



Presentation for CFTC's Energy Markets Advisory Committee Meeting

June 10, 2008

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Deputy Director for Market Surveillance
Division of Market Oversight

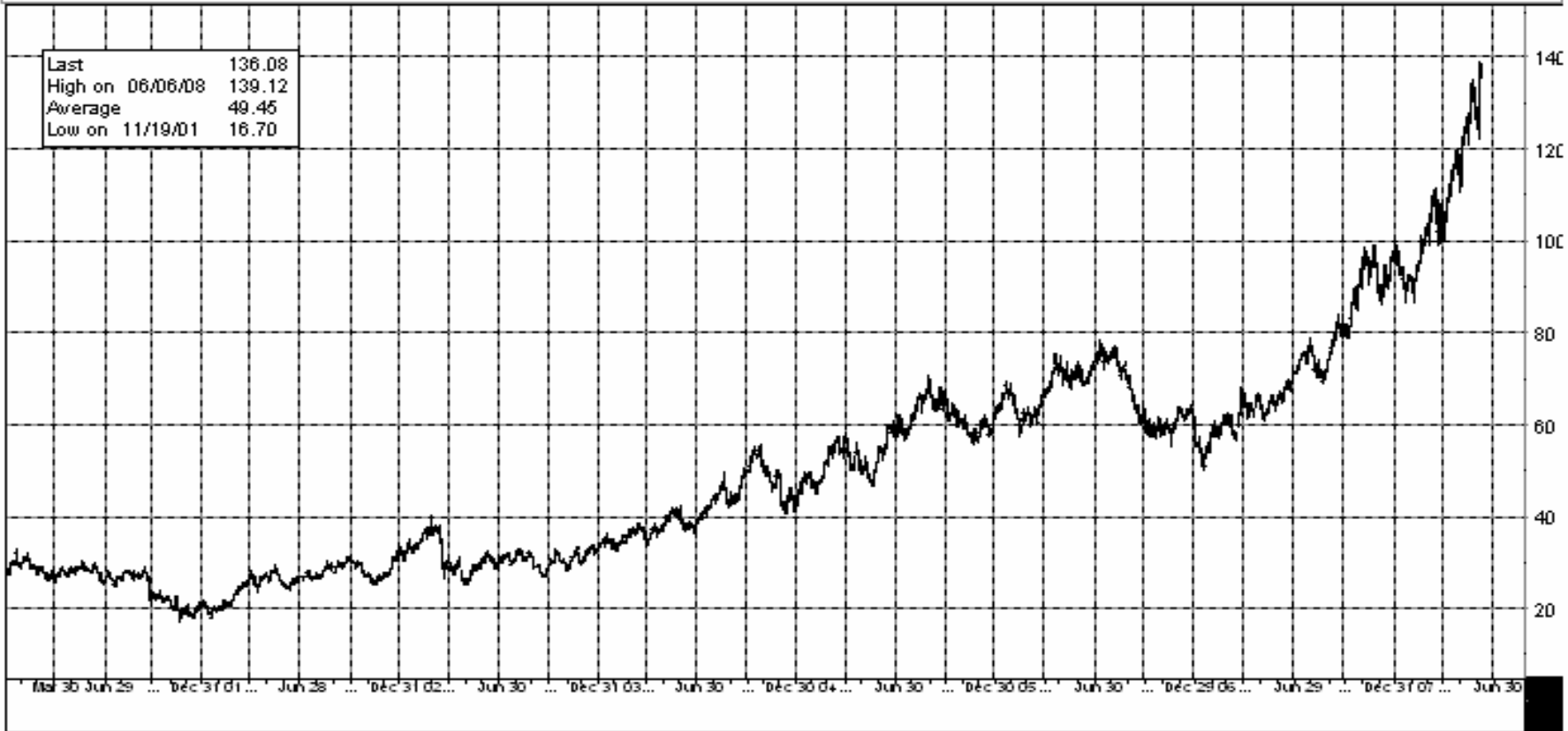
NYMEX Crude Oil Nearby Future January 2001 to June 2008

