

NYMEX/COMEX Exchange Open Interest Report - Monthly

	Commodity	Open Interest JUN 2017	Open Interest JUN 2016	% CHG	Open Interest MAY 2017	% CHG
Commodities and Alternative Investments Futures						
COCOA TAS	CJ	1	29	-96.6%	1	0.0%
COFFEE	KT	0	3	-100.0%	0	-
COTTON	TT	2	4	-50.0%	6	-66.7%
SUGAR 11	YO	2	12	-83.3%	7	-71.4%
Energy Futures						
CRUDE OIL PHY	CL	2,182,905	1,750,691	24.7%	2,218,532	-1.6%
CRUDE OIL	WS	1,693	4,912	-65.5%	1,694	-0.1%
MINY WTI CRUDE OIL	QM	6,289	3,076	104.5%	5,531	13.7%
BRENT OIL LAST DAY	BZ	133,961	169,497	-21.0%	132,727	0.9%
HEATING OIL PHY	HO	418,127	378,361	10.5%	380,704	9.8%
HTG OIL	BH	275	3,446	-92.0%	246	11.8%
MINY HTG OIL	QH	1	1	0.0%	0	-
RBOB PHY	RB	404,791	387,931	4.3%	381,600	6.1%
MINY RBOB GAS	QU	0	0	0.0%	0	-
NATURAL GAS	HP	128,697	118,102	9.0%	131,846	-2.4%
LTD NAT GAS	HH	372,587	282,263	32.0%	402,859	-7.5%
MINY NATURAL GAS	QG	1,578	2,609	-39.5%	1,898	-16.9%
PJM MONTHLY	JM	2,668	9,356	-71.5%	2,860	-6.7%
NATURAL GAS PHY	NG	1,340,513	1,054,914	27.1%	1,530,334	-12.4%
RBOB GAS	RT	1,678	2,441	-31.3%	1,056	58.9%
3.5% FUEL OIL CID MED SWA	7D	487	893	-45.5%	550	-11.5%
3.5% FUEL OIL CIF BALMO S	8D	0	0	-	0	-
AEP-DAYTON HUB DAILY	VD	168	238	-29.4%	148	13.5%
AEP-DAYTON HUB MTHLY	VM	490	1,379	-64.5%	560	-12.5%
AEP-DAYTON HUB OFF-PEAK M	VP	350	1,069	-67.3%	400	-12.5%
ALGON CITY GATES NAT GAS	N7	1,224	2,448	-50.0%	1,472	-16.8%
ALGONQUIN CITYGATES BASIS	B4	1,254	2,581	-51.4%	1,434	-12.6%
ANR LOUISIANA BASIS SWAP	ND	0	492	-100.0%	0	-
ANR OKLAHOMA	NE	2,625	5,500	-52.3%	2,835	-7.4%
APPALACHIAN COAL (PHY)	QL	0	25	-100.0%	0	-
ARGUS LLS VS. WTI (ARG) T	E5	9,354	16,343	-42.8%	11,292	-17.2%
ARGUS PROPAN FAR EST INDE	7E	1,794	2,221	-19.2%	1,335	34.4%
ARGUS PROPAN(SAUDI ARAMCO	9N	856	1,247	-31.4%	713	20.1%
AUSTRIALIAN COKE COAL	ALW	678	1,063	-36.2%	726	-6.6%
BRENT BALMO SWAP	J9	150	0	-	0	-
BRENT CALENDAR SWAP	CY	16,069	17,677	-9.1%	16,304	-1.4%
BRENT CFD SWAP	6W	0	0	-	0	-
BRENT FINANCIAL FUTURES	BB	6,462	6,923	-6.7%	13,332	-51.5%
BRENT FINANCIAL FUTURES	MBC	0	30	-100.0%	0	-
BRENT FINANCIAL FUTURES	MDB	60	63	-4.8%	0	-
BRENT OIL LAST DAY	BZL	0	0	0.0%	0	0.0%
BRENT OIL LAST DAY	BZS	0	0	0.0%	0	0.0%
CAISO SP15 EZGNHUB5 MW P	9X	2,600	0	-	3,850	-32.5%
CAISO SP15 EZGNHUB5 PEAK	9Z	1,750	0	-	1,850	-5.4%
CANADIAN LIGHT SWEET OIL	CIL	3,639	11,078	-67.2%	4,539	-19.8%
CENTERPOINT BASIS SWAP	PW	14,112	22,188	-36.4%	14,867	-5.1%
CENTERPOINT EAST INDEX	II	0	0	-	0	-
CENTER POINT NAT GAS FIXED PRICE	DAC	0	0	-	0	-
CHICAGO ETHANOL SWAP	CU	42,037	57,609	-27.0%	49,360	-14.8%
CHICAGO ULSD (PLATTS) SWA	4C	0	21	-100.0%	0	-

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CHICAGO ULSD PL VS HO SPR	5C	1,234	1,423	-13.3%	1,400	-11.9%
CHICAGO UNL GAS PL VS RBO	3C	21	607	-96.5%	24	-12.5%
CIG BASIS	CI	35,794	52,232	-31.5%	38,010	-5.8%
CIG ROCKIES NG INDEX SWA	Z8	0	0	-	0	-
CINERGY HUB OFF-PEAK MONT	EJ	120	508	-76.4%	124	-3.2%
CINERGY HUB PEAK MONTH	EM	288	386	-25.4%	288	0.0%
CIN HUB 5MW D AH O PK	K2	319,280	316,480	0.9%	342,600	-6.8%
CIN HUB 5MW D AH PK	H5	15,971	21,038	-24.1%	17,522	-8.9%
CIN HUB 5MW REAL TIME O P	H4	575,992	720,824	-20.1%	590,344	-2.4%
CIN HUB 5MW REAL TIME PK	H3	46,653	50,274	-7.2%	48,051	-2.9%
COAL SWAP	ACM	175	90	94.4%	305	-42.6%
COAL SWAP	SSI	0	30	-100.0%	0	-
COLUMB GULF MAINLINE NG B	5Z	11,718	32,924	-64.4%	12,915	-9.3%
COLUMBIA GULF MAIN NAT G	L2	0	1,836	-100.0%	0	-
COLUMBIA GULF NAT GAS FIXED PRICE	DCE	0	0	-	0	-
COLUMBIA GULF ONSHORE	GL	8,648	22,797	-62.1%	10,058	-14.0%
CONWAY NATURAL GASOLINE (OPIS) SWAP	8L	1,001	745	34.4%	863	16.0%
CONWAY NORMAL BUTANE (OPIS) SWAP	8M	4,012	330	1,115.8%	4,167	-3.7%
CONWAY PROPANE 5 DECIMALS SWAP	8K	17,475	16,399	6.6%	16,078	8.7%
CRUDE OIL	CHB	0	0	-	0	-
CRUDE OIL	LPS	17,100	19,410	-11.9%	17,950	-4.7%
CRUDE OIL OUTRIGHTS	37	0	0	-	0	-
CRUDE OIL OUTRIGHTS	42	110	12	816.7%	113	-2.7%
CRUDE OIL OUTRIGHTS	CC5	360	0	-	180	100.0%
CRUDE OIL OUTRIGHTS	CSN	0	0	-	0	-
CRUDE OIL OUTRIGHTS	CSW	820	0	-	780	5.1%
CRUDE OIL OUTRIGHTS	DBL	150	400	-62.5%	200	-25.0%
CRUDE OIL OUTRIGHTS	FE	0	0	-	0	-
CRUDE OIL OUTRIGHTS	GSW	0	0	-	0	0.0%
CRUDE OIL OUTRIGHTS	HTT	31,310	2,712	1,054.5%	28,845	8.5%
CRUDE OIL OUTRIGHTS	LSW	210	0	-	0	-
CRUDE OIL OUTRIGHTS	SSW	90	0	-	120	-25.0%
CRUDE OIL OUTRIGHTS	WCC	6,305	13,273	-52.5%	7,800	-19.2%
CRUDE OIL OUTRIGHTS	WCW	10,345	0	-	6,500	59.2%
CRUDE OIL PHY	CLL	0	0	0.0%	0	0.0%
CRUDE OIL SPRDS	38	0	0	-	0	-
CRUDE OIL SPRDS	WTT	29,183	7,470	290.7%	27,178	7.4%
CRUDE OIL TRADE AT MARKER SINGAPORE	CLS	0	0	0.0%	0	0.0%
DAILY PJM	AOR	10,656	10,848	-1.8%	9,960	7.0%
DAILY PJM	IDO	16,968	27,864	-39.1%	13,920	21.9%
DAILY PJM	NOC	24,192	13,536	78.7%	13,200	83.3%
DAILY PJM	PAP	1,125	875	28.6%	1,315	-14.4%
DAILY PJM	PEO	12,800	22,160	-42.2%	12,000	6.7%
DAILY PJM	PNO	140,320	59,448	136.0%	125,568	11.7%
DAILY PJM	PNP	5,485	2,680	104.7%	5,777	-5.1%
DAILY PJM	PWO	89,600	80,008	12.0%	82,880	8.1%
DAILY PJM	PWP	6,550	4,095	60.0%	5,122	27.9%
DAILY PJM	WOR	24,384	36,480	-33.2%	24,720	-1.4%
DAILY PJM	ZAO	15,360	39,088	-60.7%	14,400	6.7%
DAILY PJM	ZGO	18,808	17,408	8.0%	10,080	86.6%
DAILY PJM	ZJO	11,040	3,088	257.5%	2,400	360.0%
DATED BRENT (PLATTS) DAILY SWAP	7G	0	0	-	0	-
DATED TO FRONTLINE BRENT	FY	10,515	10,128	3.8%	9,430	11.5%

