



## NYMEX/COMEX Exchange Open Interest Report - Monthly

| Commodity  | Open Interest<br>SEP 2017 | Open Interest<br>SEP 2016 | % CHG   | Open Interest<br>AUG 2017 | % CHG   |
|--|---------------------------|---------------------------|---------|---------------------------|---------|
| <b>Commodities and Alternative Investments Futures</b> |                           |                           |         |                           |         |
| COCOA TAS  | 0                         | 36                        | -100.0% | 0                         | -       |
| COFFEE   | 0                         | 4                         | -100.0% | 0                         | -       |
| COTTON   | 3                         | 13                        | -76.9%  | 2                         | 50.0%   |
| SUGAR 11   | 2                         | 14                        | -85.7%  | 2                         | 0.0%    |
| <b>Energy Futures</b>                                  |                           |                           |         |                           |         |
| CRUDE OIL PHY  | 2,466,177                 | 1,897,068                 | 30.0%   | 2,314,685                 | 6.5%    |
| CRUDE OIL  | 3,226                     | 5,379                     | -40.0%  | 5,879                     | -45.1%  |
| MINY WTI CRUDE OIL                                     | 4,212                     | 5,358                     | -21.4%  | 8,208                     | -48.7%  |
| BRENT OIL LAST DAY                                     | 149,502                   | 136,258                   | 9.7%    | 142,194                   | 5.1%    |
| HEATING OIL PHY  | 454,699                   | 388,041                   | 17.2%   | 400,076                   | 13.7%   |
| HTG OIL  | 354                       | 2,598                     | -86.4%  | 323                       | 9.6%    |
| MINY HTG OIL   | 0                         | 0                         | -       | 1                         | -100.0% |
| RBOB PHY   | 393,454                   | 374,459                   | 5.1%    | 417,265                   | -5.7%   |
| MINY RBOB GAS  | 0                         | 0                         | 0.0%    | 0                         | -       |
| NATURAL GAS  | 110,400                   | 103,634                   | 6.5%    | 113,915                   | -3.1%   |
| LTD NAT GAS  | 393,372                   | 281,818                   | 39.6%   | 368,830                   | 6.7%    |
| MINY NATURAL GAS                                       | 1,118                     | 2,038                     | -45.1%  | 1,358                     | -17.7%  |
| PJM MONTHLY  | 2,122                     | 7,118                     | -70.2%  | 2,304                     | -7.9%   |
| NATURAL GAS PHY  | 1,334,262                 | 1,095,675                 | 21.8%   | 1,298,286                 | 2.8%    |
| RBOB GAS   | 2,488                     | 2,680                     | -7.2%   | 1,757                     | 41.6%   |
| 3.5% FUEL OIL CID MED SWA                              | 313                       | 821                       | -61.9%  | 351                       | -10.8%  |
| 3.5% FUEL OIL CIF BALMO S                              | 0                         | 0                         | -       | 5                         | -100.0% |
| AEP-DAYTON HUB DAILY                                   | 180                       | 392                       | -54.1%  | 170                       | 5.9%    |
| AEP-DAYTON HUB MTHLY                                   | 280                       | 1,148                     | -75.6%  | 350                       | -20.0%  |
| AEP-DAYTON HUB OFF-PEAK M                              | 200                       | 868                       | -77.0%  | 250                       | -20.0%  |
| ALGON CITY GATES NAT GAS                               | 488                       | 3,284                     | -85.1%  | 736                       | -33.7%  |
| ALGONQUIN CITYGATES BASIS                              | 702                       | 3,916                     | -82.1%  | 882                       | -20.4%  |
| ANR LOUISIANA BASIS SWAP                               | 0                         | 124                       | -100.0% | 0                         | -       |
| ANR OKLAHOMA   | 1,981                     | 4,304                     | -54.0%  | 2,191                     | -9.6%   |
| APPALACHIAN COAL (PHY)                                 | 0                         | 10                        | -100.0% | 0                         | -       |
| ARGUS LLS VS. WTI (ARG) T                              | 26,810                    | 10,787                    | 148.5%  | 15,567                    | 72.2%   |
| ARGUS PROPAN FAR EST INDE                              | 2,839                     | 1,949                     | 45.7%   | 2,732                     | 3.9%    |
| ARGUS PROPAN(SAUDI ARAMCO                              | 1,010                     | 881                       | 14.6%   | 1,104                     | -8.5%   |
| AUSTRIALIAN COKE COAL                                  | 522                       | 888                       | -41.2%  | 576                       | -9.4%   |
| BRENT BALMO SWAP                                       | 100                       | 200                       | -50.0%  | 0                         | -       |
| BRENT CALENDAR SWAP                                    | 18,451                    | 15,356                    | 20.2%   | 18,899                    | -2.4%   |
| BRENT CFD SWAP   | 0                         | 0                         | -       | 0                         | -       |
| BRENT FINANCIAL FUTURES                                | 6,327                     | 6,704                     | -5.6%   | 6,327                     | 0.0%    |
| BRENT FINANCIAL FUTURES                                | 0                         | 0                         | -       | 0                         | -       |
| BRENT FINANCIAL FUTURES                                | 39                        | 1,085                     | -96.4%  | 0                         | -       |
| BRENT OIL LAST DAY                                     | 0                         | 0                         | 0.0%    | 0                         | 0.0%    |
| BRENT OIL LAST DAY                                     | 0                         | 0                         | 0.0%    | 0                         | 0.0%    |
| CAISO SP15 EZGNHUB5 MW P                               | 0                         | 0                         | -       | 0                         | 0.0%    |
| CAISO SP15 EZGNHUB5 PEAK                               | 550                       | 0                         | -       | 1,750                     | -68.6%  |
| CANADIAN LIGHT SWEET OIL                               | 1,314                     | 11,534                    | -88.6%  | 1,929                     | -31.9%  |
| CENTERPOINT BASIS SWAP                                 | 11,797                    | 23,141                    | -49.0%  | 12,552                    | -6.0%   |
| CENTERPOINT EAST INDEX                                 | 0                         | 244                       | -100.0% | 0                         | -       |
| CENTER POINT NAT GAS FIXED PRICE                       | 0                         | 0                         | -       | 0                         | -       |
| CHICAGO ETHANOL SWAP                                   | 50,827                    | 54,521                    | -6.8%   | 44,868                    | 13.3%   |
| CHICAGO ULSD (PLATTS) SWA                              | 0                         | 12                        | -100.0% | 0                         | -       |

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| <b>Energy Futures</b>               |     |                           |                           |         |                           |        |
| CHICAGO ULSD PL VS HO SPR           | 5C  | 1,132                     | 1,545                     | -26.7%  | 1,281                     | -11.6% |
| CHICAGO UNL GAS PL VS RBO           | 3C  | 12                        | 333                       | -96.4%  | 15                        | -20.0% |
| CIG BASIS                           | CI  | 28,887                    | 54,374                    | -46.9%  | 30,965                    | -6.7%  |
| CIG ROCKIES NG INDEX SWA            | Z8  | 0                         | 0                         | -       | 0                         | -      |
| CINERGY HUB OFF-PEAK MONT           | EJ  | 120                       | 376                       | -68.1%  | 120                       | 0.0%   |
| CINERGY HUB PEAK MONTH              | EM  | 288                       | 344                       | -16.3%  | 288                       | 0.0%   |
| CIN HUB 5MW D AH O PK               | K2  | 230,056                   | 260,456                   | -11.7%  | 294,600                   | -21.9% |
| CIN HUB 5MW D AH PK                 | H5  | 11,121                    | 18,775                    | -40.8%  | 12,729                    | -12.6% |
| CIN HUB 5MW REAL TIME O P           | H4  | 547,240                   | 600,992                   | -8.9%   | 578,840                   | -5.5%  |
| CIN HUB 5MW REAL TIME PK            | H3  | 42,145                    | 46,805                    | -10.0%  | 43,551                    | -3.2%  |
| COAL SWAP                           | ACM | 210                       | 403                       | -47.9%  | 65                        | 223.1% |
| COAL SWAP                           | SSI | 0                         | 35                        | -100.0% | 0                         | -      |
| COLUMB GULF MAINLINE NG B           | 5Z  | 8,022                     | 26,321                    | -69.5%  | 9,192                     | -12.7% |
| COLUMBIA GULF MAIN NAT G            | L2  | 0                         | 732                       | -100.0% | 0                         | -      |
| COLUMBIA GULF NAT GAS FIXED PRICE   | DCE | 0                         | 0                         | -       | 0                         | -      |
| COLUMBIA GULF ONSHORE               | GL  | 4,324                     | 18,749                    | -76.9%  | 5,734                     | -24.6% |
| CONWAY NATURAL GASOLINE (OPIS) SWAP | 8L  | 1,320                     | 800                       | 65.0%   | 1,316                     | 0.3%   |
| CONWAY NORMAL BUTANE (OPIS) SWAP    | 8M  | 3,780                     | 1,585                     | 138.5%  | 3,877                     | -2.5%  |
| CONWAY PROPANE 5 DECIMALS SWAP      | 8K  | 18,892                    | 16,768                    | 12.7%   | 17,250                    | 9.5%   |
| CRUDE OIL                           | CHB | 0                         | 0                         | -       | 0                         | -      |
| CRUDE OIL                           | LPS | 18,090                    | 20,208                    | -10.5%  | 18,135                    | -0.2%  |
| CRUDE OIL OUTRIGHTS                 | 37  | 0                         | 0                         | -       | 0                         | -      |
| CRUDE OIL OUTRIGHTS                 | 42  | 1,578                     | 250                       | 531.2%  | 228                       | 592.1% |
| CRUDE OIL OUTRIGHTS                 | CC5 | 120                       | 0                         | -       | 180                       | -33.3% |
| CRUDE OIL OUTRIGHTS                 | CSN | 0                         | 0                         | -       | 0                         | -      |
| CRUDE OIL OUTRIGHTS                 | CSW | 720                       | 1,065                     | -32.4%  | 810                       | -11.1% |
| CRUDE OIL OUTRIGHTS                 | DBL | 100                       | 200                       | -50.0%  | 325                       | -69.2% |
| CRUDE OIL OUTRIGHTS                 | FE  | 0                         | 0                         | -       | 0                         | -      |
| CRUDE OIL OUTRIGHTS                 | GSW | 0                         | 0                         | -       | 0                         | -      |
| CRUDE OIL OUTRIGHTS                 | HTT | 43,092                    | 10,380                    | 315.1%  | 38,875                    | 10.8%  |
| CRUDE OIL OUTRIGHTS                 | LSW | 915                       | 0                         | -       | 720                       | 27.1%  |
| CRUDE OIL OUTRIGHTS                 | SSW | 75                        | 0                         | -       | 165                       | -54.5% |
| CRUDE OIL OUTRIGHTS                 | WCC | 3,490                     | 11,608                    | -69.9%  | 4,170                     | -16.3% |
| CRUDE OIL OUTRIGHTS                 | WCW | 15,480                    | 0                         | -       | 15,090                    | 2.6%   |
| CRUDE OIL PHY                       | CLL | 0                         | 0                         | 0.0%    | 0                         | 0.0%   |
| CRUDE OIL SPRDS                     | 38  | 0                         | 100                       | -100.0% | 0                         | -      |
| CRUDE OIL SPRDS                     | WTT | 35,343                    | 10,875                    | 225.0%  | 33,358                    | 6.0%   |
| CRUDE OIL TRADE AT MARKER SINGAPORE | CLS | 0                         | 0                         | 0.0%    | 0                         | 0.0%   |
| DAILY PJM                           | AOR | 13,320                    | 8,736                     | 52.5%   | 10,656                    | 25.0%  |
| DAILY PJM                           | IDO | 18,144                    | 17,632                    | 2.9%    | 17,568                    | 3.3%   |
| DAILY PJM                           | NOC | 29,040                    | 12,576                    | 130.9%  | 22,176                    | 31.0%  |
| DAILY PJM                           | PAP | 1,215                     | 805                       | 50.9%   | 1,125                     | 8.0%   |
| DAILY PJM                           | PEO | 12,600                    | 15,320                    | -17.8%  | 12,200                    | 3.3%   |
| DAILY PJM                           | PNO | 147,784                   | 40,104                    | 268.5%  | 133,136                   | 11.0%  |
| DAILY PJM                           | PNP | 5,962                     | 2,044                     | 191.7%  | 5,500                     | 8.4%   |
| DAILY PJM                           | PWO | 88,200                    | 59,024                    | 49.4%   | 85,400                    | 3.3%   |
| DAILY PJM                           | PWP | 5,022                     | 2,690                     | 86.7%   | 5,125                     | -2.0%  |
| DAILY PJM                           | WOR | 26,880                    | 33,984                    | -20.9%  | 23,232                    | 15.7%  |
| DAILY PJM                           | ZAO | 15,120                    | 32,240                    | -53.1%  | 14,640                    | 3.3%   |
| DAILY PJM                           | ZGO | 10,584                    | 17,272                    | -38.7%  | 11,920                    | -11.2% |
| DAILY PJM                           | ZJO | 2,520                     | 2,040                     | 23.5%   | 4,200                     | -40.0% |
| DATED BRENT (PLATTS) DAILY SWAP     | 7G  | 0                         | 80                        | -100.0% | 0                         | -      |
| DATED TO FRONTLINE BRENT            | FY  | 12,065                    | 10,695                    | 12.8%   | 10,675                    | 13.0%  |