CL1 ↑ **136.08** -2.46 S S 136.05/136.08 S 2x2 ComdtyGPO
 At 13:37 Vol 232,065 Op 137.97 Hi 138.25 Lo 135.15 Prev 138.54

CL1 COMB COMDTY Hide GPO - Bar Chart Page 1/131

Range - Upper

Period Lower



Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 9204 1210 Hong Kong 852 2977 6000
 Japan 81 3 3201 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000 Copyright 2008 Bloomberg Finance L.P.
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Commitments of Traders Report

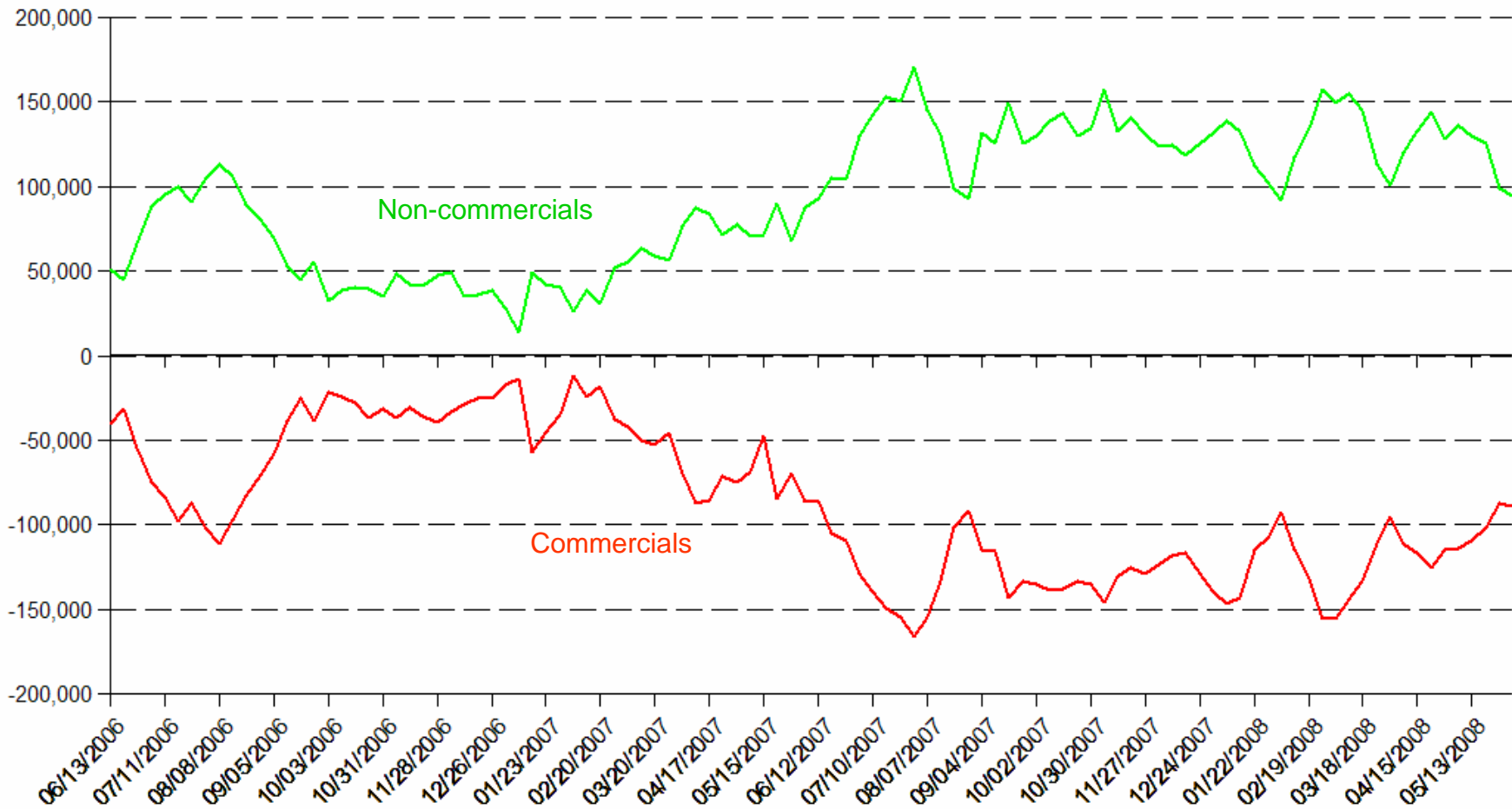
NYMEX Crude Oil Futures & Options

June 3, 2008

CRUDE OIL, LIGHT SWEET - NEW YORK MERCANTILE EXCHANGE								Code-067651	
OPTION AND FUTURES COMBINED POSITIONS AS OF 06/03/08									
NON-COMMERCIAL			COMMERCIAL			TOTAL		NONREPORTABLE POSITIONS	
Long	Short	Spreads	Long	Short	Long	Short	Long	Short	
(CONTRACTS OF 1,000 BARRELS)						OPEN INTEREST:		2,887,877	
COMMITMENTS									
253,693	158,941	914,258	1635651	1724080	2803601	2797279	84,276	90,598	
CHANGES FROM 05/27/08 (CHANGE IN OPEN INTEREST:						95,568)			
-8,458	-3,833	77,621	41,743	43,990	110,907	117,778	-15,339	-22,210	
PERCENT OF OPEN INTEREST FOR EACH CATEGORY OF TRADER									
8.8	5.5	31.7	56.6	59.7	97.1	96.9	2.9	3.1	
NUMBER OF TRADERS IN EACH CATEGORY (TOTAL TRADERS:						390)			
118	155	177	90	102	306	347			

