME BIOSDL FOB RDAM-ICE GASOIL SWP			30	30		1797		120	
MSD SG VISCOSITY SPREAD BALMO						5			2354

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EXCHANGE SUMMARY VOLUME AND OPEN INTEREST ENERGY FUTURES



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PGO2C BULLETIN #146@ EXCHANGE SUMMARY VOLUME AND OPEN INTEREST ENERGY FUTURES Mon, Jul 30, 2012 PGO2C

		GLOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL	COMBINED TOTAL OPEN INTEREST & CHGE	----- OVERALL VOLUME	YEAR AGO COMBINED OPEN INTEREST
ZO	SING JET KERO VS GASOIL SPR B						150		75
BS	SINGAPORE 180CST BALMO						177	56	192
BT	SINGAPORE 380CST BALMO						100		61
SE	SINGAPORE 380CST FUEL OIL L SWAP			268	268		2862	137	1914
UA	SINGAPORE FUEL 180CST CALSWAP			436	436		7993	315	9139
SD	SINGAPORE FUEL OIL SPREAD SWAP			35	35		2306	10	1536
VU	SINGAPORE GASOIL BALMO						1526		716
SG	SINGAPORE GASOIL L SWAP			265	265		12497	1030	20466
GA	SINGAPORE GASOIL VS ICE			25	25		17695		7736
KSD	SINGAPORE JET DUBAI CRACK						50		
BX	SINGAPORE JET KERO BALMO						151		100
RK	SINGAPORE JET KERO GASOIL L SWAP			200	200		14910	50	7274
KS	SINGAPORE JET KEROSENE SWAP			300	300		9655	150	6355
VO	SINGAPORE MOGAS 95 SWAP						100		600
XO	SINGAPORE MOGAS 97 SWAP								300
SP	SINGAPORE NAPHTHA SWAP						540		825
STZ	SINGAPORE GASOIL 10PPM V GSOLSPD FUT						3825		3180
SFC	SNGPR FUEL OIL 180CST CRCK SPRD SWP						1105		84
STR	SPORE FUEL OIL 180CST 6.35 CK						64		
STS	SPORE FUEL OIL 180CST 6.35 DUBAI CK			32	32		427	+	27
STI	SPORE FUEL OIL 380CST 6.35 DUBAI CK						12		
SZZ	SPORE GASO .05 V GASPOIL L SPRD FUT						450		
SZL	SPORE GASOIL 0.05% SULFER BALMO SWAP								25
1NB	SPORE MOGAS92 UNLD BRENT SPRD SWAP						962		
RMG	TOKYO BAY GAS (RIM) SWAPS FUTURES						200		
3V	ULSD 10P CRG CIF NW VS ICE BL						60		15
TY	ULSD 10PPM CARGOES CIF NWE S						30		259
Z6	ULSD 10PPM CIF MED SWAP						14		113
Z7	ULSD 10PPM CIF MED VS ICE GAS			12	12		520	+	2
7V	ULSD 10PPM CIF VS ICE GAS BLMO						5		893
1L	ULSD UP-DOWN BALMO SWP						640		17
US	ULSD UP-DOWN(ARGUS) SWAP						210		955
LT	UP DOWN GC ULSD VS NMX HO SPRD			5184	5184		50224	-	2747
RU	USGC UNL 87 CRACK SPREAD CAL SWAP						240	800	59728
									3660