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| <b>Energy Futures</b>              |                           |                           |         |                           |         |
| DEMARC INDEX FUTURE                | 0                         | 0                         | -       | 0                         | -       |
| DEMARC SWING SWAP                  | 0                         | 62                        | -100.0% | 0                         | -       |
| DIESEL 10P BRG FOB RDM VS          | 0                         | 0                         | -       | 0                         | -       |
| DIESEL 10PPM BARGES FOB B          | 0                         | 0                         | -       | 0                         | -       |
| DIESEL10PPM BARG VS ICE LS         | 0                         | 0                         | -       | 0                         | -       |
| DLY GAS EURO-BOB OXY               | 0                         | 0                         | -       | 0                         | -       |
| DOMINION TRAN INC - APP I          | 2,920                     | 5,234                     | -44.2%  | 2,920                     | 0.0%    |
| DOMINION TRANSMISSION INC          | 39,591                    | 58,036                    | -31.8%  | 43,119                    | -8.2%   |
| DUBAI CRUDE OIL BALMO              | 0                         | 0                         | -       | 0                         | -       |
| DUBAI CRUDE OIL CALENDAR           | 7,870                     | 1,937                     | 306.3%  | 8,850                     | -11.1%  |
| DY EURO 3.5% FUEL OI RDA           | 0                         | 0                         | -       | 0                         | -       |
| EASTERN RAIL DELIVERY CSX          | 380                       | 2,558                     | -85.1%  | 495                       | -23.2%  |
| EAST/WEST FUEL OIL SPREAD          | 328                       | 200                       | 64.0%   | 466                       | -29.6%  |
| EIA FLAT TAX ONHWAY DIESE          | 3,708                     | 5,133                     | -27.8%  | 3,480                     | 6.6%    |
| ELEC ERCOT DLY OFF PK              | 0                         | 0                         | -       | 0                         | -       |
| ELEC ERCOT DLY PEAK                | 0                         | 42                        | -100.0% | 0                         | -       |
| ELEC ERCOT DLY PEAK                | 0                         | 0                         | -       | 0                         | -       |
| ELEC ERCOT DLY PEAK                | 0                         | 0                         | -       | 0                         | -       |
| ELEC ERCOT OFF PEAK                | 0                         | 0                         | -       | 0                         | -       |
| ELEC FINSETTLED                    | 1,949                     | 2,804                     | -30.5%  | 2,064                     | -5.6%   |
| ELEC FINSETTLED                    | 0                         | 420                       | -100.0% | 0                         | -       |
| ELEC MISO PEAK                     | 3,825                     | 420                       | 810.7%  | 3,940                     | -2.9%   |
| ELEC MISO PEAK                     | 332                       | 1,352                     | -75.4%  | 424                       | -21.7%  |
| ELEC NYISO OFF-PEAK                | 70,200                    | 7,925                     | 785.8%  | 70,200                    | 0.0%    |
| ELEC NYISO OFF-PEAK                | 6,404                     | 25,124                    | -74.5%  | 7,908                     | -19.0%  |
| ELECTRICITY ERCOT PEAK             | 0                         | 0                         | -       | 0                         | -       |
| ELECTRICITY OFF PEAK               | 36,069                    | 51,544                    | -30.0%  | 37,949                    | -5.0%   |
| ELECTRICITY OFF PEAK               | 0                         | 0                         | -       | 0                         | -       |
| ELECTRICITY OFF PEAK               | 0                         | 7,925                     | -100.0% | 0                         | -       |
| ELEC WEST POWER OFF-PEAK           | 0                         | 0                         | -       | 0                         | -       |
| ELEC WEST POWER PEAK               | 0                         | 0                         | -       | 0                         | -       |
| EL PASO PERMIAN INDEX SWA          | 0                         | 0                         | -       | 0                         | -       |
| EMMISSIONS                         | 0                         | 0                         | -       | 0                         | -       |
| ERCOT DAILY 5MW PEAK               | 0                         | 0                         | -       | 180                       | -100.0% |
| ERCOT HOUSTON Z MCPE 5MW PEAK SWAP | 3,880                     | 0                         | -       | 3,880                     | 0.0%    |
| ERCOT NORTH ZMCPE 5MW OFFPEAK      | 0                         | 480                       | -100.0% | 0                         | -       |
| ERCOT NORTH ZMCPE 5MW OFFPEAK SWAP | 21,200                    | 6,005                     | 253.0%  | 21,200                    | 0.0%    |
| ERCOT NORTH ZMCPE 5MW PEAK         | 3,880                     | 441                       | 779.8%  | 3,880                     | 0.0%    |
| ETHANOL T2 FOB ROTT INCL DUTY SWAP | 5,492                     | 2,539                     | 116.3%  | 5,172                     | 6.2%    |
| EU LOW SULPHUR GASOIL CRACK        | 0                         | 0                         | -       | 0                         | -       |
| EURO 1% FUEL OIL NEW BALM          | 0                         | 10                        | -100.0% | 0                         | -       |
| EURO 3.5% FUEL OIL RDAM B          | 279                       | 526                       | -47.0%  | 225                       | 24.0%   |
| EURO 3.5% FUEL OIL SPREAD          | 929                       | 823                       | 12.9%   | 1,169                     | -20.5%  |
| EURO-DENOMINATED PETRO PROD        | 0                         | 0                         | -       | 0                         | -       |
| EURO-DENOMINATED PETRO PROD        | 150                       | 0                         | -       | 24                        | 525.0%  |
| EURO GASOIL 10 CAL SWAP            | 0                         | 0                         | -       | 0                         | -       |
| EURO GASOIL 10PPM VS ICE           | 347                       | 543                       | -36.1%  | 271                       | 28.0%   |
| EUROPE 1% FUEL OIL NWE CA          | 35                        | 584                       | -94.0%  | 37                        | -5.4%   |
| EUROPE 1% FUEL OIL RDAM C          | 3                         | 56                        | -94.6%  | 13                        | -76.9%  |
| EUROPE 3.5% FUEL OIL MED           | 344                       | 914                       | -62.4%  | 374                       | -8.0%   |
| EUROPE 3.5% FUEL OIL RDAM          | 9,000                     | 9,143                     | -1.6%   | 8,567                     | 5.1%    |
| EUROPEAN GASOIL (ICE)              | 1,251                     | 3,517                     | -64.4%  | 1,284                     | -2.6%   |
| EUROPEAN NAPHTHA BALMO             | 250                       | 253                       | -1.2%   | 326                       | -23.3%  |

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| <b>Energy Futures</b>           |     |                           |                           |         |                           |        |
| EUROPEAN NAPHTHA CRACK SPR      | EN  | 11,447                    | 8,437                     | 35.7%   | 12,157                    | -5.8%  |
| EUROPE DATED BRENT SWAP         | UB  | 1,537                     | 1,195                     | 28.6%   | 1,387                     | 10.8%  |
| EUROPE JET KERO NWE CALSW       | UJ  | 66                        | 12                        | 450.0%  | 78                        | -15.4% |
| EUROPE NAPHTHA CALSWAP          | UN  | 2,686                     | 1,887                     | 42.3%   | 2,702                     | -0.6%  |
| EURO PROPANE CIF ARA SWA        | PS  | 1,426                     | 1,714                     | -16.8%  | 1,623                     | -12.1% |
| FL GAS ZONE 3 NAT GAS IND       | Q9  | 0                         | 3,660                     | -100.0% | 0                         | -      |
| FLORIDA GAS ZONE3 BASIS S       | FP  | 0                         | 4,534                     | -100.0% | 0                         | -      |
| FREIGHT MARKETS                 | FLP | 852                       | 1,151                     | -26.0%  | 965                       | -11.7% |
| FUEL OIL CRACK VS ICE           | FO  | 15,985                    | 20,172                    | -20.8%  | 17,729                    | -9.8%  |
| FUEL OIL NWE CRACK VS ICE       | FI  | 0                         | 76                        | -100.0% | 0                         | -      |
| FUEL OIL (PLATS) CAR CM         | 1W  | 12                        | 857                       | -98.6%  | 16                        | -25.0% |
| FUEL OIL (PLATS) CAR CN         | 1X  | 0                         | 48                        | -100.0% | 0                         | -      |
| FUELOIL SWAP:CARGOES VS.B       | FS  | 1,045                     | 1,030                     | 1.5%    | 1,077                     | -3.0%  |
| GAS EURO-BOB OXY NWE BARGES     | 7H  | 4,448                     | 6,068                     | -26.7%  | 5,227                     | -14.9% |
| GAS EURO-BOB OXY NWE BARGES CRK | 7K  | 30,348                    | 24,080                    | 26.0%   | 28,996                    | 4.7%   |
| 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                         | 15                        | -100.0% | 0                         | -      |
| GASOIL 0.1CIF MED VS ICE        | Z5  | 20                        | 95                        | -78.9%  | 25                        | -20.0% |
| GASOIL 0.1 CIF NWE VS ISE       | TU  | 0                         | 10                        | -100.0% | 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  | 130                       | 42                        | 209.5%  | 140                       | -7.1%  |
| GASOIL 0.1 ROTTERDAM BARG       | VL  | 35                        | 25                        | 40.0%   | 30                        | 16.7%  |
| GASOIL 10P CRG CIF NW VS        | 3V  | 0                         | 5                         | -100.0% | 0                         | -      |
| GASOIL 10PPM CARGOES CIF        | TY  | 0                         | 0                         | -       | 0                         | -      |
| GASOIL 10PPM VS ICE SWAP        | TP  | 801                       | 728                       | 10.0%   | 796                       | 0.6%   |
| GASOIL BULLET SWAP              | BG  | 130                       | 0                         | -       | 30                        | 333.3% |
| GASOIL CALENDAR SWAP            | GX  | 38                        | 147                       | -74.1%  | 50                        | -24.0% |
| GASOIL CRACK SPREAD CALEN       | GZ  | 22,833                    | 14,822                    | 54.0%   | 23,260                    | -1.8%  |
| GASOIL MINI CALENDAR SWAP       | QA  | 492                       | 642                       | -23.4%  | 432                       | 13.9%  |
| GASOLINE UP-DOWN BALMO SW       | 1K  | 0                         | 0                         | -       | 0                         | -      |
| GC ULSD VS GC JET SPREAD        | VV  | 0                         | 0                         | -       | 0                         | -      |
| GROUP THREE ULSD (PLATTS)       | A7  | 100                       | 300                       | -66.7%  | 125                       | -20.0% |
| GRP THREE ULSD(PLT)VS HEA       | A6  | 14,023                    | 6,304                     | 122.4%  | 12,649                    | 10.9%  |
| GRP THREE UNL GS (PLT) VS       | A8  | 3,535                     | 2,334                     | 51.5%   | 2,585                     | 36.8%  |
| GULF COAST 3% FUEL OIL BA       | VZ  | 1,607                     | 600                       | 167.8%  | 286                       | 461.9% |
| GULF COAST GASOLINE CLNDR       | GS  | 0                         | 0                         | -       | 0                         | -      |
| GULF COAST JET FUEL CLNDR       | GE  | 866                       | 1,061                     | -18.4%  | 928                       | -6.7%  |
| GULF COAST JET VS NYM 2 H       | ME  | 32,055                    | 40,306                    | -20.5%  | 37,683                    | -14.9% |
| GULF COAST NO.6 FUEL OIL        | MF  | 42,415                    | 58,719                    | -27.8%  | 42,158                    | 0.6%   |
| GULF COAST NO.6 FUEL OIL        | MG  | 2,645                     | 5,740                     | -53.9%  | 3,000                     | -11.8% |
| GULF COAST ULSD CALENDAR        | LY  | 2,718                     | 4,527                     | -40.0%  | 2,433                     | 11.7%  |
| GULF COAST ULSD CRACK SPR       | GY  | 1,960                     | 4,371                     | -55.2%  | 2,530                     | -22.5% |
| HEATING OIL BALMO CLNDR S       | 1G  | 0                         | 0                         | -       | 0                         | -      |
| 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  | 10,404                    | 54,464                    | -80.9%  | 14,514                    | -28.3% |
| HENRY HUB FINANCIAL LAST        | NBP | 18                        | 0                         | -       | 0                         | -      |
| HENRY HUB FINANCIAL LAST        | TTE | 8                         | 0                         | -       | 0                         | -      |
| HENRY HUB INDEX SWAP FUTU       | IN  | 4,148                     | 27,620                    | -85.0%  | 8,147                     | -49.1% |