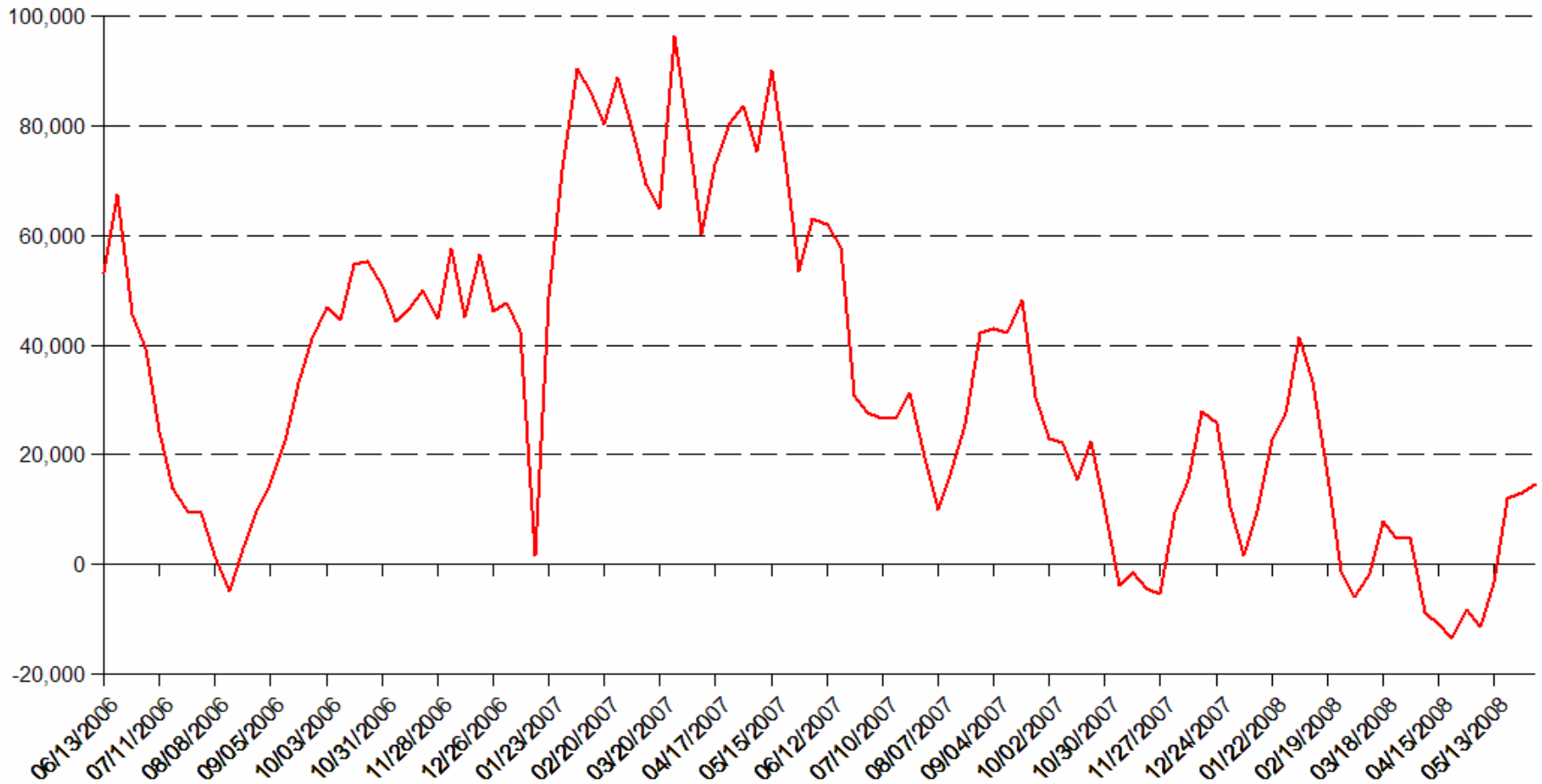
NYMEX Crude Oil Futures & Options

Net positions of Commercials & Non-Commercials
June 2006 to June 2008

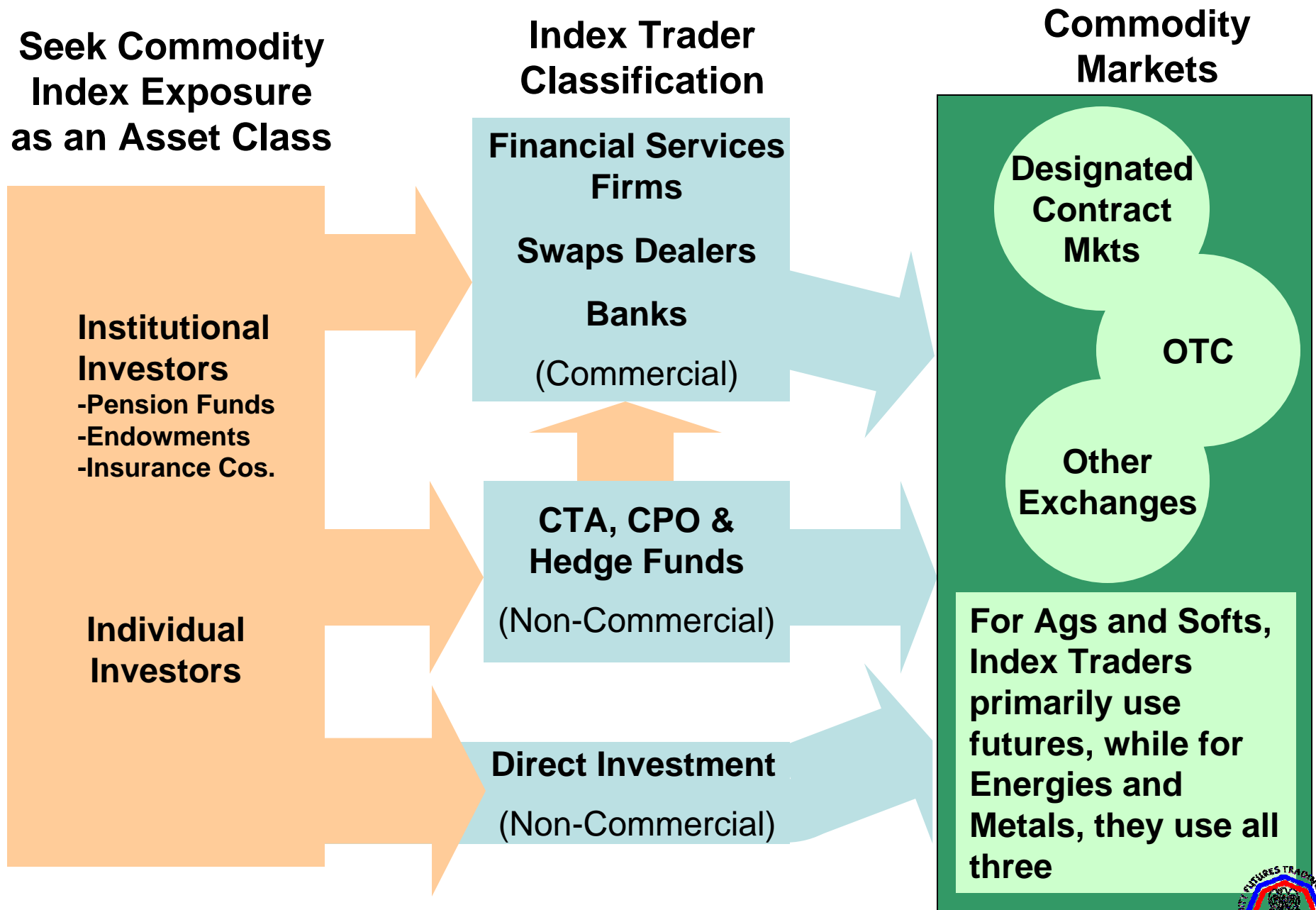


NYMEX Crude Oil Futures & Options

Net positions of Swap Dealers
June 2006 to June 2008



Commodity Index Futures Trading Overview



COMMITMENTS OF TRADERS

Traditional

WHEAT — CHICAGO BOARD OF TRADE

OPTION AND FUTURES COMBINED POSITIONS AS OF **Apr.8, 2008**

NONCOMMERCIAL			COMMERCIAL		TOTAL		NONREPORTABLE	
LONG	SHORT	SPREADS	LONG	SHORT	LONG	SHORT	LONG	SHORT
(CONTRACTS OF 5,000 BUSHELS)					OPEN INTEREST: 534,053			
COMMITMENTS								
86,352	56,558	170,150	240,720	249,279	497,222	475,987	36,831	58,066
CHANGES FROM Apr. 1, 2008 CHANGE IN OPEN INTEREST: -596								
-1,355	1,905	-6,064	5,871	1,746	-1,548	-2,413	952	1,817
PERCENT OF OPEN INTEREST FOR EACH CATEGORY OF TRADERS								
16.2	10.6	31.9	45.1	46.7	93.1	89.1	6.9	10.9
NUMBER OF TRADERS IN EACH CATEGORY (TOTAL TRADERS: 372)								
91	134	157	91	127	292	322		