NGL PETROCHEM ENERGY FUTURES									
91	ARGS FAR E NDX VS EUR CIF ARA SWAP						102		5
7E	ARGUS PROPAN FAR EST INDEX SWAP			15	15		897	+	8
9N	ARGUS PROPAN(SAUDI ARAMCO) SWAP			21	21		864	+	6
22	ARGUS PROPANE FAR E INDX BALMO SWP						51		12
8L	CONWAY NAT GASOLINE SWAP						274		35
8M	CONWAY NORMAL BUTANE SWAP						573		
CGB	CONWAY NTL GAS (OPI S) BALMO SWP								975
CPB	CONWAY PROPANE (OPI S) BALMO SWP								5
8K	CONWAY PROPANE 5 DEC. SWP			18	18		5985	-	3
32	EUR PROPANE CIF ARA ARGUS BALMO SWP						93		2893
PS	EURO PROPANE CIF ARA SWAP			52	52		1610	+	18
HPE	HDPE HD POLYETHYLENE (PCW) SWAP						308		10
LPE	LLDPE LLD POLYETHYLENE (PCW) SWAP						120		16
8C	MT BELVIEU ETHANE BALMO SWP						30		
80	MT BELVIEU LDH PROPANE BALMO								344
RO	MT BELVIEU NAT GASOLINE BALMO								51
8J	MT BELVIEU NORMAL BUTANE BALM						191		326
81	MT BELV MINI LDH PROPANE OPI S SWAP						525		1070
CO	MT BELVIEU ETHANE 5-DCML (OPI S)						6944		204
MBN	MT BELVIEU ETHYLENE (PCW) FINCL SWP						660		13438
MBE	MT BELVIEU ETHYLENE IN-WELL (PCW)						1380		150
8I	MT BELVIEU ISO BUTANE 5 DEC. S						1267		30
7Q	MT BELVIEU NAT GAS 5-DCML (OPI S)						10349		105
MNB	MT BELVIEU NORMAL BUTANE LDH(OPI S)			38	38		7122	-	12
DO	MT BELVIEU NRM BUTANE 5-DCML (OPI S)			32	32		9575	+	11
3N	MT BELVIEU PHY LDH PROPANE (OPI S)								
3M	MT BELVIEU PHY NORM BUTANE (OPI S)						45		25
3R	MT BELVIEU PHYS NAT GASLNE (OPI S)						75		265
BO	MT BELVIEU PROPANE 5-DCML (OPI S)			110	110		28358	+	53
P6	POLYETHYLENE FUTURES						85		110
P1	POLYPROPYLENE FUTURES						20		
1R	PROPANE NON LDH MT BELVIEU			174	174		1276	+	174
1S	PROPANE NON LDH MT BLV BALMO						420		1615
									15

ETHANOL ENERGY FUTURES									
CU	CHICAGO ETHANOL SWAP			1669	1669		24427	+	126
ACF	ETHANOL FUTURES	932		150	1082		12153	-	51
Z1	ETHANOL(PL) T2 FOB RTRDM INCL			50	50		1328	+	20
EZ	NEW YORK ETHANOL SWAP			315	315		2303	+	280
									80

ELECTRICITY ENERGY FUTURES									
VP	AEP-DAYTON HUB OFF-PEAK MONTHLY						12489		10995
VM	AER-DAYTON HUB MTHLY						13727	+	86
K2	CIN HUB 5MW D AH O PK						223240		11333
H5	CIN HUB 5MW D AH PK						11077		366040
H4	CIN HUB 5MW REAL TIME O PK						210040		21845
H3	CIN HUB 5MW REAL TIME PK						24431		158248
EJ	CINERGY HUB OFF-PEAK MONTH SWAP						4059		14554
EM	CINERGY HUB PEAK MONTH SWAP						6056	+	276
I1	ERCOT HSTN Z MCPE 5 MW PEAK SW						508		10794
I6	ERCOT NRTH Z MCPE 5 MW OFFPK S						30000		1055
I5	ERCOT NRTH Z MCPE 5 MW PEAK SW			115	115		6772	+	115
I9	ERCOT STH Z MCPE 5 MW PEAK SW								2953
O1	ERCOT WEST Z MCPE 5 MW OFFPK S						100168		1260
N1	ERCOT WEST Z MCPE 5 MW PEAK SW						8652		
KI	ISO NEW ENGLAND OFF-PEAK LMP SWAP			12	12		13098	+	12
									11878