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Energy Futures						
DEMARCO INDEX FUTURE	DI	0	800	-100.0%	0	-
DEMARCO SWING SWAP	DT	0	0	-	0	-
DIESEL 10P BRG FOB RDM VS	7X	0	0	-	0	-
DIESEL10PPM BARG VS ICE LS	LSE	0	0	-	0	-
DLY GAS EURO-BOB OXY	GBR	0	0	-	0	-
DOMINION TRAN INC - APP I	IH	2,920	9,203	-68.3%	2,920	0.0%
DOMINION TRANSMISSION INC	PG	50,272	48,024	4.7%	53,558	-6.1%
DUBAI CRUDE OIL BALMO	BI	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	DC	19,015	2,521	654.3%	15,795	20.4%
DY EURO 3.5% FUEL OI RDA	FOR	0	0	-	0	-
EASTERN RAIL DELIVERY CSX	QX	691	2,232	-69.0%	1,125	-38.6%
EAST/WEST FUEL OIL SPREAD	EW	714	328	117.7%	894	-20.1%
EIA FLAT TAX ONHWAY DIESE	A5	4,212	5,024	-16.2%	4,728	-10.9%
ELEC ERCOT DLY OFF PK	R4	0	0	-	0	-
ELEC ERCOT DLY PEAK	I7	0	42	-100.0%	0	-
ELEC ERCOT DLY PEAK	N1	0	0	-	0	-
ELEC ERCOT DLY PEAK	R1	0	0	-	0	-
ELEC ERCOT OFF PEAK	O1	0	0	-	0	-
ELEC FINSETTLED	47	2,274	2,804	-18.9%	2,384	-4.6%
ELEC FINSETTLED	49	0	745	-100.0%	0	-
ELEC MISO PEAK	4L	4,040	745	442.3%	215	1,779.1%
ELEC MISO PEAK	55	592	1,612	-63.3%	680	-12.9%
ELEC NYISO OFF-PEAK	4M	70,200	13,765	410.0%	0	-
ELEC NYISO OFF-PEAK	58	11,076	29,796	-62.8%	12,644	-12.4%
ELECTRICITY OFF PEAK	46	41,909	51,544	-18.7%	43,869	-4.5%
ELECTRICITY OFF PEAK	4P	0	0	-	0	-
ELECTRICITY OFF PEAK	50	0	13,765	-100.0%	0	-
ELEC WEST POWER OFF-PEAK	MDA	200	0	-	1,550	-87.1%
ELEC WEST POWER PEAK	MDC	0	0	-	0	0.0%
EL PASO PERMIAN INDEX SWA	IL	0	620	-100.0%	0	-
EMMISSIONS	CPL	0	0	-	0	-
ERCOT HOUSTON Z MCPE 5MW PEAK SWAP	I1	1,680	0	-	420	300.0%
ERCOT NORTH ZMCPE 5MW OFFPEAK	I8	3,840	480	700.0%	0	-
ERCOT NORTH ZMCPE 5MW OFFPEAK SWAP	I6	0	11,925	-100.0%	14,720	-100.0%
ERCOT NORTH ZMCPE 5MW PEAK	I5	1,680	889	89.0%	420	300.0%
ETHANOL T2 FOB ROTT INCL DUTY SWAP	Z1	4,965	3,142	58.0%	3,778	31.4%
EU LOW SULPHUR GASOIL CRACK	LSC	0	0	-	0	-
EURO 1% FUEL OIL NEW BALM	KX	0	0	-	8	-100.0%
EURO 3.5% FUEL OIL RDAM B	KR	336	262	28.2%	633	-46.9%
EURO 3.5% FUEL OIL SPREAD	FK	1,257	859	46.3%	1,731	-27.4%
EURO-DENOMINATED PETRO PROD	IBE	0	0	-	0	-
EURO-DENOMINATED PETRO PROD	NCP	0	0	-	60	-100.0%
EURO GASOIL 10 CAL SWAP	GT	0	0	-	0	-
EURO GASOIL 10PPM VS ICE	ET	298	635	-53.1%	235	26.8%
EUROPE 1% FUEL OIL NWE CA	UF	133	332	-59.9%	206	-35.4%
EUROPE 1% FUEL OIL RDAM C	UH	10	72	-86.1%	16	-37.5%
EUROPE 3.5% FUEL OIL MED	UI	530	989	-46.4%	594	-10.8%
EUROPE 3.5% FUEL OIL RDAM	UV	11,162	8,761	27.4%	11,099	0.6%
EUROPEAN GASOIL (ICE)	7F	1,311	3,578	-63.4%	1,973	-33.6%
EUROPEAN NAPHTHA BALMO	KZ	657	166	295.8%	288	128.1%
EUROPEAN NAPHTHA CRACK SPR	EN	11,947	9,518	25.5%	11,788	1.3%
EUROPE DATED BRENT SWAP	UB	4	3,215	-99.9%	8	-50.0%
EUROPE JET KERO NWE CALSW	UJ	53	23	130.4%	60	-11.7%

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Energy Futures						
EUROPE NAPHTHA CALSWAP	UN	2,652	1,614	64.3%	2,758	-3.8%
EURO PROPANE CIF ARA SWA	PS	1,247	1,726	-27.8%	1,158	7.7%
FL GAS ZONE 3 NAT GAS IND	Q9	0	8,310	-100.0%	0	-
FLORIDA GAS ZONE3 BASIS S	FP	0	1,282	-100.0%	0	-
FREIGHT MARKETS	FLP	854	1,081	-21.0%	830	2.9%
FUEL OIL CRACK VS ICE	FO	21,002	19,723	6.5%	21,825	-3.8%
FUEL OIL NWE CRACK VS ICE	FI	0	165	-100.0%	0	-
FUEL OIL (PLATS) CAR CM	1W	31	119	-73.9%	42	-26.2%
FUEL OIL (PLATS) CAR CN	1X	0	75	-100.0%	0	-
FUELOIL SWAP:CARGOES VS.B	FS	1,320	1,305	1.1%	1,015	30.0%
GAS EURO-BOB OXY NWE BARGES	7H	6,022	7,145	-15.7%	6,436	-6.4%
GAS EURO-BOB OXY NWE BARGES CRK	7K	32,729	28,514	14.8%	32,736	0.0%
GASOIL 0.1 BRGS FOB VS IC	6V	0	0	-	0	-
GASOIL 0.1 CARGOES CIF NE	TW	0	0	-	0	-
GASOIL 0.1 CIF MED BALMO	X6	0	0	-	0	-
GASOIL 0.1 CIF MED SWAP	Z4	0	20	-100.0%	0	-
GASOIL 0.1CIF MED VS ICE	Z5	35	5	600.0%	40	-12.5%
GASOIL 0.1 CIF NWE VS ISE	TU	0	0	-	0	-
GASOIL 0.1 CIF VS ICE GAS	8W	0	0	-	0	-
GASOIL 0.1 CRG CIF NW VS	4V	0	0	-	0	-
GASOIL 0.1 RDAM BRGS VS I	WQ	155	65	138.5%	130	19.2%
GASOIL 0.1 ROTTERDAM BARG	VL	40	0	-	20	100.0%
GASOIL 10P CRG CIF NW VS	3V	0	0	-	0	-
GASOIL 10PPM CARGOES CIF	TY	0	0	-	0	-
GASOIL 10PPM VS ICE SWAP	TP	811	522	55.4%	860	-5.7%
GASOIL BULLET SWAP	BG	30	0	-	0	-
GASOIL CALENDAR SWAP	GX	68	154	-55.8%	75	-9.3%
GASOIL CRACK SPREAD CALEN	GZ	24,157	17,991	34.3%	21,434	12.7%
GASOIL MINI CALENDAR SWAP	QA	391	801	-51.2%	413	-5.3%
GASOLINE UP-DOWN BALMO SW	1K	0	0	-	0	-
GC ULSD VS GC JET SPREAD	VV	0	0	-	0	-
GROUP THREE ULSD (PLATTS)	A7	175	0	-	200	-12.5%
GRP THREE ULSD(PLT)VS HEA	A6	8,542	6,270	36.2%	7,879	8.4%
GRP THREE UNL GS (PLT) VS	A8	2,920	2,974	-1.8%	3,430	-14.9%
GULF COAST 3% FUEL OIL BA	VZ	2,243	192	1,068.2%	1,208	85.7%
GULF COAST GASOLINE CLNDR	GS	0	0	-	0	-
GULF COAST JET FUEL CLNDR	GE	897	1,129	-20.5%	989	-9.3%
GULF COAST JET VS NYM 2 H	ME	35,112	43,392	-19.1%	34,519	1.7%
GULF COAST NO.6 FUEL OIL	MF	49,079	50,157	-2.1%	47,100	4.2%
GULF COAST NO.6 FUEL OIL	MG	4,212	7,435	-43.3%	4,550	-7.4%
GULF COAST ULSD CALENDAR	LY	3,159	4,440	-28.9%	3,523	-10.3%
GULF COAST ULSD CRACK SPR	GY	2,243	6,395	-64.9%	2,628	-14.6%
HEATING OIL BALMO CLNDR S	1G	150	0	-	210	-28.6%
HEATING OIL CRCK SPRD BAL	1H	0	0	-	0	-
HEATING OIL PHY	HOL	0	0	0.0%	0	0.0%
HEATING OIL VS ICE GASOIL	HA	0	0	-	0	-
HENRY HUB BASIS SWAP	HB	22,392	52,035	-57.0%	37,010	-39.5%
HENRY HUB INDEX SWAP FUTU	IN	20,917	26,407	-20.8%	30,066	-30.4%
HENRY HUB SWAP	NN	1,263,496	1,389,951	-9.1%	1,258,976	0.4%
HENRY HUB SWING FUTURE	SN	0	0	-	0	-
HOUSTON SHIP CHANNEL BASI	NH	22,052	31,992	-31.1%	22,682	-2.8%
HOUSTON SHIP CHANNEL INDE	IP	0	0	-	0	-
HUSTN SHIP CHNL PIPE SWP	XJ	1,087	3,425	-68.3%	1,459	-25.5%