COMMITMENTS OF TRADERS

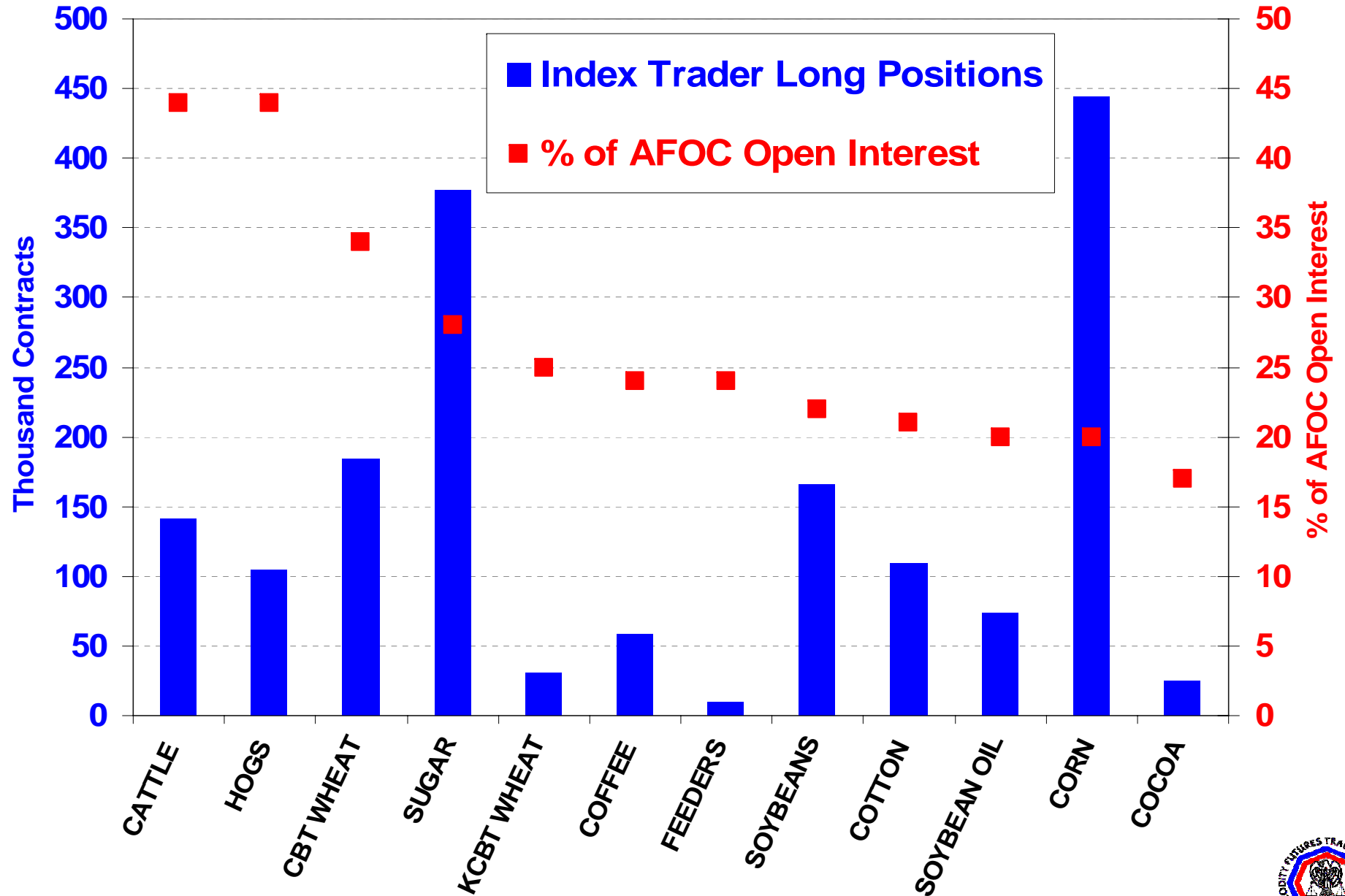
Supplemental with Commodity Index Traders

WHEAT — CHICAGO BOARD OF TRADE										
OPTIONS AND FUTURES COMBINED POSITIONS AS OF Apr. 8, 2008										
NONCOMMERCIAL			COMMERCIAL		INDEX TRADERS		TOTAL		NONREPORTABLE	
LONG	SHORT	SPREADS	LONG	SHORT	LONG	SHORT	LONG	SHORT	LONG	SHORT
(CONTRACTS OF 40,000 LBS)			OPEN INTEREST: 534,053							
COMMITMENTS										
56,123	55,646	168,914	56,491	219,817	215,695	31,611	497,222	475,987	36,831	58,066
	-30,229			-184,229						
CHANGES FROM APR. 1, 2008					CHANGE IN OPEN INTEREST: -596					
-1,451	1,905	-5,617	-808	864	6,328	435	-1,548	-2,413	952	1,817
PERCENT OF OPEN INTEREST FOR EACH CATEGORY OF TRADERS										
10.5	10.4	31.6	10.6	41.2	40.4	5.9	93.1	89.1	6.9	10.9
NUMBER OF TRADERS IN EACH CATEGORY (TOTAL TRADERS: 372)										
80	133	152	77	114	25	19	292	322		