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EXCHANGE SUMMARY VOLUME AND OPEN INTEREST ENERGY OPTIONS
ON FUTURES

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PGO2CBULLETIN #146@ EXCHANGE SUMMARY VOLUME AND OPEN INTEREST ENERGY OPTIONS ON FUTURES Mon, Jul 30, 2012 PGO2C

	----- GLOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- OVERALL VOLUME	COMBI NED TOTAL OPEN INTEREST & CHGE	----- OVERALL VOLUME	YEAR AGO COMBI NED OPEN INTEREST	----- TOTAL INTEREST
NI ISO NEW ENGLAND PEAK LMP SWAP					17756	+	65	15192
PTM MDWST ISO IND. HUB 5MW PK CAL-MO RT					14028			
PDM MDWST ISO INDIANA HUB 5MWPK CAL MO					808			
HJ MICHIGAN HUB OFF-PEAK MONTH SWAP					36			48
HM MICHIGAN HUB PEAK MONTH SWAP					36			68
4R MID IND TRAN SO IL HUB5MW OFFP					136024			242608
4Q MID IND TRAN SO IL HUB5MW PEAK					8005			13103
FDM MISO IND. HUB 5MW OFPK CAL MTH DA					3137			
FTM MISO INDIANA HUB 5MW OFPK CAL MO RT					312621			
UM N ILLINOIS HUB MTHLY			100	100	8827	+	8	10603
P3 NEPOOL CNCTCT 5MW D AH O PK					157040			394304
P2 NEPOOL CONECTIC 5MW D AH PK					9677			22454
H2 NEPOOL INTR HUB 5MW D AH O PK					871628			994386
U6 NEPOOL INTR HUB 5MW D AH PK					51772			51764
W2 NEPOOL MAINE 5MW D AH O EAK					59355			23718
P9 NEPOOL MAINE 5MW D AH PK					3686			4603
P8 NEPOOL NE MASS 5MW D AH O PK					213374			125653
P7 NEPOOL NE MASS 5MW D AH PK					11779			7446
U3 NEPOOL NEW HAMP 5MW D AH O PK					35325			113700
U2 NEPOOL NEW HAMP 5MW D AH PK					1910			6106
U4 NEPOOL RHD I SLD 5MW D AH PK					3684			6859
U5 NEPOOL RHODE IL 5MW D AH O PK					69075			126339
P5 NEPOOL SE MASS 5MW D AH O PK					54135			49533
P4 NEPOOL SE MASS 5MW D AH PK					3183			3185
L9 NEPOOL W CNT MASS 5MW D AH O PK					108430			82593
R6 NEPOOL W CNTR M 5MW D AH PK					8034			4712
UO NORTHERN ILLINOIS OFF-PEAK MONTHLY					8901			9782
KA NYISO A					6352			7286
KB NYISO A OFF-PEAK					3712			3340
KG NYISO G					4491		92	4690
KH NYISO G OFF-PEAK					2916		26	2208
KJ NYISO J					7118			6802
KK NYISO J OFF-PEAK					2454			1808
NNC NYISO NYC IN-CITY CAPACITY CAL MO					101			
NRS NYISO REST OF STATE CAPACITY CAL MO					497			
K4 NYISO ZONE A 5MW D AH O PK					78158			176749
K3 NYISO ZONE A 5MW D AH PK					6361			8426
A3 NYISO ZONE C 5MW D AH O PK					42840			111904
Q5 NYISO ZONE C 5MW D AH PK					2372			6154
58 NYISO ZONE E 5MW DAY AHEAD OFF-PEAK								2385
55 NYISO ZONE E 5MW DAY AHEAD PEAK								127