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Energy Futures						
ICE BRENT DUBAI SWAP	DB	47,104	1,465	3,115.3%	46,167	2.0%
IN DELIVERY MONTH EUA	6T	10,598	48,850	-78.3%	10,598	0.0%
INDIANA MISO	FAD	28,600	13,000	120.0%	26,240	9.0%
INDIANA MISO	FDM	0	0	-	0	-
INDIANA MISO	FTD	3,744	6,528	-42.6%	6,240	-40.0%
INDIANA MISO	FTM	0	27,530	-100.0%	0	-
INDIANA MISO	PDD	2,140	898	138.3%	1,882	13.7%
INDIANA MISO	PDM	0	22	-100.0%	0	-
INDIANA MISO	PTD	448	420	6.7%	315	42.2%
INDIANA MISO	PTM	0	0	-	0	-
INDONESIAN COAL	MCC	0	45	-100.0%	0	-
ISO NEW ENGLAND OFF-PEAK	KI	98	434	-77.4%	112	-12.5%
ISO NEW ENGLAND PK LMP	NI	119	469	-74.6%	136	-12.5%
JAPAN C&F NAPHTHA CRACK S	JB	2,182	666	227.6%	1,522	43.4%
JAPAN C&F NAPHTHA SWAP	JA	2,018	1,990	1.4%	2,387	-15.5%
JAPAN NAPHTHA BALMO SWAP	E6	98	0	-	360	-72.8%
JET AV FUEL (P) CAR FM ICE GAS SWAP	1V	31	43	-27.9%	20	55.0%
JET BARGES VS ICE GASOIL	JR	0	2	-100.0%	0	-
JET CIF NWE VS ICE	JC	533	485	9.9%	481	10.8%
JET FUEL BRG FOB RDM VS I	9Q	0	0	-	5	-100.0%
JET FUEL CRG CIF NEW VS I	6X	0	0	-	10	-100.0%
JET FUEL UP-DOWN BALMO CL	1M	6,349	1,150	452.1%	7,220	-12.1%
LA CARB DIESEL (OPIS)	LX	13	117	-88.9%	26	-50.0%
LA CARB DIESEL (OPIS) SWA	KL	335	1,440	-76.7%	360	-6.9%
LA CARBOB GASOLINE(OPIS)S	JL	650	825	-21.2%	425	52.9%
LA JET FUEL VS NYM NO 2 H	MQ	0	503	-100.0%	0	-
LA JET (OPIS) SWAP	JS	2,935	2,960	-0.8%	2,815	4.3%
LLS (ARGUS) CALENDAR SWAP	XA	0	0	-	0	-
LLS (ARGUS) VS WTI SWAP	WJ	22,334	39,593	-43.6%	25,061	-10.9%
MARS (ARGUS) VS WTI SWAP	YX	8,033	15,117	-46.9%	9,989	-19.6%
MARS (ARGUS) VS WTI TRD M	YV	18,660	8,642	115.9%	20,545	-9.2%
MARS BLEND CRUDE OIL	MB	1,700	4,099	-58.5%	2,366	-28.1%
MCCLOSKEY ARA ARGS COAL	MTF	67,657	117,953	-42.6%	69,664	-2.9%
MCCLOSKEY RCH BAY COAL	MFF	10,943	17,834	-38.6%	11,798	-7.2%
MGF FUT	MGF	26	76	-65.8%	34	-23.5%
MGN1 SWAP FUT	MGN	494	581	-15.0%	514	-3.9%
MICHCON NG INDEX SWAP	Y8	0	0	-	0	-
MICHIGAN BASIS	NF	8,917	10,583	-15.7%	9,577	-6.9%
MICHIGAN MISO	HMO	133,920	210,784	-36.5%	151,560	-11.6%
MICHIGAN MISO	HMW	8,650	13,948	-38.0%	9,860	-12.3%
MINI GAS EUROBOB OXY NWE ARGS BALMO	MEB	891	371	140.2%	593	50.3%
MINI RBOB V. EBOBARG NWE BRGS BALMO	MXR	420	0	-	943	-55.5%
MINI RBOB V. EBOB(ARGUS) NWE BRGS	MXB	3,704	1,712	116.4%	3,958	-6.4%
MJB FUT	MJB	0	0	-	0	-
MJC FUT	MJC	605	359	68.5%	255	137.3%
MNC FUT	MNC	5,213	3,834	36.0%	4,949	5.3%
MONT BELVIEU ETHANE 5 DECIMAL	C0	77,569	76,937	0.8%	79,548	-2.5%
MONT BELVIEU ETHANE OPIS BALMO	8C	100	60	66.7%	247	-59.5%
MONT BELVIEU LDH PROPANE 5 DECIMAL	B0	106,922	149,359	-28.4%	109,668	-2.5%
MONT BELVIEU LDH PROPANE OPIS BALMO	8O	1,074	2,145	-49.9%	1,110	-3.2%
MONT BELVIEU NATURAL GASOLINE 5 DEC	7Q	10,733	18,075	-40.6%	10,723	0.1%
MONT BELVIEU NATURAL GASOLINE BALMO	R0	217	380	-42.9%	50	334.0%
MONT BELVIEU NORMAL BUTANE 5 DECIMAL	D0	40,184	33,224	20.9%	40,814	-1.5%