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|-------------------------------------|-----|---------------------------|---------------------------|---------|---------------------------|---------|
| <b>Energy Futures</b>               |     |                           |                           |         |                           |         |
| HENRY HUB SWAP                      | NN  | 1,200,606                 | 1,312,821                 | -8.5%   | 1,216,460                 | -1.3%   |
| HENRY HUB SWING FUTURE              | SN  | 0                         | 0                         | -       | 0                         | -       |
| HOUSTON SHIP CHANNEL BASI           | NH  | 20,796                    | 27,590                    | -24.6%  | 21,336                    | -2.5%   |
| HOUSTON SHIP CHANNEL INDE           | IP  | 0                         | 0                         | -       | 0                         | -       |
| HUSTN SHIP CHNL PIPE SWP            | XJ  | 0                         | 3,425                     | -100.0% | 357                       | -100.0% |
| ICE BRENT DUBAI SWAP                | DB  | 44,556                    | 8,858                     | 403.0%  | 44,761                    | -0.5%   |
| ICE GASOIL BALMO SWAP               | U9  | 0                         | 0                         | -       | 0                         | -       |
| IN DELIVERY MONTH EUA               | 6T  | 10,598                    | 48,850                    | -78.3%  | 10,598                    | 0.0%    |
| INDIANA MISO                        | FAD | 40,544                    | 15,864                    | 155.6%  | 33,280                    | 21.8%   |
| INDIANA MISO                        | FDM | 0                         | 0                         | -       | 0                         | -       |
| INDIANA MISO                        | FTD | 9,480                     | 5,568                     | 70.3%   | 4,704                     | 101.5%  |
| INDIANA MISO                        | FTM | 0                         | 15,850                    | -100.0% | 0                         | -       |
| INDIANA MISO                        | PDD | 2,198                     | 1,335                     | 64.6%   | 2,018                     | 8.9%    |
| INDIANA MISO                        | PDM | 0                         | 0                         | -       | 0                         | -       |
| INDIANA MISO                        | PTD | 413                       | 357                       | 15.7%   | 588                       | -29.8%  |
| INDIANA MISO                        | PTM | 0                         | 0                         | -       | 0                         | -       |
| INDONESIAN COAL                     | MCC | 0                         | 25                        | -100.0% | 0                         | -       |
| ISO NEW ENGLAND OFF-PEAK            | KI  | 56                        | 320                       | -82.5%  | 70                        | -20.0%  |
| ISO NEW ENGLAND PK LMP              | NI  | 68                        | 364                       | -81.3%  | 85                        | -20.0%  |
| JAPAN C&F NAPHTHA CRACK S           | JB  | 2,264                     | 1,493                     | 51.6%   | 2,020                     | 12.1%   |
| JAPAN C&F NAPHTHA SWAP              | JA  | 1,563                     | 1,778                     | -12.1%  | 1,507                     | 3.7%    |
| JAPAN NAPHTHA BALMO SWAP            | E6  | 86                        | 0                         | -       | 0                         | -       |
| JET AV FUEL (P) CAR FM ICE GAS SWAP | 1V  | 20                        | 85                        | -76.5%  | 25                        | -20.0%  |
| JET BARGES VS ICE GASOIL            | JR  | 0                         | 0                         | -       | 0                         | -       |
| JET CIF NWE VS ICE                  | JC  | 473                       | 479                       | -1.3%   | 475                       | -0.4%   |
| JET FUEL BRG FOB RDM VS I           | 9Q  | 0                         | 0                         | -       | 0                         | -       |
| JET FUEL CRG CIF NEW VS I           | 6X  | 0                         | 0                         | -       | 0                         | -       |
| JET FUEL UP-DOWN BALMO CL           | 1M  | 5,324                     | 4,327                     | 23.0%   | 5,560                     | -4.2%   |
| LA CARB DIESEL (OPIS)               | LX  | 0                         | 78                        | -100.0% | 0                         | -       |
| LA CARB DIESEL (OPIS) SWA           | KL  | 600                       | 1,055                     | -43.1%  | 375                       | 60.0%   |
| LA CARBOB GASOLINE(OPIS)S           | JL  | 550                       | 150                       | 266.7%  | 200                       | 175.0%  |
| LA JET FUEL VS NYM NO 2 H           | MQ  | 0                         | 335                       | -100.0% | 0                         | -       |
| LA JET (OPIS) SWAP                  | JS  | 2,660                     | 2,120                     | 25.5%   | 3,205                     | -17.0%  |
| LLS (ARGUS) CALENDAR SWAP           | XA  | 0                         | 0                         | -       | 0                         | -       |
| LLS (ARGUS) VS WTI SWAP             | WJ  | 17,958                    | 36,057                    | -50.2%  | 19,025                    | -5.6%   |
| MARS (ARGUS) VS WTI SWAP            | YX  | 10,630                    | 10,820                    | -1.8%   | 11,608                    | -8.4%   |
| MARS (ARGUS) VS WTI TRD M           | YV  | 22,417                    | 15,468                    | 44.9%   | 14,224                    | 57.6%   |
| MARS BLEND CRUDE OIL                | MB  | 2,220                     | 1,800                     | 23.3%   | 1,720                     | 29.1%   |
| MCCLOSKEY ARA ARGS COAL             | MTF | 58,543                    | 96,311                    | -39.2%  | 57,586                    | 1.7%    |
| MCCLOSKEY RCH BAY COAL              | MFF | 8,542                     | 21,262                    | -59.8%  | 8,216                     | 4.0%    |
| MGF FUT                             | MGF | 79                        | 10                        | 690.0%  | 85                        | -7.1%   |
| MGN1 SWAP FUT                       | MGN | 409                       | 665                       | -38.5%  | 524                       | -21.9%  |
| MICHCON NG INDEX SWAP               | Y8  | 0                         | 1,220                     | -100.0% | 0                         | -       |
| MICHIGAN BASIS                      | NF  | 6,893                     | 14,748                    | -53.3%  | 7,553                     | -8.7%   |
| MICHIGAN MISO                       | HMO | 104,760                   | 185,088                   | -43.4%  | 98,280                    | 6.6%    |
| MICHIGAN MISO                       | HMW | 6,350                     | 12,518                    | -49.3%  | 6,340                     | 0.2%    |
| MINI GAS EUROBOB OXY NWE ARGS BALMO | MEB | 93                        | 410                       | -77.3%  | 250                       | -62.8%  |
| MINI RBOB V. EBOBARG NWE BRGS BALMO | MXR | 1,000                     | 1,220                     | -18.0%  | 1,085                     | -7.8%   |
| MINI RBOB V. EBOB(ARGUS) NWE BRGS   | MXB | 2,250                     | 2,617                     | -14.0%  | 4,184                     | -46.2%  |
| MJB FUT                             | MJB | 0                         | 0                         | -       | 0                         | -       |
| MJC FUT                             | MJC | 620                       | 493                       | 25.8%   | 455                       | 36.3%   |
| MNC FUT                             | MNC | 4,222                     | 3,864                     | 9.3%    | 4,544                     | -7.1%   |
| MONT BELVIEU ETHANE 5 DECIMAL       | C0  | 74,617                    | 101,783                   | -26.7%  | 75,586                    | -1.3%   |