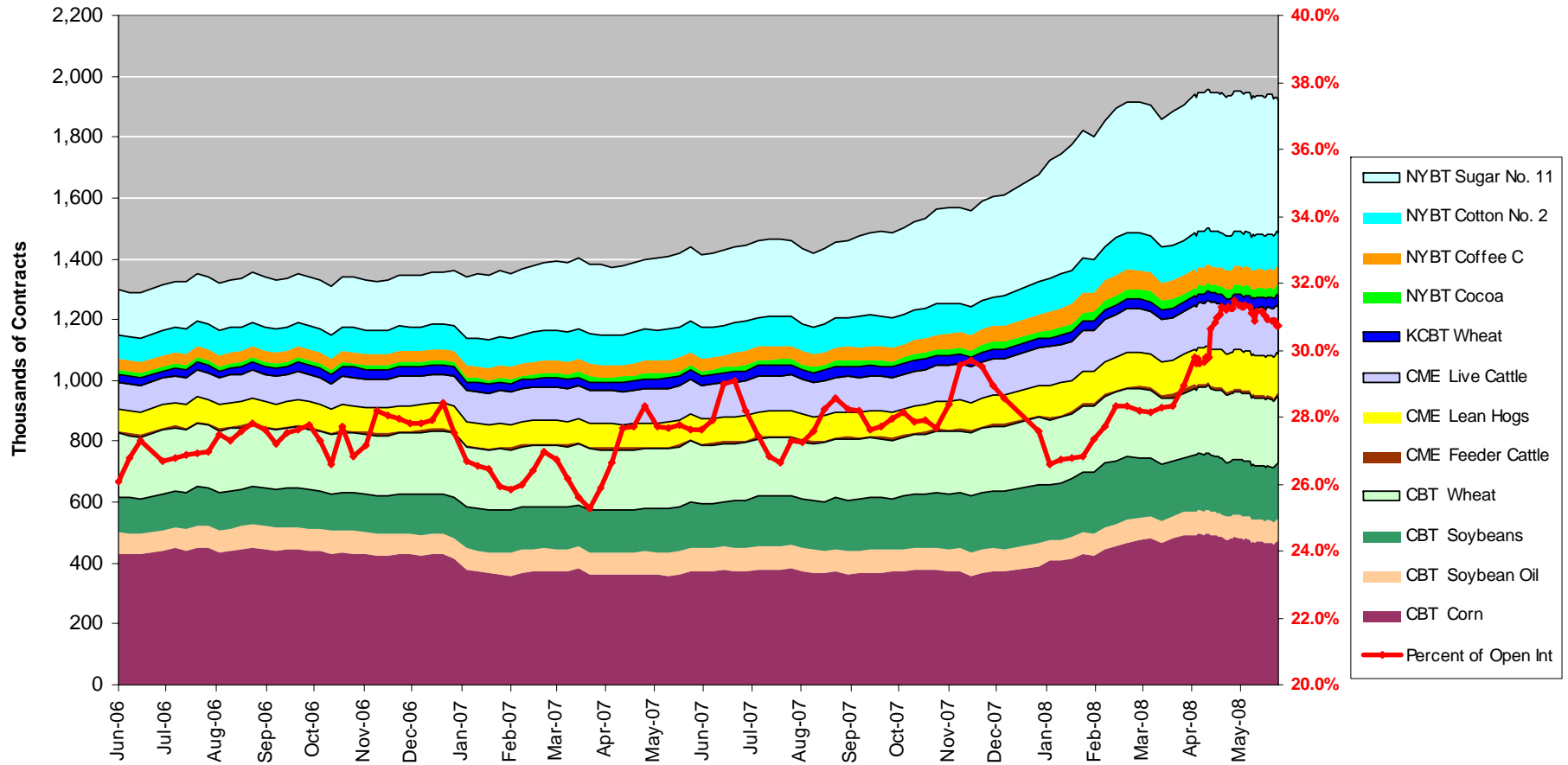
Index Traders' Net Long Positions for COT Supplemental Commodities

All Futures and Options (Delta Adjusted) Combined on 4/8/08



Commodity Index Trading In Agricultural Markets

June 2006 to June 2008



Special Call to Swap Dealers

- Report the notional value of all outstanding OTC commodity index transactions.
 - Notional value for each index and sub-index.
- Report the futures equivalent positions for each commodity resulting from:
 - Commodity index transactions.
 - Single-commodity swaps.
- Report OTC counterparty positions meeting threshold reporting levels.

Enhanced Large Trader Reporting For ICE Futures Europe's Energy Contracts Linked to U.S. Prices

- Daily reports.
- All futures months.
- Enhanced trader identification.
- Seamless integration into the CFTC's surveillance system.
- Notification by ICE Futures Europe when traders exceed position accountability levels.