NYMEX/COMEX Exchange Open Interest Report - Monthly

	Commodity	Open Interest JUN 2017	Open Interest JUN 2016	% CHG	Open Interest MAY 2017	% CHG
Energy Futures						
MONT BELVIEU NORMAL BUTANE BALMO	8J	347	1,288	-73.1%	378	-8.2%
NAT GAS BASIS SWAP	SGW	0	0	-	0	-
NAT GAS BASIS SWAP	TZ6	9,793	14,536	-32.6%	10,513	-6.8%
NATURAL GAS	HBI	0	0	-	0	-
NATURAL GAS	XIC	36	0	-	40	-10.0%
NATURAL GAS	XSC	0	0	-	0	-
NATURAL GAS FIXED PRICE SWAP FUTURES	CFS	0	736	-100.0%	0	-
NATURAL GAS FIXED PRICE SWAP FUTURES	DSF	540	3,436	-84.3%	720	-25.0%
NATURAL GAS FIXED PRICE SWAP FUTURES	MFS	0	736	-100.0%	0	-
NATURAL GAS FIXED PRICE SWAP FUTURES	PFS	0	132	-100.0%	0	-
NATURAL GAS FIXED PRICE SWAP FUTURES	WFS	0	166	-100.0%	0	-
NATURAL GAS FIXED PRICE SWAP FUTURES	Z5P	0	0	-	0	-
NATURAL GAS FIXED PRICE SWAP FUTURES	ZTS	0	24	-100.0%	0	-
NATURAL GAS INDEX	TZI	612	4,990	-87.7%	736	-16.8%
NATURAL GAS PEN SWP	NP	239,811	323,334	-25.8%	235,078	2.0%
NEPOOL CNCTCT 5MW D AH O	P3	2,769	16,621	-83.3%	3,161	-12.4%
NEPOOL CONECTIC 5MW D AH	P2	148	889	-83.4%	170	-12.9%
NEPOOL INTR HUB 5MW D AH	H2	601,513	361,593	66.4%	616,777	-2.5%
NEPOOL INTR HUB 5MW D AH	U6	43,616	23,510	85.5%	43,596	0.0%
NEPOOL NE MASS 5MW D AH O	P8	0	0	-	0	-
NEPOOL NE MASS 5MW D AH P	P7	0	535	-100.0%	0	-
NEPOOL NEW HAMP 5MW D AH	U2	0	0	-	0	-
NEPOOL NEW HAMP 5MW D AH	U3	0	0	-	0	-
NEPOOL RHD ISLD 5MW D AH	U4	740	6,679	-88.9%	850	-12.9%
NEPOOL RHODE IL 5MW D AH	U5	13,845	103,831	-86.7%	15,805	-12.4%
NEPOOL SE MASS 5MW D AH O	P5	0	0	-	0	-
NEPOOL SE MASS 5MW D AH P	P4	0	0	-	0	-
NEPOOL W CNT MASS 5MW D A	L9	5,538	39,924	-86.1%	6,322	-12.4%
NEPOOL W CNTR M 5MW D AH	R6	296	3,693	-92.0%	340	-12.9%
NEW ENGLAND HUB PEAK DAIL	CE	1,499	2,422	-38.1%	957	56.6%
NEW YORK ETHANOL SWAP	EZ	995	1,375	-27.6%	815	22.1%
NEW YORK HUB ZONE G PEAK	GN	2,537	2,563	-1.0%	1,001	153.4%
NEW YORK HUB ZONE J PEAK	JN	1,531	1,771	-13.6%	693	120.9%
NGPL MID-CONTINENT	NL	27,036	40,498	-33.2%	27,876	-3.0%
NGPL MIDCONTINENT INDEX	IW	0	4,861	-100.0%	0	-
NGPL MIDCONTINENT SWING S	PX	0	620	-100.0%	0	-
NGPL TEX/OK	PD	31,155	53,700	-42.0%	31,825	-2.1%
NGPL TEXOK INDEX	OI	0	60	-100.0%	0	-
N ILLINOIS HUB DAILY	UD	294	208	41.3%	216	36.1%
N ILLINOIS HUB MTHLY	UM	140	380	-63.2%	160	-12.5%
NO 2 UP-DOWN SPREAD CALEN	UT	1,960	22	8,809.1%	2,210	-11.3%
NORTEN NATURAL GAS DEMAR	PE	2,540	2,262	12.3%	2,612	-2.8%
NORTEN NATURAL GAS VENTU	PF	3,412	4,760	-28.3%	3,800	-10.2%
NORTHERN ILLINOIS OFF-PEA	UO	0	560	-100.0%	0	-
NORTHWEST ROCKIES BASIS S	NR	55,234	89,927	-38.6%	57,810	-4.5%
N ROCKIES PIPE SWAP	XR	365	668	-45.4%	395	-7.6%
NY1% VS GC SPREAD SWAP	VR	5,264	6,850	-23.2%	4,924	6.9%
NY 2.2% FUEL OIL (PLATTS	Y3	0	220	-100.0%	0	-
NY 3.0% FUEL OIL (PLATTS	H1	1,125	700	60.7%	1,250	-10.0%
NY HARBOR 1% FUEL OIL BAL	VK	0	0	-	0	-
NY HARBOR HEAT OIL SWP	MP	9,994	15,096	-33.8%	9,896	1.0%
NY HARBOR LOW SULPUR GAS 1000MBBL	NLS	1,135	2,506	-54.7%	1,665	-31.8%
NY HARBOR RESIDUAL FUEL 1	MM	4,160	5,962	-30.2%	4,850	-14.2%

NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity	Open Interest JUN 2017	Open Interest JUN 2016	% CHG	Open Interest MAY 2017	% CHG
Energy Futures					
NY HARBOR RESIDUAL FUEL C	ML	0	-	0	-
NYH NO 2 CRACK SPREAD CAL	HK	7,823	-49.4%	8,394	-6.8%
NY H OIL PLATTS VS NYMEX	YH	0	-	0	-
NYISO A	KA	0	-100.0%	0	-
NYISO A OFF-PEAK	KB	0	-100.0%	0	-
NYISO CAPACITY	LHV	294	308.3%	315	-6.7%
NYISO CAPACITY	NNC	1,322	-38.4%	1,490	-11.3%
NYISO CAPACITY	NRS	1,538	-43.9%	1,553	-1.0%
NYISO G	KG	0	-100.0%	0	-
NYISO G OFF-PEAK	KH	0	-100.0%	0	-
NYISO J	KJ	1,041	-75.7%	1,151	-9.6%
NYISO J OFF-PEAK	KK	210	-72.9%	240	-12.5%
NYISO ZONE A 5MW D AH O P	K4	110,790	-60.1%	123,510	-10.3%
NYISO ZONE A 5MW D AH PK	K3	9,990	-8.8%	10,390	-3.8%
NYISO ZONE C 5MW D AH O P	A3	0	-100.0%	0	-
NYISO ZONE C 5MW D AH PK	Q5	110	-95.1%	110	0.0%
NYISO ZONE G 5MW D AH O P	D2	517,501	58.5%	410,021	26.2%
NYISO ZONE G 5MW D AH PK	T3	26,012	12.1%	22,607	15.1%
NYISO ZONE J 5MW D AH O P	D4	288,821	115.0%	346,221	-16.6%
NYISO ZONE J 5MW D AH PK	D3	15,474	32.9%	17,849	-13.3%
NY JET FUEL (PLATTS) HEAT OIL SWAP	1U	0	-	0	-
NYMEX ALUMINUM FUTURES	AN	730	-40.3%	880	-17.0%
NYMEX ULSD VS NYMEX HO	UY	0	-100.0%	0	-
NY ULSD (ARGUS) VS HEATING OIL	7Y	1,265	-1.6%	1,501	-15.7%
ONEOK OKLAHOMA NG BASIS	8X	1,106	-66.4%	1,200	-7.8%
ONTARIO POWER SWAPS	OFD	960	-56.5%	1,200	-20.0%
ONTARIO POWER SWAPS	OFM	24,010	-76.4%	27,690	-13.3%
ONTARIO POWER SWAPS	OPD	140	-22.2%	90	55.6%
ONTARIO POWER SWAPS	OPM	630	-83.5%	850	-25.9%
PANHANDLE BASIS SWAP FUTU	PH	28,458	-38.8%	30,605	-7.0%
PANHANDLE INDEX SWAP FUTU	IV	0	-100.0%	0	-
PANHANDLE PIPE SWAP	XH	864	-	864	0.0%
PERMIAN BASIS SWAP	PM	15,567	-2.6%	16,737	-7.0%
PETROCHEMICALS	22	32	-17.9%	92	-65.2%
PETROCHEMICALS	32	90	66.7%	92	-2.2%
PETROCHEMICALS	8I	3,764	126.2%	3,355	12.2%
PETROCHEMICALS	91	437	-6.4%	410	6.6%
PETROCHEMICALS	HPE	0	-100.0%	0	-
PETROCHEMICALS	LPE	0	-	0	-
PETROCHEMICALS	MAC	0	-100.0%	0	-
PETROCHEMICALS	MAE	20	-85.2%	10	100.0%
PETROCHEMICALS	MAS	10	-96.6%	20	-50.0%
PETROCHEMICALS	MBE	1,315	-63.0%	1,490	-11.7%
PETROCHEMICALS	MNB	3,309	11.8%	2,740	20.8%
PETROCHEMICALS	MPS	10	-	10	0.0%
PETRO CRCKS & SPRDS ASIA	STI	32	-57.3%	0	-
PETRO CRCKS & SPRDS ASIA	STR	0	-100.0%	0	-
PETRO CRCKS & SPRDS ASIA	STS	890	-	150	493.3%
PETRO CRCKS & SPRDS NA	CRB	206	-35.2%	194	6.2%
PETRO CRCKS & SPRDS NA	EXR	2,162	15.2%	3,025	-28.5%
PETRO CRCKS & SPRDS NA	FOC	2,518	-18.1%	2,545	-1.1%
PETRO CRCKS & SPRDS NA	GBB	1,180	67.4%	200	490.0%
PETRO CRCKS & SPRDS NA	GCC	25	-91.7%	75	-66.7%

NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity		Open Interest JUN 2017	Open Interest JUN 2016	% CHG	Open Interest MAY 2017	% CHG
Energy Futures						
PETRO CRCKS & SPRDS NA	GCI	4,281	2,937	45.8%	4,562	-6.2%
PETRO CRCKS & SPRDS NA	GCM	42	17	147.1%	0	-
PETRO CRCKS & SPRDS NA	GCU	19,145	26,386	-27.4%	18,699	2.4%
PETRO CRCKS & SPRDS NA	GFC	0	0	-	50	-100.0%
PETRO CRCKS & SPRDS NA	HOB	14,797	15,728	-5.9%	13,745	7.7%
PETRO CRCKS & SPRDS NA	KSD	75	0	-	75	0.0%
PETRO CRCKS & SPRDS NA	MFR	0	30	-100.0%	0	-
PETRO CRCKS & SPRDS NA	NFG	23	100	-77.0%	0	-
PETRO CRCKS & SPRDS NA	NYF	225	300	-25.0%	300	-25.0%
PETRO CRCKS & SPRDS NA	NYH	0	300	-100.0%	0	-
PETRO CRCKS & SPRDS NA	RBB	15,563	18,707	-16.8%	16,369	-4.9%
PETRO CRCKS & SPRDS NA	RVG	15,777	15,417	2.3%	17,602	-10.4%
PETRO CRCKS & SPRDS NA	SF3	11	15	-26.7%	4	175.0%
PETRO CRK&SPRD EURO	1NB	3,299	3,831	-13.9%	3,074	7.3%
PETRO CRK&SPRD EURO	1ND	0	0	-	0	-
PETRO CRK&SPRD EURO	43	258	69	273.9%	310	-16.8%
PETRO CRK&SPRD EURO	BFR	0	45	-100.0%	0	-
PETRO CRK&SPRD EURO	BOB	5,381	5,616	-4.2%	5,328	1.0%
PETRO CRK&SPRD EURO	EOB	49	97	-49.5%	59	-16.9%
PETRO CRK&SPRD EURO	EPN	596	604	-1.3%	637	-6.4%
PETRO CRK&SPRD EURO	EVC	6,105	4,693	30.1%	6,482	-5.8%
PETRO CRK&SPRD EURO	FBT	0	100	-100.0%	0	-
PETRO CRK&SPRD EURO	FVB	0	0	-	0	-
PETRO CRK&SPRD EURO	GCB	64	0	-	275	-76.7%
PETRO CRK&SPRD EURO	GOC	106	123	-13.8%	92	15.2%
PETRO CRK&SPRD EURO	LSU	0	0	-	0	-
PETRO CRK&SPRD EURO	MGB	10	77	-87.0%	20	-50.0%
PETRO CRK&SPRD EURO	MUD	390	200	95.0%	573	-31.9%
PETRO CRK&SPRD EURO	NBB	20	0	-	25	-20.0%
PETRO CRK&SPRD EURO	NOB	1,481	844	75.5%	1,404	5.5%
PETRO CRK&SPRD EURO	SFB	0	40	-100.0%	0	-
PETRO CRK&SPRD EURO	SFC	0	0	-	0	-
PETROLEUM PRODUCTS	D44	0	0	-	0	-
PETROLEUM PRODUCTS	D45	0	0	-	0	-
PETROLEUM PRODUCTS	D46	0	30	-100.0%	0	-
PETROLEUM PRODUCTS	D64	0	0	-	0	-
PETROLEUM PRODUCTS	D65	0	0	-	0	-
PETROLEUM PRODUCTS	EWB	0	0	-	0	-
PETROLEUM PRODUCTS	EWG	4,316	500	763.2%	4,430	-2.6%
PETROLEUM PRODUCTS	MBS	0	10	-100.0%	0	-
PETROLEUM PRODUCTS	MGS	0	0	-	20	-100.0%
PETROLEUM PRODUCTS	MHE	0	30	-100.0%	0	-
PETROLEUM PRODUCTS	MME	20	0	-	20	0.0%
PETROLEUM PRODUCTS	MPE	100	85	17.6%	100	0.0%
PETROLEUM PRODUCTS	VU	262	295	-11.2%	95	175.8%
PETROLEUM PRODUCTS ASIA	E6M	26	0	-	34	-23.5%
PETROLEUM PRODUCTS ASIA	MJN	2,587	1,519	70.3%	2,446	5.8%
PETROLEUM PRODUCTS ASIA	MSB	0	0	-	0	-
PETRO OUTRIGHT EURO	0A	0	0	-	0	-
PETRO OUTRIGHT EURO	0B	85	305	-72.1%	65	30.8%
PETRO OUTRIGHT EURO	0C	0	30	-100.0%	0	-
PETRO OUTRIGHT EURO	0D	6,585	8,020	-17.9%	6,922	-4.9%
PETRO OUTRIGHT EURO	0E	394	513	-23.2%	338	16.6%

NYMEX/COMEX Exchange Open Interest Report - Monthly

	Commodity	Open Interest JUN 2017	Open Interest JUN 2016	% CHG	Open Interest MAY 2017	% CHG
Energy Futures						
PETRO OUTRIGHT EURO	0F	2,352	2,241	5.0%	2,680	-12.2%
PETRO OUTRIGHT EURO	1T	53	5	960.0%	60	-11.7%
PETRO OUTRIGHT EURO	33	94	173	-45.7%	116	-19.0%
PETRO OUTRIGHT EURO	5L	80	170	-52.9%	77	3.9%
PETRO OUTRIGHT EURO	63	0	40	-100.0%	0	-
PETRO OUTRIGHT EURO	6L	0	0	-	0	-
PETRO OUTRIGHT EURO	7I	100	42	138.1%	121	-17.4%
PETRO OUTRIGHT EURO	7P	0	0	-	0	-
PETRO OUTRIGHT EURO	7R	463	190	143.7%	223	107.6%
PETRO OUTRIGHT EURO	88	0	0	-	0	-
PETRO OUTRIGHT EURO	CBB	0	0	-	0	-
PETRO OUTRIGHT EURO	CGB	0	0	-	0	-
PETRO OUTRIGHT EURO	CPB	118	47	151.1%	110	7.3%
PETRO OUTRIGHT EURO	EFF	10	50	-80.0%	0	-
PETRO OUTRIGHT EURO	EFM	43	50	-14.0%	77	-44.2%
PETRO OUTRIGHT EURO	ENS	95	288	-67.0%	80	18.8%
PETRO OUTRIGHT EURO	ESB	0	0	-	0	-
PETRO OUTRIGHT EURO	EWN	1,228	416	195.2%	1,257	-2.3%
PETRO OUTRIGHT EURO	FBD	0	0	-	0	-
PETRO OUTRIGHT EURO	MBB	230	50	360.0%	30	666.7%
PETRO OUTRIGHT EURO	MBN	3,342	4,207	-20.6%	2,744	21.8%
PETRO OUTRIGHT EURO	SMU	40	40	0.0%	40	0.0%
PETRO OUTRIGHT EURO	T0	473	328	44.2%	536	-11.8%
PETRO OUTRIGHT EURO	ULB	0	0	-	0	-
PETRO OUTRIGHT EURO	V0	235	175	34.3%	320	-26.6%
PETRO OUTRIGHT EURO	W0	0	0	-	0	-
PETRO OUTRIGHT EURO	X0	0	0	-	0	-
PETRO OUTRIGHT EURO	Y0	0	0	-	0	-
PETRO OUTRIGHT NA	FCB	96	465	-79.4%	204	-52.9%
PETRO OUTRIGHT NA	FOB	0	0	-	0	-
PETRO OUTRIGHT NA	FOM	10	0	-	0	-
PETRO OUTRIGHT NA	GBA	0	0	-	0	-
PETRO OUTRIGHT NA	GUD	0	0	-	0	-
PETRO OUTRIGHT NA	JE	420	270	55.6%	150	180.0%
PETRO OUTRIGHT NA	JET	3,201	2,955	8.3%	4,600	-30.4%
PETRO OUTRIGHT NA	JTB	0	0	-	300	-100.0%
PETRO OUTRIGHT NA	MBL	158	151	4.6%	175	-9.7%
PETRO OUTRIGHT NA	MEN	371	235	57.9%	606	-38.8%
PETRO OUTRIGHT NA	MEO	8,953	11,254	-20.4%	12,473	-28.2%
PETRO OUTRIGHT NA	MFD	62	180	-65.6%	25	148.0%
PETRO OUTRIGHT NA	MMF	122	402	-69.7%	153	-20.3%
PETRO OUTRIGHT NA	NYT	0	100	-100.0%	0	-
PETRO OUTRIGHT NA	XER	0	0	-	0	-
PJM AD HUB 5MW REAL TIME	V3	580,202	1,080,874	-46.3%	621,050	-6.6%
PJM AD HUB 5MW REAL TIME	Z9	30,216	58,500	-48.3%	32,064	-5.8%
PJM AECO DA OFF-PEAK	X1	0	42,120	-100.0%	3,528	-100.0%
PJM AECO DA PEAK	Y1	0	2,295	-100.0%	198	-100.0%
PJM APS ZONE DA OFF-PEAK	W4	0	8,259	-100.0%	0	-
PJM APS ZONE DA PEAK	S4	0	447	-100.0%	0	-
PJM ATSI ELEC	MOD	74,490	23,400	218.3%	76,450	-2.6%
PJM ATSI ELEC	MPD	4,030	1,275	216.1%	4,140	-2.7%
PJM BGE DA OFF-PEAK	R3	32,760	37,440	-12.5%	33,152	-1.2%
PJM BGE DA PEAK	E3	1,785	2,040	-12.5%	1,807	-1.2%

NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity		Open Interest JUN 2017	Open Interest JUN 2016	% CHG	Open Interest MAY 2017	% CHG
Energy Futures						
PJM COMED 5MW D AH O PK	D9	37,245	242,260	-84.6%	52,925	-29.6%
PJM COMED 5MW D AH PK	D8	2,015	14,900	-86.5%	2,895	-30.4%
PJM DAILY	JD	1,054	858	22.8%	730	44.4%
PJM DAYTON DA OFF-PEAK	R7	181,828	161,705	12.4%	192,428	-5.5%
PJM DAYTON DA PEAK	D7	14,778	21,285	-30.6%	15,678	-5.7%
PJM DUQUESNE 5MW D AH PK	D5	0	0	-	0	-
PJM DUQUS 5MW D AH O PK	D6	0	0	-	0	-
PJM JCPL DA OFF-PEAK	F2	0	46,800	-100.0%	3,920	-100.0%
PJM JCPL DA PEAK	J2	0	2,550	-100.0%	220	-100.0%
PJM NI HUB 5MW REAL TIME	B3	50,341	41,568	21.1%	54,625	-7.8%
PJM NI HUB 5MW REAL TIME	B6	1,213,032	1,094,757	10.8%	1,301,673	-6.8%
PJM NILL DA OFF-PEAK	L3	1,114,621	665,961	67.4%	1,229,949	-9.4%
PJM NILL DA PEAK	N3	53,072	36,139	46.9%	57,452	-7.6%
PJM OFF-PEAK LMP SWAP FUT	JP	790	2,804	-71.8%	832	-5.0%
PJM PECO ZONE5MW PEAK CAL MO DAY AH	4N	0	0	-	0	-
PJM PEPKO DA OFF-PEAK	Q8	0	0	-	0	-
PJM PPL DA OFF-PEAK	F5	0	35,789	-100.0%	0	-
PJM PPL DA PEAK	L5	0	1,937	-100.0%	0	-
PJM PSEG DA OFF-PEAK	W6	117,000	140,400	-16.7%	118,960	-1.6%
PJM PSEG DA PEAK	L6	5,100	5,100	0.0%	5,100	0.0%
PJM WES HUB PEAK LMP 50 M	4S	0	0	-	0	-
PJM WESTH DA OFF-PEAK	E4	695,302	1,183,356	-41.2%	769,502	-9.6%
PJM WESTHDA PEAK	J4	41,711	64,620	-35.5%	43,246	-3.5%
PJM WESTH RT OFF-PEAK	N9	2,630,382	3,484,564	-24.5%	2,549,398	3.2%
PJM WESTH RT PEAK	L1	149,835	200,716	-25.3%	152,654	-1.8%
PLASTICS	PGP	1,441	1,781	-19.1%	1,427	1.0%
PREMIUM UNLD 10P FOB MED	3G	115	320	-64.1%	100	15.0%
PREMIUM UNLEAD 10PPM FOB	8G	20	97	-79.4%	65	-69.2%
PREM UNL GAS 10PPM RDAM FOB BALMO	7N	0	0	-	0	-
PREM UNL GAS 10PPM RDAM FOB SWAP	7L	5	29	-82.8%	11	-54.5%
PROPANE NON-LDH MB (OPIS) BALMO SWP	1S	311	736	-57.7%	45	591.1%
PROPANE NON-LDH MT. BEL (OPIS) SWP	1R	25,383	30,079	-15.6%	25,284	0.4%
RBOB CALENDAR SWAP	RL	10,821	14,292	-24.3%	10,980	-1.4%
RBOB CRACK SPREAD	RM	1,648	3,466	-52.5%	1,831	-10.0%
RBOB CRACK SPREAD BALMO S	1E	0	0	-	0	-
RBOB GASOLINE BALMO CLNDR	1D	619	294	110.5%	1,704	-63.7%
RBOB PHY	RBL	0	0	0.0%	0	0.0%
RBOB (PLATTS) CAL SWAP	RY	0	0	-	0	-
RBOB SPREAD (PLATTS) SWAP	RI	19	70	-72.9%	21	-9.5%
RBOB UP-DOWN CALENDAR SWA	RV	0	0	-	0	-
RBOB VS HEATING OIL SWAP	RH	2,848	2,956	-3.7%	3,417	-16.7%
ROCKIES KERN OPAL - NW IN	IR	0	736	-100.0%	0	-
SAN JUAN BASIS SWAP	NJ	28,440	36,327	-21.7%	30,390	-6.4%
SAN JUAN PIPE SWAP	XX	0	0	-	0	-
SINGAPORE 180CST BALMO	BS	60	38	57.9%	70	-14.3%
SINGAPORE 380CST BALMO	BT	116	155	-25.2%	251	-53.8%
SINGAPORE 380CST FUEL OIL	SE	12,636	7,959	58.8%	13,768	-8.2%
SINGAPORE FUEL 180CST CAL	UA	1,831	1,921	-4.7%	2,099	-12.8%
SINGAPORE FUEL OIL SPREAD	SD	1,596	1,829	-12.7%	1,891	-15.6%
SINGAPORE GASOIL	MTB	30	95	-68.4%	120	-75.0%
SINGAPORE GASOIL	MTS	10,002	6,092	64.2%	10,181	-1.8%
SINGAPORE GASOIL	STL	0	0	-	0	-
SINGAPORE GASOIL	STZ	700	180	288.9%	600	16.7%

NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity		Open Interest JUN 2017	Open Interest JUN 2016	% CHG	Open Interest MAY 2017	% CHG
Energy Futures						
SINGAPORE GASOIL CALENDAR	MSG	379	0	-	530	-28.5%
SINGAPORE GASOIL SWAP	SG	17,975	10,279	74.9%	17,920	0.3%
SINGAPORE GASOIL VS ICE	GA	20,035	6,685	199.7%	24,185	-17.2%
SINGAPORE JET KERO BALMO	BX	24	0	-	155	-84.5%
SINGAPORE JET KERO GASOIL	RK	6,090	2,900	110.0%	5,620	8.4%
SINGAPORE JET KEROSENE SW	KS	2,488	1,736	43.3%	2,824	-11.9%
SINGAPORE JET KERO VS. GASOIL BALMO	ZO	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEADED BALMO	1P	0	428	-100.0%	536	-100.0%
SINGAPORE MOGAS 92 UNLEADED SWP	1N	13,320	10,911	22.1%	12,719	4.7%
SINGAPORE NAPHTHA BALMO	KU	0	0	-	0	-
SINGAPORE NAPHTHA SWAP	SP	0	0	-	0	-
SING FUEL	MSD	0	0	-	5	-100.0%
SOCAL BASIS SWAP	NS	0	0	-	0	-
SOCAL PIPE SWAP	XN	0	3,360	-100.0%	0	-
SONAT BASIS SWAP FUTURE	SZ	368	3,189	-88.5%	428	-14.0%
SOUTHERN NAT LA NAT GAS	M8	0	0	-	0	-
SOUTH STAR TEX OKLHM KNS	8Z	216	756	-71.4%	232	-6.9%
Sumas Basis Swap	NK	8,754	11,342	-22.8%	8,276	5.8%
SUMAS NAT GAS PLATTS FIXED PRICE	DVS	368	1,313	-72.0%	428	-14.0%
TC2 ROTTERDAM TO USAC 37K	TM	0	0	-	0	-
TC5 RAS TANURA TO YOKOHAM	TH	0	5	-100.0%	0	-
TCO BASIS SWAP	TC	21,082	34,001	-38.0%	22,396	-5.9%
TCO NG INDEX SWAP	Q1	0	1,712	-100.0%	0	-
TENN 800 LEG NAT GAS INDE	L4	0	248	-100.0%	0	-
TENNESSEE 500 LEG BASIS S	NM	246	1,526	-83.9%	486	-49.4%
TENNESSEE 800 LEG NG BASI	6Z	246	1,044	-76.4%	306	-19.6%
TENNESSEE ZONE 0 BASIS SW	NQ	850	1,700	-50.0%	910	-6.6%
Tetco ELA Basis	TE	0	0	-	0	-
TETCO M-3 INDEX	IX	4,284	10,612	-59.6%	5,152	-16.8%
Tetco STX Basis	TX	1,282	2,778	-53.9%	1,372	-6.6%
TEXAS EASTERN ZONE M-3 BA	NX	15,199	26,310	-42.2%	17,059	-10.9%
TEXAS GAS ZONE1 NG BASIS	9F	9,864	14,868	-33.7%	10,540	-6.4%
TRANSCO ZONE 1 NG BASIS	8E	0	0	-	0	-
Transco Zone 3 Basis	CZ	5,611	8,038	-30.2%	5,941	-5.6%
TRANSCO ZONE 3 NG INDEX S	Y6	5,202	0	-	6,256	-16.8%
TRANSCO ZONE4 BASIS SWAP	TR	18,370	33,297	-44.8%	19,936	-7.9%
TRANSCO ZONE 4 NAT GAS IN	B2	0	217	-100.0%	465	-100.0%
TRANSCO ZONE 6 BASIS SWAP	NZ	5,879	4,741	24.0%	6,659	-11.7%
TRANSCO ZONE 6 INDEX	IT	1,224	2,990	-59.1%	1,472	-16.8%
TRANSCO ZONE 6 PIPE SWAP	XZ4	0	0	-	0	-
UCM FUT	UCM	152	111	36.9%	144	5.6%
ULSD 10PPM CIF MED BALMO	X7	0	0	-	0	-
ULSD 10PPM CIF MED SWAP	Z6	0	38	-100.0%	0	-
ULSD 10PPM CIF MED VS ICE	Z7	66	87	-24.1%	27	144.4%
ULSD 10PPM CIF VS ICE GAS	7V	0	0	-	0	-
ULSD UP-DOWN BALMO SWP	1L	1,690	4,875	-65.3%	3,330	-49.2%
UP DOWN GC ULSD VS NMX HO	LT	45,726	68,752	-33.5%	43,177	5.9%
USGC UNL 87 CRACK SPREAD	RU	0	0	-	0	-
VENTURA NAT GAS PLATTS FIXED PRICE	DVA	0	0	-	0	-
WAHA BASIS	NW	8,699	19,189	-54.7%	9,029	-3.7%
WAHA INDEX SWAP FUTURE	IY	0	5,104	-100.0%	0	-
WESTERN RAIL DELIVERY PRB	QP	645	3,445	-81.3%	1,050	-38.6%
WTI-BRENT BULLET SWAP	BY	904	0	-	904	0.0%

NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity		Open Interest JUN 2017	Open Interest JUN 2016	% CHG	Open Interest MAY 2017	% CHG
Energy Futures						
WTI-BRENT CALENDAR SWAP	BK	37,091	71,841	-48.4%	38,668	-4.1%
WTI CALENDAR	CS	122,965	130,267	-5.6%	127,996	-3.9%
WTS (ARGUS) VS WTI SWAP	FF	49,875	25,623	94.6%	47,397	5.2%
WTS (ARGUS) VS WTI TRD MT	FH	1,280	2,795	-54.2%	1,050	21.9%
Energy Options						
12 MO GASOIL CAL SWAP SPR	GXZ	230	0	-	0	-
1 MO GASOIL CAL SWAP SPR	GXA	0	100	-100.0%	0	-
APPALACHIAN COAL	6K	0	0	-	0	-
BRENT CALENDAR SWAP	BA	11,706	44,351	-73.6%	12,972	-9.8%
BRENT OIL LAST DAY	BE	2,735	16,506	-83.4%	2,635	3.8%
BRENT OIL LAST DAY	BZO	61,909	31,064	99.3%	53,271	16.2%
BRENT OIL LAST DAY	OS	21,324	38,822	-45.1%	22,228	-4.1%
COAL API2 INDEX	CLA	4,972	24,547	-79.7%	4,707	5.6%
COAL API2 INDEX	CQA	20	33,925	-99.9%	570	-96.5%
COAL API2 INDEX	MTC	0	150	-100.0%	0	-
COAL API4 INDEX	RLA	0	100	-100.0%	0	-
COAL API4 INDEX	RQA	0	120	-100.0%	0	-
COAL SWAP	CPF	0	425	-100.0%	40	-100.0%
COAL SWAP	RPF	335	947	-64.6%	625	-46.4%
CRUDE OIL 1MO	WA	659,030	634,050	3.9%	672,427	-2.0%
CRUDE OIL APO	AO	285,317	290,153	-1.7%	288,593	-1.1%
CRUDE OIL CALNDR STRIP	6F	0	0	-	0	-
CRUDE OIL OUTRIGHTS	AH	150	1,250	-88.0%	150	0.0%
CRUDE OIL OUTRIGHTS	DBP	0	1,470	-100.0%	0	-
CRUDE OIL PHY	CD	0	0	0.0%	0	0.0%
CRUDE OIL PHY	LC	67,673	70,779	-4.4%	68,479	-1.2%
CRUDE OIL PHY	LO	2,913,760	2,742,776	6.2%	2,814,296	3.5%
CRUDE OIL PHY	LO1	3,027	2,060	46.9%	7,308	-58.6%
CRUDE OIL PHY	LO2	734	368	99.5%	1,406	-47.8%
CRUDE OIL PHY	LO3	123	0	-	340	-63.8%
CRUDE OIL PHY	LO4	0	15	-100.0%	912	-100.0%
CRUDE OIL PHY	LO5	0	2	-100.0%	0	-
DAILY CRUDE OIL	DNM	0	0	-	0	-
ELEC FINSETTLED	PML	0	65	-100.0%	0	-
ELEC MISO PEAK	9T	0	1,800	-100.0%	0	-
ELECTRICITY OFF PEAK	N9P	0	0	-	0	-
ETHANOL	CE1	0	0	-	0	0.0%
ETHANOL	CE3	300	25	1,100.0%	300	0.0%
ETHANOL SWAP	CVR	10,297	13,266	-22.4%	9,256	11.2%
ETHANOL SWAP	GVR	2,443	2,907	-16.0%	2,682	-8.9%
EURO-DENOMINATED PETRO PROD	EFB	0	0	-	0	-
EURO-DENOMINATED PETRO PROD	NWE	0	0	-	0	-
EUROPEAN JET KEROSENE NWE (PLATTS) AVG PRC	30	0	60	-100.0%	0	-
GASOIL CRACK SPREAD AVG PRICE OPTIONS	3U	0	0	-	0	-
GASOLINE	GCE	0	456	-100.0%	0	-
HEATING OIL CRACK OPTIONS	CH	100	0	-	0	-
HEATING OIL CRK SPD AVG PRICE OPTIONS	3W	0	0	-	0	-
HEATING OIL PHY	LB	1,145	234	389.3%	1,242	-7.8%
HEATING OIL PHY	OH	61,482	68,691	-10.5%	49,270	24.8%
HENRY HUB FINANCIAL LAST	E7	9,549	11,093	-13.9%	10,315	-7.4%
HO 1 MONTH CLNDR OPTIONS	FA	0	600	-100.0%	0	0.0%
HUSTN SHIP CHNL PIPE SWP	PK	0	0	-	0	-

NYMEX/COMEX Exchange Open Interest Report - Monthly

	Commodity	Open Interest JUN 2017	Open Interest JUN 2016	% CHG	Open Interest MAY 2017	% CHG
Energy Options						
LLS CRUDE OIL	WJO	8,850	9,540	-7.2%	9,575	-7.6%
MCCLOSKEY ARA ARGS COAL	MTO	1,400	840	66.7%	1,160	20.7%
MCCLOSKEY RCH BAY COAL	MFO	0	1,260	-100.0%	0	-
NATURAL GAS	G10	0	0	-	0	-
NATURAL GAS 12 M CSO FIN	G7	0	0	-	0	-
NATURAL GAS 1 M CSO FIN	G4	124,650	5,750	2,067.8%	112,550	10.8%
NATURAL GAS 2 M CSO FIN	G2	2,150	0	-	1,900	13.2%
NATURAL GAS 3 M CSO FIN	G3	40,075	49,990	-19.8%	31,300	28.0%
NATURAL GAS 5 M CSO FIN	G5	0	0	-	0	-
NATURAL GAS 6 M CSO FIN	G6	700	0	-	0	-
NATURAL GAS OPTION ON CALENDAR STRP	6J	7,578	14,986	-49.4%	6,078	24.7%
NATURAL GAS PHY	KD	0	0	0.0%	0	0.0%
NATURAL GAS PHY	LN	2,397,867	2,828,050	-15.2%	2,490,841	-3.7%
NATURAL GAS PHY	ON	105,236	154,759	-32.0%	93,551	12.5%
NATURAL GAS PHY	ON1	0	0	-	0	-
NATURAL GAS PHY	ON5	0	0	-	0	-
NG HH 3 MONTH CAL	IC	0	0	-	0	-
N ROCKIES PIPE SWAP	ZR	5,220	6,030	-13.4%	4,680	11.5%
NY HARBOR HEAT OIL SWP	AT	28,284	43,711	-35.3%	28,099	0.7%
NYISO ZONE G 5MW PEAK OPTIONS	9U	10,710	420	2,450.0%	14,910	-28.2%
NYMEX EUROPEAN GASOIL APO	F7	0	2	-100.0%	0	-
NYMEX EUROPEAN GASOIL OPT	F8	0	0	-	0	-
PANHANDLE PIPE SWAP	PU	2,880	0	-	2,880	0.0%
PETROCHEMICALS	4H	2,608	7,619	-65.8%	2,788	-6.5%
PETROCHEMICALS	4I	0	0	-	0	-
PETROCHEMICALS	4J	3,730	3,260	14.4%	4,315	-13.6%
PETROCHEMICALS	4K	0	0	-	0	-
PETROCHEMICALS	CPR	18	495	-96.4%	18	0.0%
PETRO OUTRIGHT EURO	8H	300	25	1,100.0%	300	0.0%
PGE CITYGATE PIPE SWAP	CW	0	0	-	0	-
PJM CALENDAR STRIP	6O	0	0	-	0	-
PJM ELECTRIC	6OO	0	0	-	0	-
PJM MONTHLY	JO	0	0	-	0	-
PJM WES HUB PEAK CAL MTH	6OA	2,930	200	1,365.0%	2,750	6.5%
PJM WES HUB PEAK CAL MTH	JOA	0	10,300	-100.0%	0	-
PJM WES HUB PEAK LMP 50MW	PMA	16,590	1,695	878.8%	17,330	-4.3%
RBOB 1MO CAL SPD OPTIONS	ZA	550	0	-	0	-
RBOB CALENDAR SWAP	RA	1,560	3,254	-52.1%	1,603	-2.7%
RBOB PHY	OB	26,759	34,037	-21.4%	25,620	4.4%
RBOB PHY	RF	25	0	-	2	1,150.0%
ROTTERDAM 3.5%FUEL OIL CL	Q6	300	390	-23.1%	360	-16.7%
SAN JUAN PIPE SWAP	PJ	4,548	5,700	-20.2%	4,096	11.0%
SHORT TERM	U11	0	0	-	0	-
SHORT TERM	U12	0	0	-	0	-
SHORT TERM	U13	0	0	-	0	-
SHORT TERM	U14	0	0	-	0	-
SHORT TERM	U15	0	0	-	0	-
SHORT TERM	U22	0	0	-	0	-
SHORT TERM	U23	0	0	-	0	-
SHORT TERM	U24	0	0	-	0	-
SHORT TERM	U25	0	0	-	0	-
SHORT TERM	U26	0	0	-	0	-
SHORT TERM CRUDE OIL	C02	0	0	-	0	-

NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity		Open Interest JUN 2017	Open Interest JUN 2016	% CHG	Open Interest MAY 2017	% CHG
Energy Options						
SHORT TERM NATURAL GAS	U01	0	400	-100.0%	890	-100.0%
SHORT TERM NATURAL GAS	U02	0	0	-	0	-
SHORT TERM NATURAL GAS	U03	750	0	-	0	-
SHORT TERM NATURAL GAS	U04	0	0	-	0	-
SHORT TERM NATURAL GAS	U05	300	0	-	0	-
SHORT TERM NATURAL GAS	U06	0	0	-	0	-
SHORT TERM NATURAL GAS	U07	0	0	-	0	-
SHORT TERM NATURAL GAS	U08	0	0	-	0	-
SHORT TERM NATURAL GAS	U09	0	0	-	0	-
SHORT TERM NATURAL GAS	U10	0	0	-	0	-
SHORT TERM NATURAL GAS	U16	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	U21	0	0	-	0	-
SHORT TERM NATURAL GAS	U27	0	0	-	0	-
SHORT TERM NATURAL GAS	U28	0	0	-	0	-
SHORT TERM NATURAL GAS	U29	0	0	-	0	-
SHORT TERM NATURAL GAS	U30	0	0	0.0%	0	0.0%
SHORT TERM NATURAL GAS	U31	0	0	-	0	0.0%
SINGAPORE FUEL OIL 180 CS	C5	0	0	-	0	-
SINGAPORE GASOIL CALENDAR	M2	175	300	-41.7%	200	-12.5%
SINGAPORE JET FUEL CALEND	N2	370	1,000	-63.0%	500	-26.0%
SOCAL PIPE SWAP	ZN	0	6,000	-100.0%	0	-
WTI 12 MONTH CALENDAR OPT	WZ	0	0	-	0	-
WTI-BRENT BULLET SWAP	BV	144,280	12,800	1,027.2%	149,227	-3.3%
WTI CRUDE OIL 1 M CSO FI	7A	342,592	463,520	-26.1%	354,990	-3.5%
Metals Futures						
COMEX GOLD	GC	461,608	624,465	-26.1%	443,694	4.0%
NYMEX HOT ROLLED STEEL	HR	13,205	21,910	-39.7%	14,502	-8.9%
NYMEX PLATINUM	PL	71,239	61,191	16.4%	69,007	3.2%
PALLADIUM	PA	34,584	21,690	59.4%	30,760	12.4%
URANIUM	UX	4,988	6,472	-22.9%	4,931	1.2%
COMEX SILVER	SI	201,430	212,393	-5.2%	204,633	-1.6%
COMEX E-Mini GOLD	QO	637	1,596	-60.1%	498	27.9%
COMEX E-Mini SILVER	QI	90	92	-2.2%	129	-30.2%
COMEX COPPER	HG	265,240	166,778	59.0%	250,589	5.8%
COMEX MINY COPPER	QC	242	56	332.1%	164	47.6%
Aluminium MW Trans Prem Platts	AUP	31,724	31,805	-0.3%	33,448	-5.2%
ALUMINUM	A38	10	0	-	20	-50.0%
ALUMINUM	AEP	14,092	5,932	137.6%	14,665	-3.9%
ALUMINUM	ALA	10	0	-	70	-85.7%
ALUMINUM	ALI	292	293	-0.3%	558	-47.7%
ALUMINUM	EDP	7,942	1,116	611.6%	7,293	8.9%
ALUMINUM	MJP	5,122	2,639	94.1%	4,937	3.7%
COPPER	HGS	923	4,761	-80.6%	1,312	-29.6%
E-MICRO GOLD	MGC	5,054	2,677	88.8%	5,299	-4.6%
FERROUS PRODUCTS	BUS	255	405	-37.0%	190	34.2%
FERROUS PRODUCTS	SSF	0	0	-	0	-
GOLD	GPS	0	0	-	0	-

NYMEX/COMEX Exchange Open Interest Report - Monthly

	Commodity	Open Interest JUN 2017	Open Interest JUN 2016	% CHG	Open Interest MAY 2017	% CHG
Metals Futures						
Gold Kilo	GCK	16	119	-86.6%	11	45.5%
IRON ORE 58 CHINA TSI FUTURES	TIC	0	0	-	0	-
IRON ORE 62 CHINA PLATTS FUTURES	PIO	1,752	1,230	42.4%	1,302	34.6%
IRON ORE 62 CHINA TSI FUTURES	TIO	17,669	22,884	-22.8%	19,750	-10.5%
LNDN ZINC	ZNC	50	16	212.5%	20	150.0%
METALS	LED	0	5	-100.0%	0	-
SILVER	SIL	885	533	66.0%	710	24.6%
Metals Options						
COMEX COPPER	HX	2,819	2,786	1.2%	4,000	-29.5%
COMEX GOLD	OG	962,264	1,090,087	-11.7%	923,347	4.2%
COMEX SILVER	SO	102,991	115,283	-10.7%	116,395	-11.5%
COPPER	H4E	0	0	-	0	-
GOLD	OG1	1,888	1,243	51.9%	2,019	-6.5%
GOLD	OG2	473	310	52.6%	648	-27.0%
GOLD	OG3	201	5	3,920.0%	581	-65.4%
GOLD	OG4	0	0	-	1	-100.0%
GOLD	OG5	0	0	-	0	-
IRON ORE 62 CHINA TSI CALL OPTION	ICT	10,241	15,506	-34.0%	12,351	-17.1%
IRON ORE 62 CHINA TSI PUT OPTION	ICT	4,590	16,311	-71.9%	6,640	-30.9%
NYMEX PLATINUM	PO	2,839	3,437	-17.4%	5,350	-46.9%
PALLADIUM	PAO	6,461	4,657	38.7%	3,784	70.7%
SILVER	SO1	0	0	-	241	-100.0%
SILVER	SO2	0	0	-	0	-
SILVER	SO3	0	0	-	6	-100.0%
SILVER	SO4	0	0	-	34	-100.0%
SILVER	SO5	0	0	-	0	-
TOTAL FUTURES GROUP						
Commodities and Alternative Investments Futures		5	48	-89.6%	14	-64.3%
Energy Futures		18,862,986	20,407,824	-7.6%	19,359,428	-2.6%
Metals Futures		1,139,059	1,191,058	-4.4%	1,108,492	2.8%
TOTAL FUTURES		20,002,050	21,598,930	-7.4%	20,467,934	-2.3%



NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity	Open Interest JUN 2017	Open Interest JUN 2016	% CHG	Open Interest MAY 2017	% CHG
TOTAL OPTIONS GROUP					
Energy Options	7,402,346	7,699,510	-3.9%	7,386,537	0.2%
Metals Options	1,094,767	1,249,625	-12.4%	1,075,397	1.8%
TOTAL OPTIONS	8,497,113	8,949,135	-5.1%	8,461,934	0.4%
TOTAL COMBINED					
Commodities and Alternative Investments	5	48	-89.6%	14	-64.3%
Energy	26,265,332	28,107,334	-6.6%	26,745,965	-1.8%
Metals	2,233,826	2,440,683	-8.5%	2,183,889	2.3%
GRAND TOTAL	28,499,163	30,548,065	-6.7%	28,929,868	-1.5%