4M NYISO ZONE F 5MW DAY AHEAD OFF-PEAK					66600			47930
4L NYISO ZONE F 5MW DAY AHEAD PEAK					3558			2847
D2 NYISO ZONE G 5MW D AH O PK					140744			153801
T3 NYISO ZONE G 5MW D AH PK					15805			22301
D4 NYISO ZONE J 5MW D AH O PK					121853			117318
D3 NYISO ZONE J 5MW D AH PK					12771			10739
OFM ONTARIO OFF-PK CAL-MO SWP FUT								51520
OPD ONTARIO PEAK CAL-DAY SWP FUT							20	170
OPM ONTARIO PEAK CAL-MONTH SWP FUT					516			1160
V3 PJM AD HUB 5MW REAL TIME O PK			1880	1880	525429			419773
Z9 PJM AD HUB 5MW REAL TIME PK					27437			11803
X1 PJM AECO DA OFF-PEAK					237376			43200
Y1 PJM AECO DA PEAK					12869			2340
W4 PJM APS ZONE DA OFF-PEAK					28146			6705
S4 PJM APS ZONE DA PEAK					1972			361
MOD PJM ASTI ZONE PEAK DA MO					9392			
MPD PJM ATSI ZONE MONTHLY DAILY					508			
R3 PJM BGE DA OFF-PEAK					53912			433480
E3 PJM BGE DA PEAK					8536			22069
D9 PJM COMED 5MW D AH O PK					160719			35775
D8 PJM COMED 5MW D AH PK					9331			1905
JD PJM DAILY					10	-	10	
R7 PJM DAYTON DA OFF-PEAK			1880	1880	516980	+	1880	162064
D7 PJM DAYTON DA PEAK					39012			15797
E8 PJM DPL DA OFF-PEAK					99281			51975
L8 PJM DPL DA PEAK					5651			2676
D5 PJM DUQUESNE 5MW D AH PK					637			2062
D6 PJM DUQUS 5MW D AH O PK					11745			38049
F4 PJM EASTERNH DA OFF-PEAK								75475
E9 PJM EASTERNH DA PEAK					1275			3305
F2 PJM JCPL DA OFF-PEAK					29696			168705
J2 PJM JCPL DA PEAK					6010			11731
46 PJM METED ZONE OFFPK CAL LMP SWP					117640			192195
47 PJM METED ZONE PEAK CAL LMP SWP					6260			10419
JM PJM MONTHLY			324	324	70394	+	1057	51543
B6 PJM NI HUB 5MW REAL TIME O PK					993244		120	785186
B3 PJM NI HUB 5MW REAL TIME PK					44270			39685
L3 PJM NILL DA OFF-PEAK					970143			670727
N3 PJM NILL DA PEAK					58974			47365
JP PJM OFF-PEAK LMP SWAP FUTURE			640	640	23959	-	400	29382
50 PJM PANELEC ZONE OFFPK CAL LMP SWP					75402			112770
49 PJM PANELEC ZONE PEAK CAL LMP SWP					4078			6122
4P PJM PECO Z5 MW OFPK CLM DA LMP					176128			429255
4N PJM PECO Z5 MW PK CLM DA LMP					10996			25329
Q8 PJM PEPKO DA OFF-PEAK					61857			381404
R8 PJM PEPKO DA PEAK					6718			21833
F5 PJM PPL DA OFF-PEAK					228621			367260
L5 PJM PPL DA PEAK					16011			25229
W6 PJM PSEG DA OFF-PEAK					455051			917450
L6 PJM PSEG DA PEAK					27041			50189
E4 PJM WESTH DA OFF-PEAK					1404138			2763940
N9 PJM WESTH RT OFF-PEAK					1147346			1433711
L1 PJM WESTH RT PEAK					68271			48615
J4 PJM WESTHDA PEAK					101445			158157