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|--------------------------------------|-----|---------------------------|---------------------------|---------|---------------------------|---------|
| <b>Energy Futures</b>                |     |                           |                           |         |                           |         |
| MONT BELVIEU ETHANE OPIS BALMO       | 8C  | 150                       | 230                       | -34.8%  | 175                       | -14.3%  |
| MONT BELVIEU LDH PROPANE 5 DECIMAL   | B0  | 111,716                   | 143,035                   | -21.9%  | 113,090                   | -1.2%   |
| MONT BELVIEU LDH PROPANE OPIS BALMO  | 8O  | 1,200                     | 831                       | 44.4%   | 1,643                     | -27.0%  |
| MONT BELVIEU NATURAL GASOLINE 5 DEC  | 7Q  | 10,997                    | 18,756                    | -41.4%  | 9,552                     | 15.1%   |
| MONT BELVIEU NATURAL GASOLINE BALMO  | R0  | 557                       | 75                        | 642.7%  | 117                       | 376.1%  |
| MONT BELVIEU NORMAL BUTANE 5 DECIMAL | D0  | 40,842                    | 36,515                    | 11.8%   | 41,812                    | -2.3%   |
| MONT BELVIEU NORMAL BUTANE BALMO     | 8J  | 246                       | 228                       | 7.9%    | 795                       | -69.1%  |
| NAT GAS BASIS SWAP                   | SGW | 0                         | 0                         | -       | 0                         | -       |
| NAT GAS BASIS SWAP                   | TZ6 | 7,157                     | 14,013                    | -48.9%  | 7,877                     | -9.1%   |
| NATURAL GAS                          | HBI | 0                         | 0                         | -       | 0                         | -       |
| NATURAL GAS                          | XIC | 24                        | 0                         | -       | 28                        | -14.3%  |
| NATURAL GAS                          | XSC | 0                         | 0                         | -       | 0                         | -       |
| NATURAL GAS FIXED PRICE SWAP FUTURES | CFS | 0                         | 368                       | -100.0% | 0                         | -       |
| NATURAL GAS FIXED PRICE SWAP FUTURES | DSF | 0                         | 2,528                     | -100.0% | 180                       | -100.0% |
| NATURAL GAS FIXED PRICE SWAP FUTURES | MFS | 0                         | 368                       | -100.0% | 0                         | -       |
| NATURAL GAS FIXED PRICE SWAP FUTURES | PFS | 0                         | 66                        | -100.0% | 0                         | -       |
| NATURAL GAS FIXED PRICE SWAP FUTURES | WFS | 0                         | 83                        | -100.0% | 0                         | -       |
| NATURAL GAS FIXED PRICE SWAP FUTURES | Z5P | 0                         | 0                         | -       | 0                         | -       |
| NATURAL GAS FIXED PRICE SWAP FUTURES | ZTS | 0                         | 12                        | -100.0% | 0                         | -       |
| NATURAL GAS INDEX                    | TZI | 244                       | 2,818                     | -91.3%  | 368                       | -33.7%  |
| NATURAL GAS PEN SWP                  | NP  | 204,090                   | 285,035                   | -28.4%  | 222,757                   | -8.4%   |
| NEPOOL CNCTCT 5MW D AH O             | P3  | 1,601                     | 12,621                    | -87.3%  | 1,977                     | -19.0%  |
| NEPOOL CONECTIC 5MW D AH             | P2  | 83                        | 674                       | -87.7%  | 106                       | -21.7%  |
| NEPOOL INTR HUB 5MW D AH             | H2  | 545,425                   | 578,345                   | -5.7%   | 573,577                   | -4.9%   |
| NEPOOL INTR HUB 5MW D AH             | U6  | 38,362                    | 34,495                    | 11.2%   | 39,919                    | -3.9%   |
| NEPOOL NE MASS 5MW D AH O            | P8  | 14,040                    | 0                         | -       | 0                         | -       |
| NEPOOL NE MASS 5MW D AH P            | P7  | 765                       | 210                       | 264.3%  | 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  | 415                       | 4,364                     | -90.5%  | 530                       | -21.7%  |
| NEPOOL RHODE IL 5MW D AH             | U5  | 8,005                     | 70,135                    | -88.6%  | 9,885                     | -19.0%  |
| 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  | 3,202                     | 19,572                    | -83.6%  | 3,954                     | -19.0%  |
| NEPOOL W CNTR M 5MW D AH             | R6  | 166                       | 1,978                     | -91.6%  | 212                       | -21.7%  |
| NEW ENGLAND HUB PEAK DAIL            | CE  | 1,848                     | 1,947                     | -5.1%   | 2,679                     | -31.0%  |
| NEW YORK ETHANOL SWAP                | EZ  | 2,385                     | 2,180                     | 9.4%    | 1,750                     | 36.3%   |
| NEW YORK HUB ZONE G PEAK             | GN  | 1,166                     | 2,176                     | -46.4%  | 1,907                     | -38.9%  |
| NEW YORK HUB ZONE J PEAK             | JN  | 913                       | 1,312                     | -30.4%  | 1,535                     | -40.5%  |
| NGPL MID-CONTINENT                   | NL  | 26,592                    | 36,679                    | -27.5%  | 27,184                    | -2.2%   |
| NGPL MIDCONTINENT INDEX              | IW  | 0                         | 1,468                     | -100.0% | 0                         | -       |
| NGPL MIDCONTINENT SWING S            | PX  | 0                         | 0                         | -       | 0                         | -       |
| NGPL TEX/OK                          | PD  | 26,207                    | 44,396                    | -41.0%  | 28,495                    | -8.0%   |
| NGPL TEXOK INDEX                     | OI  | 0                         | 300                       | -100.0% | 0                         | -       |
| N ILLINOIS HUB DAILY                 | UD  | 294                       | 218                       | 34.9%   | 314                       | -6.4%   |
| N ILLINOIS HUB MTHLY                 | UM  | 80                        | 320                       | -75.0%  | 100                       | -20.0%  |
| NO 2 UP-DOWN SPREAD CALEN            | UT  | 674                       | 193                       | 249.2%  | 1,319                     | -48.9%  |
| NORTHEN NATURAL GAS DEMAR            | PE  | 2,332                     | 1,979                     | 17.8%   | 2,400                     | -2.8%   |
| NORTHEN NATURAL GAS VENTU            | PF  | 2,224                     | 5,387                     | -58.7%  | 2,612                     | -14.9%  |
| NORTHERN ILLINOIS OFF-PEA            | UO  | 0                         | 320                       | -100.0% | 0                         | -       |
| NORTHWEST ROCKIES BASIS S            | NR  | 47,283                    | 82,995                    | -43.0%  | 50,133                    | -5.7%   |
| N ROCKIES PIPE SWAP                  | XR  | 273                       | 668                       | -59.1%  | 303                       | -9.9%   |
| NY1% VS GC SPREAD SWAP               | VR  | 3,589                     | 5,238                     | -31.5%  | 4,332                     | -17.2%  |

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|------------------------------------|-----|---------------------------|---------------------------|---------|---------------------------|--------|
| <b>Energy Futures</b>              |     |                           |                           |         |                           |        |
| NY 2.2% FUEL OIL (PLATTS)          | Y3  | 0                         | 300                       | -100.0% | 0                         | -      |
| NY 3.0% FUEL OIL (PLATTS)          | H1  | 150                       | 450                       | -66.7%  | 100                       | 50.0%  |
| NY HARBOR 1% FUEL OIL BAL          | VK  | 0                         | 0                         | -       | 0                         | -      |
| NY HARBOR HEAT OIL SWP             | MP  | 9,599                     | 13,312                    | -27.9%  | 11,026                    | -12.9% |
| NY HARBOR LOW SULPUR GAS 1000MBBL  | NLS | 935                       | 2,456                     | -61.9%  | 1,060                     | -11.8% |
| NY HARBOR RESIDUAL FUEL 1          | MM  | 3,693                     | 6,620                     | -44.2%  | 3,650                     | 1.2%   |
| NY HARBOR RESIDUAL FUEL C          | ML  | 0                         | 0                         | -       | 0                         | -      |
| NYH NO 2 CRACK SPREAD CAL          | HK  | 7,285                     | 12,886                    | -43.5%  | 6,941                     | 5.0%   |
| NY H OIL PLATTS VS NYMEX           | YH  | 0                         | 0                         | -       | 0                         | -      |
| NYISO A                            | KA  | 0                         | 1,680                     | -100.0% | 0                         | -      |
| NYISO A OFF-PEAK                   | KB  | 0                         | 530                       | -100.0% | 0                         | -      |
| NYISO CAPACITY                     | LHV | 309                       | 168                       | 83.9%   | 324                       | -4.6%  |
| NYISO CAPACITY                     | NNC | 1,066                     | 1,996                     | -46.6%  | 1,126                     | -5.3%  |
| NYISO CAPACITY                     | NRS | 1,607                     | 2,231                     | -28.0%  | 1,526                     | 5.3%   |
| NYISO G                            | KG  | 0                         | 168                       | -100.0% | 0                         | -      |
| NYISO G OFF-PEAK                   | KH  | 0                         | 90                        | -100.0% | 0                         | -      |
| NYISO J                            | KJ  | 415                       | 2,936                     | -85.9%  | 691                       | -39.9% |
| NYISO J OFF-PEAK                   | KK  | 120                       | 538                       | -77.7%  | 150                       | -20.0% |
| NYISO ZONE A 5MW D AH O P          | K4  | 99,150                    | 201,551                   | -50.8%  | 110,910                   | -10.6% |
| NYISO ZONE A 5MW D AH PK           | K3  | 8,470                     | 11,555                    | -26.7%  | 9,130                     | -7.2%  |
| NYISO ZONE C 5MW D AH O P          | A3  | 0                         | 36,455                    | -100.0% | 0                         | -      |
| NYISO ZONE C 5MW D AH PK           | Q5  | 0                         | 1,932                     | -100.0% | 0                         | -      |
| NYISO ZONE G 5MW D AH O P          | D2  | 567,414                   | 366,004                   | 55.0%   | 554,901                   | 2.3%   |
| NYISO ZONE G 5MW D AH PK           | T3  | 24,438                    | 21,904                    | 11.6%   | 24,812                    | -1.5%  |
| NYISO ZONE J 5MW D AH O P          | D4  | 275,461                   | 139,741                   | 97.1%   | 277,421                   | -0.7%  |
| NYISO ZONE J 5MW D AH PK           | D3  | 16,652                    | 11,029                    | 51.0%   | 15,304                    | 8.8%   |
| NY JET FUEL (PLATTS) HEAT OIL SWAP | 1U  | 0                         | 0                         | -       | 0                         | -      |
| NYMEX ALUMINUM FUTURES             | AN  | 880                       | 1,216                     | -27.6%  | 620                       | 41.9%  |
| NYMEX ULSD VS NYMEX HO             | UY  | 0                         | 155                       | -100.0% | 0                         | -      |
| NY ULSD (ARGUS) VS HEATING OIL     | 7Y  | 1,311                     | 5,183                     | -74.7%  | 1,451                     | -9.6%  |
| ONEOK OKLAHOMA NG BASIS            | 8X  | 1,814                     | 2,470                     | -26.6%  | 1,112                     | 63.1%  |
| ONTARIO POWER SWAPS                | OFD | 1,200                     | 2,208                     | -45.7%  | 960                       | 25.0%  |
| ONTARIO POWER SWAPS                | OFM | 12,010                    | 74,583                    | -83.9%  | 16,010                    | -25.0% |
| ONTARIO POWER SWAPS                | OPD | 30                        | 130                       | -76.9%  | 30                        | 0.0%   |
| ONTARIO POWER SWAPS                | OPM | 315                       | 2,530                     | -87.5%  | 415                       | -24.1% |
| PANHANDLE BASIS SWAP FUTU          | PH  | 20,732                    | 48,002                    | -56.8%  | 22,761                    | -8.9%  |
| PANHANDLE INDEX SWAP FUTU          | IV  | 0                         | 992                       | -100.0% | 0                         | -      |
| PANHANDLE PIPE SWAP                | XH  | 648                       | 0                         | -       | 720                       | -10.0% |
| PERMIAN BASIS SWAP                 | PM  | 12,107                    | 21,653                    | -44.1%  | 12,905                    | -6.2%  |
| PETROCHEMICALS                     | 22  | 109                       | 24                        | 354.2%  | 106                       | 2.8%   |
| PETROCHEMICALS                     | 32  | 37                        | 115                       | -67.8%  | 72                        | -48.6% |
| PETROCHEMICALS                     | 8I  | 4,147                     | 1,779                     | 133.1%  | 4,134                     | 0.3%   |
| PETROCHEMICALS                     | 91  | 499                       | 385                       | 29.6%   | 517                       | -3.5%  |
| PETROCHEMICALS                     | HPE | 0                         | 16                        | -100.0% | 0                         | -      |
| PETROCHEMICALS                     | JKM | 480                       | 0                         | -       | 310                       | 54.8%  |
| PETROCHEMICALS                     | LPE | 0                         | 0                         | -       | 0                         | -      |
| PETROCHEMICALS                     | MAC | 0                         | 0                         | -       | 0                         | -      |
| PETROCHEMICALS                     | MAE | 150                       | 80                        | 87.5%   | 90                        | 66.7%  |
| PETROCHEMICALS                     | MAS | 100                       | 40                        | 150.0%  | 30                        | 233.3% |
| PETROCHEMICALS                     | MBE | 900                       | 2,760                     | -67.4%  | 1,260                     | -28.6% |
| PETROCHEMICALS                     | MNB | 3,545                     | 4,142                     | -14.4%  | 3,627                     | -2.3%  |
| PETROCHEMICALS                     | MPS | 30                        | 0                         | -       | 10                        | 200.0% |
| PETRO CRCKS & SPRDS ASIA           | JNC | 150                       | 0                         | -       | 0                         | -      |



