

BANK PARTICIPATION IN FUTURES MARKETS

(IN CONTRACTS)

DATE	COMMODITY	BANK TYPE	BANK COUNT	LONG FUTURES	%	SHORT FUTURES	%	OPEN INTEREST
05/03/11	NYME NO. 2 HEATING OIL, N.Y. HARBOR	U.S.		18,238	5.8	946	0.3	314,173
		NON U.S.		1,185	0.4	304	0.1	
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			6	19,423	6.2	1,250	0.4	
05/03/11	NYME NATURAL GAS	U.S.		23,612	2.4	11,255	1.1	1,003,421
		NON U.S.		9,158	0.9	1,283	0.1	
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			11	32,770	3.3	12,538	1.2	
05/03/11	NYME CRUDE OIL, LIGHT SWEET	U.S.		46,443	2.9	104,695	6.4	1,624,328
		NON U.S.		20,729	1.3	130,658	8.0	
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			14	67,172	4.1	235,353	14.5	
05/03/11	NYME WTI CRUDE OIL CALENDAR SWAP	U.S.	4	12,960	5.9	34,904	16.0	217,962
		NON U.S.	9	15,584	7.1	27,684	12.7	
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			13	28,544	13.1	62,588	28.7	
05/03/11	NYME WTI CRUDE OIL FINANCIAL	U.S.		5,957	7.5	11,014	13.8	79,702
		NON U.S.		2,091	2.6	706	0.9	
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05/03/11	NYME GASOLINE BLENDSTOCK (RBOB)	U.S.		4,800	1.6	3,596	1.2	301,213
		NON U.S.		1,491	0.5	62	0.0	
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			7	6,291	2.1	3,658	1.2	
05/03/11	CMX SILVER	U.S.	4	1,783	1.4	20,613	15.6	131,907
		NON U.S.	12	2,873	2.2	6,481	4.9	
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			16	4,656	3.5	27,094	20.5	

05/03/11 CMX COPPER-GRADE #1

U.S.		8,378	6.7	1,296	1.0	
NON U.S.		1,287	1.0	173	0.1	125,898
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	8	9,665	7.7	1,469	1.2	

05/03/11 CMX GOLD

U.S.	4	22,258	4.3	115,198	22.1	522,323
NON U.S.	14	9,065	1.7	42,897	8.2	
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	18	31,323	6.0	158,095	30.3	