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PG02C BULLETIN #146@

Mon, Jul 30, 2012 PG02C

	----- GLOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL	COMBINED TOTAL OPEN INTEREST & CHGE	----- VOLUME	YEAR AGO COMBINED TOTAL OPEN INTEREST	----- VOLUME
COAL ENERGY FUTURES									
MTF COAL API 2 CIF ARA ARG-MCCLOSKEY SWP			805	805		10165	+	255	24
MFF COAL API 4 RCH BAY ARGS MCCLOSKEY SW			415	415		5455	+	320	12
QX EASTERN RAIL DELIVERY CSX COAL SWAP			300	300		7910	+	30	7626
MCC INDONESIAN COAL MCCLOSKEY SUBBIT						270			
QLD NYMEX APPALACHIAN COAL (PHYSICAL)			195	195		6825	-	45	7355
QP WESTERN RAIL DELIVERY PRB COAL SWAP			405	405		12970	+	300	3615
FREIGHT ENERGY FUTURES									
CFU CAPE SIZE TIMECHARTER AVG SWP FUT									25
PFU PANAMAX TIMECHARTER AVG SWAP F						90			255
TM TC2 ROTTERDAM TO USAC 37K MT						225			160
TH TC5 RAS TANURA TO YOKOHAMA 55K MT						513			341
TL TD3 MEG TO JAPAN 250K MT						1924			575
TI TD5 WEST AFRICA TO USAC 130K									360

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PG02C BULLETIN #146@ Mon, Jul 30, 2012 PG02C

		GLOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL	COMBINED TOTAL OPEN INTEREST & CHGE	----- OVERALL VOLUME	YEAR AGO COMBINED OPEN INTEREST	----- TOTAL INTEREST
8H	SINGAPORE FUEL OIL 380 APO	C					180			
8H	SINGAPORE FUEL OIL 380 APO	P					90			
TOTAL	SINGAPORE FUEL OIL 380 APO						270			
M2	SINGAPORE GASOIL CALENDAR APO	C					2935			375
M2	SINGAPORE GASOIL CALENDAR APO	P					3255			150
TOTAL	SINGAPORE GASOIL CALENDAR APO						6190			525
N2	SINGAPORE JET FUEL CALENDR APO	C					4721			750
N2	SINGAPORE JET FUEL CALENDR APO	P					6205			150
TOTAL	SINGAPORE JET FUEL CALENDR APO						10926			900
5M	SOCAL BASIS OPTION	C								732
TOTAL	SOCAL BASIS OPTION									732
ZN	SOCAL PIPE OPTION	C					83512	456		93322
ZN	SOCAL PIPE OPTION	P					13780			2992
TOTAL	SOCAL PIPE OPTION						97292	456		96314
5N	TEXAS EASTERN ZONE M-3 BASIS	C						1216		1216
TOTAL	TEXAS EASTERN ZONE M-3 BASIS							1216		1216
U03	U03 SHORT TERM NG OPTIONS	P		200	200		200	+	200	
TOTAL	U03 SHORT TERM NG OPTIONS			200	200		200	+	200	
U30	U30 SHORT TERM NG OPTIONS	P						-	350	
TOTAL	U30 SHORT TERM NG OPTIONS							-	350	
WZ	WTI 12 MONTH CALENDAR OPTIONS	C					2800			2650
WZ	WTI 12 MONTH CALENDAR OPTIONS	P					650			425
TOTAL	WTI 12 MONTH CALENDAR OPTIONS						3450			3075
WM	WTI 6 MONTH CALENDAR OPTIONS	C					100			
TOTAL	WTI 6 MONTH CALENDAR OPTIONS						100			
7A	WTI CRUDE OIL 1 M CSO FIN	C					9100			2400
7A	WTI CRUDE OIL 1 M CSO FIN	P					22200			11400
TOTAL	WTI CRUDE OIL 1 M CSO FIN						31300			13800
WA	WTI CRUDE OIL 1MO CAL SPRD OPTIONS	C					206630		220	309398
WA	WTI CRUDE OIL 1MO CAL SPRD OPTIONS	P		600	600		562478	+	400	607377
TOTAL	WTI CRUDE OIL 1MO CAL SPRD OPTIONS			600	600		769108	+	400	916775
BV	WTI -BRENT SPREAD SWAP OPTION	C					5850			5655
BV	WTI -BRENT SPREAD SWAP OPTION	P					10555			2655
TOTAL	WTI -BRENT SPREAD SWAP OPTION						16405			8310

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