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| <b>Energy Futures</b>    |                           |                           |        |                           |        |         |
| PETRO CRCKS & SPRDS ASIA | STI                       | 40                        | 0      | -                         | 0      | -       |
| PETRO CRCKS & SPRDS ASIA | STR                       | 0                         | 0      | -                         | 0      | -       |
| PETRO CRCKS & SPRDS ASIA | STS                       | 560                       | 80     | 600.0%                    | 685    | -18.2%  |
| PETRO CRCKS & SPRDS NA   | CRB                       | 1,334                     | 420    | 217.6%                    | 1,127  | 18.4%   |
| PETRO CRCKS & SPRDS NA   | EXR                       | 2,731                     | 1,757  | 55.4%                     | 2,551  | 7.1%    |
| PETRO CRCKS & SPRDS NA   | FOC                       | 1,295                     | 4,015  | -67.7%                    | 925    | 40.0%   |
| PETRO CRCKS & SPRDS NA   | GBB                       | 1,855                     | 565    | 228.3%                    | 1,313  | 41.3%   |
| PETRO CRCKS & SPRDS NA   | GCC                       | 285                       | 325    | -12.3%                    | 285    | 0.0%    |
| PETRO CRCKS & SPRDS NA   | GCI                       | 3,138                     | 3,394  | -7.5%                     | 2,821  | 11.2%   |
| PETRO CRCKS & SPRDS NA   | GCM                       | 17                        | 31     | -45.2%                    | 59     | -71.2%  |
| PETRO CRCKS & SPRDS NA   | GCU                       | 15,590                    | 25,008 | -37.7%                    | 16,423 | -5.1%   |
| PETRO CRCKS & SPRDS NA   | GFC                       | 0                         | 0      | -                         | 0      | -       |
| PETRO CRCKS & SPRDS NA   | HOB                       | 15,710                    | 14,291 | 9.9%                      | 16,955 | -7.3%   |
| PETRO CRCKS & SPRDS NA   | KSD                       | 25                        | 0      | -                         | 50     | -50.0%  |
| PETRO CRCKS & SPRDS NA   | MFR                       | 0                         | 0      | -                         | 0      | -       |
| PETRO CRCKS & SPRDS NA   | NFG                       | 0                         | 0      | -                         | 0      | -       |
| PETRO CRCKS & SPRDS NA   | NYF                       | 425                       | 425    | 0.0%                      | 475    | -10.5%  |
| PETRO CRCKS & SPRDS NA   | NYH                       | 0                         | 300    | -100.0%                   | 0      | -       |
| PETRO CRCKS & SPRDS NA   | RBB                       | 13,541                    | 20,934 | -35.3%                    | 15,109 | -10.4%  |
| PETRO CRCKS & SPRDS NA   | RVG                       | 15,778                    | 19,825 | -20.4%                    | 20,520 | -23.1%  |
| PETRO CRCKS & SPRDS NA   | SF3                       | 9                         | 5      | 80.0%                     | 9      | 0.0%    |
| PETRO CRK&SPRD EURO      | 1NB                       | 2,833                     | 4,259  | -33.5%                    | 3,099  | -8.6%   |
| PETRO CRK&SPRD EURO      | 1ND                       | 225                       | 0      | -                         | 0      | -       |
| PETRO CRK&SPRD EURO      | 43                        | 769                       | 274    | 180.7%                    | 273    | 181.7%  |
| PETRO CRK&SPRD EURO      | BFR                       | 0                         | 20     | -100.0%                   | 0      | -       |
| PETRO CRK&SPRD EURO      | BOB                       | 4,372                     | 4,859  | -10.0%                    | 4,694  | -6.9%   |
| PETRO CRK&SPRD EURO      | EGB                       | 5                         | 0      | -                         | 0      | -       |
| PETRO CRK&SPRD EURO      | EGN                       | 18                        | 0      | -                         | 18     | 0.0%    |
| PETRO CRK&SPRD EURO      | EOB                       | 46                        | 55     | -16.4%                    | 54     | -14.8%  |
| PETRO CRK&SPRD EURO      | EPN                       | 981                       | 665    | 47.5%                     | 770    | 27.4%   |
| PETRO CRK&SPRD EURO      | EVC                       | 5,659                     | 4,751  | 19.1%                     | 5,800  | -2.4%   |
| PETRO CRK&SPRD EURO      | FBT                       | 0                         | 50     | -100.0%                   | 0      | -       |
| PETRO CRK&SPRD EURO      | FVB                       | 0                         | 0      | -                         | 0      | -       |
| PETRO CRK&SPRD EURO      | GCB                       | 0                         | 0      | -                         | 0      | -       |
| PETRO CRK&SPRD EURO      | GOC                       | 67                        | 121    | -44.6%                    | 65     | 3.1%    |
| PETRO CRK&SPRD EURO      | LSU                       | 0                         | 0      | -                         | 0      | -       |
| PETRO CRK&SPRD EURO      | MGB                       | 0                         | 44     | -100.0%                   | 0      | -       |
| PETRO CRK&SPRD EURO      | MUD                       | 350                       | 388    | -9.8%                     | 374    | -6.4%   |
| PETRO CRK&SPRD EURO      | NBB                       | 10                        | 10     | 0.0%                      | 10     | 0.0%    |
| PETRO CRK&SPRD EURO      | NOB                       | 2,079                     | 1,223  | 70.0%                     | 1,844  | 12.7%   |
| PETRO CRK&SPRD EURO      | SFB                       | 0                         | 10     | -100.0%                   | 23     | -100.0% |
| PETRO CRK&SPRD EURO      | SFC                       | 0                         | 0      | -                         | 0      | -       |
| PETROLEUM PRODUCTS       | D44                       | 0                         | 0      | -                         | 0      | -       |
| PETROLEUM PRODUCTS       | D45                       | 0                         | 0      | -                         | 0      | -       |
| PETROLEUM PRODUCTS       | D46                       | 0                         | 10     | -100.0%                   | 0      | -       |
| PETROLEUM PRODUCTS       | D64                       | 0                         | 0      | -                         | 0      | -       |
| PETROLEUM PRODUCTS       | D65                       | 0                         | 0      | -                         | 0      | -       |
| PETROLEUM PRODUCTS       | EWB                       | 0                         | 0      | -                         | 0      | -       |
| PETROLEUM PRODUCTS       | EWG                       | 3,676                     | 3,353  | 9.6%                      | 3,804  | -3.4%   |
| PETROLEUM PRODUCTS       | MBS                       | 0                         | 0      | -                         | 0      | -       |
| PETROLEUM PRODUCTS       | MGS                       | 0                         | 0      | -                         | 0      | -       |
| PETROLEUM PRODUCTS       | MHE                       | 0                         | 0      | -                         | 0      | -       |
| PETROLEUM PRODUCTS       | MME                       | 0                         | 0      | -                         | 0      | -       |

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| Commodity               | Open Interest<br>SEP 2017 | Open Interest<br>SEP 2016 | % CHG  | Open Interest<br>AUG 2017 | % CHG |         |
|-------------------------|---------------------------|---------------------------|--------|---------------------------|-------|---------|
| <b>Energy Futures</b>   |                           |                           |        |                           |       |         |
| PETROLEUM PRODUCTS      | MPE                       | 0                         | 0      | -                         | 0     | -       |
| PETROLEUM PRODUCTS      | VU                        | 200                       | 147    | 36.1%                     | 530   | -62.3%  |
| PETROLEUM PRODUCTS ASIA | E6M                       | 30                        | 40     | -25.0%                    | 40    | -25.0%  |
| PETROLEUM PRODUCTS ASIA | MJN                       | 1,872                     | 1,166  | 60.5%                     | 2,135 | -12.3%  |
| PETROLEUM PRODUCTS ASIA | MSB                       | 20                        | 0      | -                         | 20    | 0.0%    |
| PETRO OUTFRIGHT EURO    | 0A                        | 0                         | 0      | -                         | 0     | -       |
| PETRO OUTFRIGHT EURO    | 0B                        | 10                        | 175    | -94.3%                    | 20    | -50.0%  |
| PETRO OUTFRIGHT EURO    | 0C                        | 10                        | 40     | -75.0%                    | 0     | -       |
| PETRO OUTFRIGHT EURO    | 0D                        | 5,934                     | 6,846  | -13.3%                    | 6,870 | -13.6%  |
| PETRO OUTFRIGHT EURO    | 0E                        | 90                        | 1,176  | -92.3%                    | 125   | -28.0%  |
| PETRO OUTFRIGHT EURO    | 0F                        | 1,361                     | 1,832  | -25.7%                    | 1,792 | -24.1%  |
| PETRO OUTFRIGHT EURO    | 1T                        | 66                        | 0      | -                         | 78    | -15.4%  |
| PETRO OUTFRIGHT EURO    | 33                        | 48                        | 154    | -68.8%                    | 60    | -20.0%  |
| PETRO OUTFRIGHT EURO    | 5L                        | 55                        | 50     | 10.0%                     | 0     | -       |
| PETRO OUTFRIGHT EURO    | 63                        | 30                        | 285    | -89.5%                    | 240   | -87.5%  |
| PETRO OUTFRIGHT EURO    | 6L                        | 0                         | 0      | -                         | 5     | -100.0% |
| PETRO OUTFRIGHT EURO    | 7I                        | 190                       | 109    | 74.3%                     | 0     | -       |
| PETRO OUTFRIGHT EURO    | 7P                        | 0                         | 0      | -                         | 0     | -       |
| PETRO OUTFRIGHT EURO    | 7R                        | 109                       | 290    | -62.4%                    | 209   | -47.8%  |
| PETRO OUTFRIGHT EURO    | 88                        | 0                         | 0      | -                         | 30    | -100.0% |
| PETRO OUTFRIGHT EURO    | CBB                       | 0                         | 0      | -                         | 0     | -       |
| PETRO OUTFRIGHT EURO    | CGB                       | 25                        | 0      | -                         | 0     | -       |
| PETRO OUTFRIGHT EURO    | CPB                       | 221                       | 48     | 360.4%                    | 109   | 102.8%  |
| PETRO OUTFRIGHT EURO    | EFF                       | 0                         | 0      | -                         | 10    | -100.0% |
| PETRO OUTFRIGHT EURO    | EFM                       | 50                        | 410    | -87.8%                    | 68    | -26.5%  |
| PETRO OUTFRIGHT EURO    | ENS                       | 70                        | 524    | -86.6%                    | 80    | -12.5%  |
| PETRO OUTFRIGHT EURO    | ESB                       | 0                         | 0      | -                         | 0     | -       |
| PETRO OUTFRIGHT EURO    | EWN                       | 947                       | 491    | 92.9%                     | 949   | -0.2%   |
| PETRO OUTFRIGHT EURO    | FBD                       | 0                         | 0      | -                         | 0     | -       |
| PETRO OUTFRIGHT EURO    | MBB                       | 20                        | 0      | -                         | 0     | -       |
| PETRO OUTFRIGHT EURO    | MBN                       | 2,875                     | 3,724  | -22.8%                    | 3,383 | -15.0%  |
| PETRO OUTFRIGHT EURO    | SMU                       | 0                         | 200    | -100.0%                   | 0     | -       |
| PETRO OUTFRIGHT EURO    | T0                        | 357                       | 262    | 36.3%                     | 410   | -12.9%  |
| PETRO OUTFRIGHT EURO    | ULB                       | 0                         | 0      | -                         | 0     | -       |
| PETRO OUTFRIGHT EURO    | V0                        | 100                       | 100    | 0.0%                      | 125   | -20.0%  |
| PETRO OUTFRIGHT EURO    | W0                        | 0                         | 0      | -                         | 0     | -       |
| PETRO OUTFRIGHT EURO    | X0                        | 0                         | 150    | -100.0%                   | 0     | -       |
| PETRO OUTFRIGHT EURO    | Y0                        | 0                         | 0      | -                         | 0     | -       |
| PETRO OUTFRIGHT NA      | FCB                       | 39                        | 210    | -81.4%                    | 224   | -82.6%  |
| PETRO OUTFRIGHT NA      | FOB                       | 0                         | 0      | -                         | 0     | -       |
| PETRO OUTFRIGHT NA      | FOM                       | 0                         | 0      | -                         | 0     | -       |
| PETRO OUTFRIGHT NA      | GBA                       | 0                         | 0      | -                         | 0     | -       |
| PETRO OUTFRIGHT NA      | GUD                       | 0                         | 0      | -                         | 0     | -       |
| PETRO OUTFRIGHT NA      | JE                        | 400                       | 164    | 143.9%                    | 410   | -2.4%   |
| PETRO OUTFRIGHT NA      | JET                       | 3,473                     | 10,005 | -65.3%                    | 3,701 | -6.2%   |
| PETRO OUTFRIGHT NA      | JTB                       | 850                       | 0      | -                         | 175   | 385.7%  |
| PETRO OUTFRIGHT NA      | MBL                       | 160                       | 175    | -8.6%                     | 190   | -15.8%  |
| PETRO OUTFRIGHT NA      | MEN                       | 494                       | 375    | 31.7%                     | 613   | -19.4%  |
| PETRO OUTFRIGHT NA      | MEO                       | 7,140                     | 8,616  | -17.1%                    | 6,181 | 15.5%   |
| PETRO OUTFRIGHT NA      | MFD                       | 13                        | 196    | -93.4%                    | 38    | -65.8%  |
| PETRO OUTFRIGHT NA      | MMF                       | 120                       | 198    | -39.4%                    | 95    | 26.3%   |
| PETRO OUTFRIGHT NA      | NYT                       | 0                         | 0      | -                         | 0     | -       |
| PETRO OUTFRIGHT NA      | XER                       | 0                         | 0      | -                         | 0     | -       |



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|-------------------------------------|-----|---------------------------|---------------------------|---------|---------------------------|---------|
| <b>Energy Futures</b>               |     |                           |                           |         |                           |         |
| PJM AD HUB 5MW REAL TIME            | V3  | 451,682                   | 942,051                   | -52.1%  | 496,082                   | -9.0%   |
| PJM AD HUB 5MW REAL TIME            | Z9  | 26,669                    | 48,568                    | -45.1%  | 28,091                    | -5.1%   |
| PJM AECO DA OFF-PEAK                | X1  | 0                         | 31,608                    | -100.0% | 0                         | -       |
| PJM AECO DA PEAK                    | Y1  | 0                         | 1,710                     | -100.0% | 0                         | -       |
| PJM APS ZONE DA OFF-PEAK            | W4  | 0                         | 4,755                     | -100.0% | 0                         | -       |
| PJM APS ZONE DA PEAK                | S4  | 0                         | 252                       | -100.0% | 0                         | -       |
| PJM ATSI ELEC                       | MOD | 51,130                    | 17,560                    | 191.2%  | 58,650                    | -12.8%  |
| PJM ATSI ELEC                       | MPD | 2,730                     | 950                       | 187.4%  | 3,190                     | -14.4%  |
| PJM BGE DA OFF-PEAK                 | R3  | 26,920                    | 36,272                    | -25.8%  | 28,800                    | -6.5%   |
| PJM BGE DA PEAK                     | E3  | 1,460                     | 1,975                     | -26.1%  | 1,575                     | -7.3%   |
| PJM COMED 5MW D AH O PK             | D9  | 31,405                    | 205,135                   | -84.7%  | 33,285                    | -5.6%   |
| PJM COMED 5MW D AH PK               | D8  | 1,690                     | 11,510                    | -85.3%  | 1,805                     | -6.4%   |
| PJM DAILY                           | JD  | 620                       | 1,088                     | -43.0%  | 916                       | -32.3%  |
| PJM DAYTON DA OFF-PEAK              | R7  | 152,628                   | 113,100                   | 34.9%   | 162,428                   | -6.0%   |
| PJM DAYTON DA PEAK                  | D7  | 11,853                    | 27,910                    | -57.5%  | 12,843                    | -7.7%   |
| 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                         | 35,120                    | -100.0% | 0                         | -       |
| PJM JCPL DA PEAK                    | J2  | 0                         | 1,900                     | -100.0% | 0                         | -       |
| PJM NI HUB 5MW REAL TIME            | B3  | 38,315                    | 46,436                    | -17.5%  | 41,255                    | -7.1%   |
| PJM NI HUB 5MW REAL TIME            | B6  | 952,182                   | 906,304                   | 5.1%    | 1,048,982                 | -9.2%   |
| PJM NILL DA OFF-PEAK                | L3  | 785,941                   | 875,119                   | -10.2%  | 903,149                   | -13.0%  |
| PJM NILL DA PEAK                    | N3  | 38,750                    | 46,203                    | -16.1%  | 43,612                    | -11.1%  |
| PJM OFF-PEAK LMP SWAP FUT           | JP  | 664                       | 2,072                     | -68.0%  | 706                       | -5.9%   |
| 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                         | 20,605                    | -100.0% | 0                         | -       |
| PJM PPL DA PEAK                     | L5  | 0                         | 1,092                     | -100.0% | 0                         | -       |
| PJM PSEG DA OFF-PEAK                | W6  | 93,640                    | 134,560                   | -30.4%  | 101,160                   | -7.4%   |
| PJM PSEG DA PEAK                    | L6  | 3,800                     | 5,100                     | -25.5%  | 4,260                     | -10.8%  |
| PJM WES HUB PEAK LMP 50 M           | 4S  | 0                         | 0                         | -       | 0                         | -       |
| PJM WESTH DA OFF-PEAK               | E4  | 537,702                   | 1,027,444                 | -47.7%  | 606,302                   | -11.3%  |
| PJM WESTHDA PEAK                    | J4  | 29,986                    | 57,192                    | -47.6%  | 34,078                    | -12.0%  |
| PJM WESTH RT OFF-PEAK               | N9  | 2,374,542                 | 2,965,242                 | -19.9%  | 2,464,142                 | -3.6%   |
| PJM WESTH RT PEAK                   | L1  | 130,274                   | 179,534                   | -27.4%  | 139,649                   | -6.7%   |
| PLASTICS                            | PGP | 1,535                     | 1,153                     | 33.1%   | 1,449                     | 5.9%    |
| PREMIUM UNLND 10P FOB MED           | 3G  | 98                        | 257                       | -61.9%  | 127                       | -22.8%  |
| PREMIUM UNLEAD 10PPM FOB            | 8G  | 0                         | 5                         | -100.0% | 32                        | -100.0% |
| PREM UNL GAS 10PPM RDAM FOB BALMO   | 7N  | 0                         | 5                         | -100.0% | 0                         | -       |
| PREM UNL GAS 10PPM RDAM FOB SWAP    | 7L  | 0                         | 40                        | -100.0% | 0                         | -       |
| PROPANE NON-LDH MB (OPIS) BALMO SWP | 1S  | 600                       | 2,100                     | -71.4%  | 357                       | 68.1%   |
| PROPANE NON-LDH MT. BEL (OPIS) SWP  | 1R  | 21,563                    | 27,435                    | -21.4%  | 21,835                    | -1.2%   |
| RBOB CALENDAR SWAP                  | RL  | 18,564                    | 15,691                    | 18.3%   | 17,416                    | 6.6%    |
| RBOB CRACK SPREAD                   | RM  | 3,980                     | 2,821                     | 41.1%   | 3,005                     | 32.4%   |
| RBOB CRACK SPREAD BALMO S           | 1E  | 0                         | 300                       | -100.0% | 0                         | -       |
| RBOB GASOLINE BALMO CLNDR           | 1D  | 1,235                     | 693                       | 78.2%   | 618                       | 99.8%   |
| RBOB PHY                            | RBL | 0                         | 0                         | 0.0%    | 0                         | 0.0%    |
| RBOB (PLATTS) CAL SWAP              | RY  | 0                         | 0                         | -       | 0                         | -       |
| RBOB SPREAD (PLATTS) SWAP           | RI  | 10                        | 55                        | -81.8%  | 13                        | -23.1%  |
| RBOB UP-DOWN CALENDAR SWA           | RV  | 0                         | 0                         | -       | 0                         | -       |
| RBOB VS HEATING OIL SWAP            | RH  | 2,741                     | 3,605                     | -24.0%  | 3,580                     | -23.4%  |
| ROCKIES KERN OPAL - NW IN           | IR  | 0                         | 240                       | -100.0% | 0                         | -       |
| SAN JUAN BASIS SWAP                 | NJ  | 23,290                    | 41,630                    | -44.1%  | 24,790                    | -6.1%   |

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|-------------------------------------|-----|---------------------------|---------------------------|---------|---------------------------|---------|
| <b>Energy Futures</b>               |     |                           |                           |         |                           |         |
| SAN JUAN PIPE SWAP                  | XX  | 0                         | 0                         | -       | 0                         | -       |
| SINGAPORE 180CST BALMO              | BS  | 10                        | 52                        | -80.8%  | 102                       | -90.2%  |
| SINGAPORE 380CST BALMO              | BT  | 346                       | 203                       | 70.4%   | 292                       | 18.5%   |
| SINGAPORE 380CST FUEL OIL           | SE  | 10,231                    | 12,058                    | -15.2%  | 10,766                    | -5.0%   |
| SINGAPORE FUEL 180CST CAL           | UA  | 1,709                     | 1,411                     | 21.1%   | 1,911                     | -10.6%  |
| SINGAPORE FUEL OIL SPREAD           | SD  | 1,420                     | 1,329                     | 6.8%    | 1,467                     | -3.2%   |
| SINGAPORE GASOIL                    | MTB | 65                        | 202                       | -67.8%  | 230                       | -71.7%  |
| SINGAPORE GASOIL                    | MTS | 9,769                     | 8,368                     | 16.7%   | 10,040                    | -2.7%   |
| SINGAPORE GASOIL                    | STL | 0                         | 0                         | -       | 0                         | -       |
| SINGAPORE GASOIL                    | STZ | 300                       | 60                        | 400.0%  | 450                       | -33.3%  |
| SINGAPORE GASOIL CALENDAR           | MSG | 150                       | 175                       | -14.3%  | 203                       | -26.1%  |
| SINGAPORE GASOIL SWAP               | SG  | 15,052                    | 13,004                    | 15.7%   | 17,269                    | -12.8%  |
| SINGAPORE GASOIL VS ICE             | GA  | 11,560                    | 9,956                     | 16.1%   | 14,452                    | -20.0%  |
| SINGAPORE JET KERO BALMO            | BX  | 0                         | 100                       | -100.0% | 0                         | -       |
| SINGAPORE JET KERO GASOIL           | RK  | 4,190                     | 3,620                     | 15.7%   | 5,400                     | -22.4%  |
| SINGAPORE JET KEROSENE SW           | KS  | 2,992                     | 2,046                     | 46.2%   | 3,973                     | -24.7%  |
| SINGAPORE JET KERO VS. GASOIL BALMO | ZO  | 50                        | 0                         | -       | 0                         | -       |
| SINGAPORE MOGAS 92 UNLEADED BALMO   | 1P  | 0                         | 100                       | -100.0% | 25                        | -100.0% |
| SINGAPORE MOGAS 92 UNLEADED SWP     | 1N  | 11,358                    | 10,735                    | 5.8%    | 11,223                    | 1.2%    |
| SINGAPORE NAPHTHA BALMO             | KU  | 0                         | 0                         | -       | 0                         | -       |
| SINGAPORE NAPHTHA SWAP              | SP  | 0                         | 0                         | -       | 0                         | -       |
| SING FUEL                           | MSD | 30                        | 15                        | 100.0%  | 0                         | -       |
| SOCAL BASIS SWAP                    | NS  | 0                         | 0                         | -       | 0                         | -       |
| SOCAL PIPE SWAP                     | XN  | 0                         | 3,624                     | -100.0% | 0                         | -       |
| SONAT BASIS SWAP FUTURE             | SZ  | 184                       | 1,441                     | -87.2%  | 244                       | -24.6%  |
| SOUTHERN NAT LA NAT GAS             | M8  | 0                         | 90                        | -100.0% | 0                         | -       |
| SOUTH STAR TEX OKLHM KNS            | 8Z  | 168                       | 698                       | -75.9%  | 184                       | -8.7%   |
| Sumas Basis Swap                    | NK  | 7,169                     | 9,668                     | -25.8%  | 7,679                     | -6.6%   |
| SUMAS NAT GAS PLATTS FIXED PRICE    | DVS | 184                       | 1,068                     | -82.8%  | 244                       | -24.6%  |
| TC2 ROTTERDAM TO USAC 37K           | TM  | 0                         | 0                         | -       | 0                         | -       |
| TC5 RAS TANURA TO YOKOHAM           | TH  | 0                         | 0                         | -       | 0                         | -       |
| TCO BASIS SWAP                      | TC  | 16,868                    | 32,675                    | -48.4%  | 18,182                    | -7.2%   |
| TCO NG INDEX SWAP                   | Q1  | 0                         | 976                       | -100.0% | 0                         | -       |
| TENN 800 LEG NAT GAS INDE           | L4  | 0                         | 0                         | -       | 0                         | -       |
| TENNESSEE 500 LEG BASIS S           | NM  | 62                        | 1,847                     | -96.6%  | 122                       | -49.2%  |
| TENNESSEE 800 LEG NG BASI           | 6Z  | 62                        | 1,038                     | -94.0%  | 122                       | -49.2%  |
| TENNESSEE ZONE 0 BASIS SW           | NQ  | 666                       | 2,364                     | -71.8%  | 726                       | -8.3%   |
| Tetco ELA Basis                     | TE  | 0                         | 0                         | -       | 0                         | -       |
| TETCO M-3 INDEX                     | IX  | 1,708                     | 8,418                     | -79.7%  | 2,576                     | -33.7%  |
| Tetco STX Basis                     | TX  | 1,006                     | 2,408                     | -58.2%  | 1,096                     | -8.2%   |
| TEXAS EASTERN ZONE M-3 BA           | NX  | 9,605                     | 23,109                    | -58.4%  | 11,465                    | -16.2%  |
| TEXAS GAS ZONE1 NG BASIS            | 9F  | 7,812                     | 14,656                    | -46.7%  | 8,488                     | -8.0%   |
| TRANSCO ZONE 1 NG BASIS             | 8E  | 0                         | 0                         | -       | 0                         | -       |
| Transco Zone 3 Basis                | CZ  | 4,599                     | 7,517                     | -38.8%  | 4,929                     | -6.7%   |
| TRANSCO ZONE 3 NG INDEX S           | Y6  | 2,074                     | 0                         | -       | 3,128                     | -33.7%  |
| TRANSCO ZONE4 BASIS SWAP            | TR  | 13,165                    | 25,080                    | -47.5%  | 14,047                    | -6.3%   |
| TRANSCO ZONE 4 NAT GAS IN           | B2  | 0                         | 0                         | -       | 0                         | -       |
| TRANSCO ZONE 6 BASIS SWAP           | NZ  | 3,487                     | 5,635                     | -38.1%  | 4,267                     | -18.3%  |
| TRANSCO ZONE 6 INDEX                | IT  | 488                       | 2,858                     | -82.9%  | 736                       | -33.7%  |
| TRANSCO ZONE 6 PIPE SWAP            | XZ4 | 0                         | 0                         | -       | 0                         | -       |
| UCM FUT                             | UCM | 114                       | 100                       | 14.0%   | 156                       | -26.9%  |
| ULSD 10PPM CIF MED BALMO            | X7  | 0                         | 0                         | -       | 0                         | -       |
| ULSD 10PPM CIF MED SWAP             | Z6  | 0                         | 0                         | -       | 0                         | -       |

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| Commodity                          | Open Interest<br>SEP 2017 | Open Interest<br>SEP 2016 | % CHG     | Open Interest<br>AUG 2017 | % CHG     |         |
|------------------------------------|---------------------------|---------------------------|-----------|---------------------------|-----------|---------|
| <b>Energy Futures</b>              |                           |                           |           |                           |           |         |
| ULSD 10PPM CIF MED VS ICE          | Z7                        | 54                        | 73        | -26.0%                    | 57        | -5.3%   |
| ULSD 10PPM CIF NW BALMO S          | B1                        | 0                         | 0         | -                         | 0         | -       |
| ULSD 10PPM CIF VS ICE GAS          | 7V                        | 0                         | 0         | -                         | 0         | -       |
| ULSD UP-DOWN BALMO SWP             | 1L                        | 6,927                     | 7,845     | -11.7%                    | 3,950     | 75.4%   |
| UP DOWN GC ULSD VS NMX HO          | LT                        | 51,306                    | 50,266    | 2.1%                      | 52,610    | -2.5%   |
| USGC UNL 87 CRACK SPREAD           | RU                        | 0                         | 0         | -                         | 0         | -       |
| VENTURA NAT GAS PLATTS FIXED PRICE | DVA                       | 0                         | 0         | -                         | 0         | -       |
| WAHA BASIS                         | NW                        | 8,608                     | 14,111    | -39.0%                    | 9,238     | -6.8%   |
| WAHA INDEX SWAP FUTURE             | IY                        | 0                         | 2,424     | -100.0%                   | 0         | -       |
| WESTERN RAIL DELIVERY PRB          | QP                        | 330                       | 1,990     | -83.4%                    | 405       | -18.5%  |
| WTI-BRENT BULLET SWAP              | BY                        | 1,404                     | 0         | -                         | 904       | 55.3%   |
| WTI-BRENT CALENDAR SWAP            | BK                        | 57,703                    | 57,218    | 0.8%                      | 49,307    | 17.0%   |
| WTI CALENDAR                       | CS                        | 140,638                   | 119,672   | 17.5%                     | 125,578   | 12.0%   |
| WTS (ARGUS) VS WTI SWAP            | FF                        | 45,787                    | 31,026    | 47.6%                     | 47,105    | -2.8%   |
| WTS (ARGUS) VS WTI TRD MT          | FH                        | 3,658                     | 3,445     | 6.2%                      | 3,319     | 10.2%   |
| <b>Energy Options</b>              |                           |                           |           |                           |           |         |
| 12 MO GASOIL CAL SWAP SPR          | GXZ                       | 630                       | 0         | -                         | 230       | 173.9%  |
| 1 MO GASOIL CAL SWAP SPR           | GXA                       | 0                         | 100       | -100.0%                   | 0         | -       |
| APPALACHIAN COAL                   | 6K                        | 0                         | 0         | -                         | 0         | -       |
| BRENT CALENDAR SWAP                | BA                        | 7,699                     | 28,714    | -73.2%                    | 9,087     | -15.3%  |
| BRENT OIL LAST DAY                 | BE                        | 14,444                    | 13,014    | 11.0%                     | 14,269    | 1.2%    |
| BRENT OIL LAST DAY                 | BZO                       | 124,129                   | 60,505    | 105.2%                    | 76,147    | 63.0%   |
| BRENT OIL LAST DAY                 | OS                        | 16,324                    | 34,398    | -52.5%                    | 21,824    | -25.2%  |
| COAL API2 INDEX                    | CLA                       | 5,528                     | 28,134    | -80.4%                    | 5,543     | -0.3%   |
| COAL API2 INDEX                    | CQA                       | 0                         | 100       | -100.0%                   | 20        | -100.0% |
| COAL API2 INDEX                    | MTC                       | 0                         | 0         | -                         | 0         | -       |
| COAL API4 INDEX                    | RLA                       | 0                         | 100       | -100.0%                   | 0         | -       |
| COAL API4 INDEX                    | RQA                       | 0                         | 170       | -100.0%                   | 0         | -       |
| COAL SWAP                          | CPF                       | 40                        | 120       | -66.7%                    | 40        | 0.0%    |
| COAL SWAP                          | RPF                       | 460                       | 1,080     | -57.4%                    | 695       | -33.8%  |
| CRUDE OIL 1MO                      | WA                        | 578,334                   | 703,290   | -17.8%                    | 675,616   | -14.4%  |
| CRUDE OIL APO                      | AO                        | 369,401                   | 269,790   | 36.9%                     | 316,080   | 16.9%   |
| CRUDE OIL CALNDR STRIP             | 6F                        | 0                         | 0         | -                         | 0         | -       |
| CRUDE OIL OUTRIGHTS                | AH                        | 150                       | 1,290     | -88.4%                    | 150       | 0.0%    |
| CRUDE OIL OUTRIGHTS                | DBP                       | 0                         | 840       | -100.0%                   | 0         | -       |
| CRUDE OIL OUTRIGHTS                | WCI                       | 5,760                     | 0         | -                         | 5,880     | -2.0%   |
| CRUDE OIL PHY                      | CD                        | 0                         | 0         | 0.0%                      | 0         | -       |
| CRUDE OIL PHY                      | LC                        | 59,546                    | 67,256    | -11.5%                    | 55,784    | 6.7%    |
| CRUDE OIL PHY                      | LO                        | 2,981,313                 | 3,042,117 | -2.0%                     | 2,924,160 | 2.0%    |
| CRUDE OIL PHY                      | LO1                       | 3,483                     | 738       | 372.0%                    | 9,749     | -64.3%  |
| CRUDE OIL PHY                      | LO2                       | 655                       | 277       | 136.5%                    | 2,238     | -70.7%  |
| CRUDE OIL PHY                      | LO3                       | 685                       | 17        | 3,929.4%                  | 0         | -       |
| CRUDE OIL PHY                      | LO4                       | 0                         | 0         | -                         | 952       | -100.0% |
| CRUDE OIL PHY                      | LO5                       | 0                         | 0         | 0.0%                      | 74        | -100.0% |
| DAILY CRUDE OIL                    | DNM                       | 0                         | 0         | -                         | 0         | -       |
| ELEC FINSETTLED                    | PML                       | 0                         | 38        | -100.0%                   | 0         | -       |
| ELEC MISO PEAK                     | 9T                        | 0                         | 420       | -100.0%                   | 0         | -       |
| ELECTRICITY OFF PEAK               | N9P                       | 0                         | 0         | -                         | 0         | -       |
| ETHANOL                            | CE1                       | 0                         | 0         | -                         | 0         | -       |
| ETHANOL                            | CE3                       | 0                         | 0         | -                         | 0         | 0.0%    |
| ETHANOL SWAP                       | CVR                       | 11,136                    | 14,555    | -23.5%                    | 10,859    | 2.6%    |
| ETHANOL SWAP                       | GVR                       | 2,251                     | 2,866     | -21.5%                    | 2,325     | -3.2%   |



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|--|---------------------------|---------------------------|----------|---------------------------|---------|
| <b>Energy Options</b>                      |                           |                           |          |                           |         |
| EURO-DENOMINATED PETRO PROD                | 0                         | 0                         | -        | 0                         | -       |
| EURO-DENOMINATED PETRO PROD                | 0                         | 0                         | -        | 0                         | -       |
| EUROPEAN JET KEROSENE NWE (PLATTS) AVG PRC | 0                         | 40                        | -100.0%  | 0                         | -       |
| GASOIL CRACK SPREAD AVG PRICE OPTIONS      | 0                         | 0                         | -        | 0                         | -       |
| GASOLINE                                   | 0                         | 456                       | -100.0%  | 0                         | -       |
| HEATING OIL CRACK OPTIONS                  | 100                       | 0                         | -        | 100                       | 0.0%    |
| HEATING OIL CRK SPD AVG PRICE OPTIONS      | 0                         | 300                       | -100.0%  | 0                         | -       |
| HEATING OIL PHY                            | 436                       | 1,081                     | -59.7%   | 918                       | -52.5%  |
| HEATING OIL PHY                            | 62,627                    | 67,022                    | -6.6%    | 54,997                    | 13.9%   |
| HENRY HUB FINANCIAL LAST                   | 7,767                     | 11,087                    | -29.9%   | 8,214                     | -5.4%   |
| HO 1 MONTH CLNDR OPTIONS                   | 200                       | 400                       | -50.0%   | 300                       | -33.3%  |
| HUSTN SHIP CHNL PIPE SWP                   | 0                         | 0                         | -        | 0                         | -       |
| LLS CRUDE OIL                              | 4,425                     | 10,470                    | -57.7%   | 5,900                     | -25.0%  |
| LLS CRUDE OIL                              | 3,500                     | 0                         | -        | 750                       | 366.7%  |
| MCCLOSKEY ARA ARGS COAL                    | 1,055                     | 1,130                     | -6.6%    | 1,055                     | 0.0%    |
| MCCLOSKEY RCH BAY COAL                     | 0                         | 420                       | -100.0%  | 0                         | -       |
| NATURAL GAS                                | 0                         | 0                         | -        | 0                         | -       |
| NATURAL GAS 12 M CSO FIN                   | 0                         | 0                         | -        | 0                         | -       |
| NATURAL GAS 1 M CSO FIN                    | 134,408                   | 8,050                     | 1,569.7% | 127,010                   | 5.8%    |
| NATURAL GAS 2 M CSO FIN                    | 3,550                     | 200                       | 1,675.0% | 2,150                     | 65.1%   |
| NATURAL GAS 3 M CSO FIN                    | 0                         | 250                       | -100.0%  | 42,000                    | -100.0% |
| NATURAL GAS 5 M CSO FIN                    | 0                         | 0                         | -        | 0                         | -       |
| NATURAL GAS 6 M CSO FIN                    | 8,150                     | 0                         | -        | 3,700                     | 120.3%  |
| NATURAL GAS OPTION ON CALENDAR STRP        | 9,238                     | 17,826                    | -48.2%   | 8,838                     | 4.5%    |
| NATURAL GAS PHY                            | 0                         | 0                         | 0.0%     | 0                         | 0.0%    |
| NATURAL GAS PHY                            | 1,931,687                 | 2,410,274                 | -19.9%   | 2,118,582                 | -8.8%   |
| NATURAL GAS PHY                            | 93,900                    | 119,079                   | -21.1%   | 97,594                    | -3.8%   |
| NATURAL GAS PHY                            | 0                         | 0                         | -        | 0                         | -       |
| NATURAL GAS PHY                            | 0                         | 0                         | -        | 0                         | -       |
| NG HH 3 MONTH CAL                          | 0                         | 0                         | -        | 0                         | -       |
| N ROCKIES PIPE SWAP                        | 6,754                     | 9,150                     | -26.2%   | 6,754                     | 0.0%    |
| NY HARBOR HEAT OIL SWP                     | 20,479                    | 40,309                    | -49.2%   | 22,162                    | -7.6%   |
| NYISO ZONE G 5MW PEAK OPTIONS              | 5,880                     | 420                       | 1,300.0% | 5,880                     | 0.0%    |
| NYMEX EUROPEAN GASOIL APO                  | 0                         | 0                         | -        | 0                         | -       |
| NYMEX EUROPEAN GASOIL OPT                  | 0                         | 0                         | -        | 0                         | -       |
| PANHANDLE PIPE SWAP                        | 2,160                     | 0                         | -        | 2,400                     | -10.0%  |
| PETROCHEMICALS                             | 5,593                     | 5,982                     | -6.5%    | 3,907                     | 43.2%   |
| PETROCHEMICALS                             | 0                         | 0                         | -        | 0                         | -       |
| PETROCHEMICALS                             | 2,440                     | 5,045                     | -51.6%   | 2,875                     | -15.1%  |
| PETROCHEMICALS                             | 700                       | 690                       | 1.4%     | 300                       | 133.3%  |
| PETROCHEMICALS                             | 18                        | 165                       | -89.1%   | 18                        | 0.0%    |
| PETRO OUTRIGHT EURO                        | 200                       | 0                         | -        | 250                       | -20.0%  |
| PGE CITYGATE PIPE SWAP                     | 0                         | 0                         | -        | 0                         | -       |
| PJM CALENDAR STRIP                         | 0                         | 0                         | -        | 0                         | -       |
| PJM ELECTRIC                               | 0                         | 0                         | -        | 0                         | -       |
| PJM MONTHLY                                | 0                         | 0                         | -        | 0                         | -       |
| PJM WES HUB PEAK CAL MTH                   | 3,400                     | 550                       | 518.2%   | 3,340                     | 1.8%    |
| PJM WES HUB PEAK CAL MTH                   | 0                         | 9,840                     | -100.0%  | 0                         | -       |
| PJM WES HUB PEAK LMP 50MW                  | 15,778                    | 8,883                     | 77.6%    | 16,218                    | -2.7%   |
| RBOB 1MO CAL SPD OPTIONS                   | 750                       | 0                         | -        | 1,600                     | -53.1%  |
| RBOB CALENDAR SWAP                         | 1,502                     | 3,395                     | -55.8%   | 1,628                     | -7.7%   |
| RBOB PHY                                   | 20,238                    | 25,748                    | -21.4%   | 29,899                    | -32.3%  |
| RBOB PHY                                   | 200                       | 0                         | -        | 0                         | -       |

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|---------------------------|-----|---------------------------|---------------------------|---------|---------------------------|---------|
| <b>Energy Options</b>     |     |                           |                           |         |                           |         |
| ROTTERDAM 3.5%FUEL OIL CL | Q6  | 160                       | 510                       | -68.6%  | 200                       | -20.0%  |
| SAN JUAN PIPE SWAP        | PJ  | 5,364                     | 8,316                     | -35.5%  | 4,552                     | 17.8%   |
| 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                         | -       |
| SHORT TERM NATURAL GAS    | U01 | 0                         | 0                         | -       | 1,025                     | -100.0% |
| SHORT TERM NATURAL GAS    | U02 | 525                       | 0                         | -       | 0                         | -       |
| SHORT TERM NATURAL GAS    | U03 | 0                         | 675                       | -100.0% | 0                         | -       |
| SHORT TERM NATURAL GAS    | U04 | 0                         | 0                         | -       | 0                         | -       |
| SHORT TERM NATURAL GAS    | U05 | 0                         | 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                         | 0.0%    | 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  | 100                       | 300                       | -66.7%  | 125                       | -20.0%  |
| SINGAPORE JET FUEL CALEND | N2  | 160                       | 700                       | -77.1%  | 200                       | -20.0%  |
| SOCAL PIPE SWAP           | ZN  | 0                         | 7,200                     | -100.0% | 0                         | -       |
| WTI 12 MONTH CALENDAR OPT | WZ  | 0                         | 0                         | -       | 0                         | -       |
| WTI-BRENT BULLET SWAP     | BV  | 202,601                   | 23,480                    | 762.9%  | 158,814                   | 27.6%   |
| WTI CRUDE OIL 1 M CSO FI  | 7A  | 285,624                   | 356,870                   | -20.0%  | 293,048                   | -2.5%   |
| <b>Metals Futures</b>     |     |                           |                           |         |                           |         |
| COMEX GOLD                | GC  | 531,843                   | 571,054                   | -6.9%   | 551,698                   | -3.6%   |
| NYMEX HOT ROLLED STEEL    | HR  | 13,332                    | 17,510                    | -23.9%  | 15,895                    | -16.1%  |
| NYMEX PLATINUM            | PL  | 71,236                    | 68,461                    | 4.1%    | 75,538                    | -5.7%   |
| PALLADIUM                 | PA  | 31,533                    | 28,148                    | 12.0%   | 34,697                    | -9.1%   |
| URANIUM                   | UX  | 4,227                     | 5,051                     | -16.3%  | 4,244                     | -0.4%   |
| COMEX SILVER              | SI  | 183,000                   | 202,973                   | -9.8%   | 179,356                   | 2.0%    |
| COMEX E-Mini GOLD         | QO  | 797                       | 2,226                     | -64.2%  | 821                       | -2.9%   |
| COMEX E-Mini SILVER       | QI  | 105                       | 109                       | -3.7%   | 83                        | 26.5%   |
| COMEX COPPER              | HG  | 272,255                   | 183,405                   | 48.4%   | 328,909                   | -17.2%  |



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|--|---------------------------|---------------------------|-------------------|---------------------------|-------------------|--------------|
| <b>Metals Futures</b>                              |                           |                           |                   |                           |                   |              |
| COMEX MINY COPPER                                  | QC                        | 269                       | 28                | 860.7%                    | 258               | 4.3%         |
| ALUMINUM   | A38                       | 0                         | 61                | -100.0%                   | 0                 | -            |
| ALUMINUM   | AEP                       | 14,515                    | 6,550             | 121.6%                    | 15,539            | -6.6%        |
| ALUMINUM   | ALA                       | 3,900                     | 0                 | -                         | 1,900             | 105.3%       |
| ALUMINUM   | ALI                       | 188                       | 233               | -19.3%                    | 217               | -13.4%       |
| ALUMINUM   | AUP                       | 26,298                    | 30,906            | -14.9%                    | 28,141            | -6.5%        |
| ALUMINUM   | EDP                       | 10,709                    | 3,609             | 196.7%                    | 11,225            | -4.6%        |
| ALUMINUM   | MJP                       | 7,385                     | 2,976             | 148.2%                    | 7,246             | 1.9%         |
| COPPER   | HGS                       | 995                       | 3,167             | -68.6%                    | 983               | 1.2%         |
| E-MICRO GOLD                                       | MGC                       | 6,945                     | 2,680             | 159.1%                    | 7,478             | -7.1%        |
| FERROUS PRODUCTS                                   | BUS                       | 365                       | 442               | -17.4%                    | 360               | 1.4%         |
| FERROUS PRODUCTS                                   | SSF                       | 0                         | 0                 | -                         | 0                 | -            |
| GOLD   | GPS                       | 0                         | 0                 | -                         | 0                 | -            |
| Gold Kilo  | GCK                       | 33                        | 149               | -77.9%                    | 38                | -13.2%       |
| IRON ORE 58 CHINA TSI FUTURES                      | TIC                       | 0                         | 0                 | -                         | 0                 | -            |
| IRON ORE 62 CHINA PLATTS FUTURES                   | PIO                       | 3,724                     | 960               | 287.9%                    | 5,178             | -28.1%       |
| IRON ORE 62 CHINA TSI FUTURES                      | TIO                       | 13,784                    | 22,469            | -38.7%                    | 16,231            | -15.1%       |
| LNDN ZINC  | ZNC                       | 10                        | 9                 | 11.1%                     | 0                 | 0.0%         |
| METALS   | LED                       | 0                         | 15                | -100.0%                   | 0                 | -            |
| SILVER   | SIL                       | 1,439                     | 724               | 98.8%                     | 1,234             | 16.6%        |
| <b>Metals Options</b>                              |                           |                           |                   |                           |                   |              |
| COMEX COPPER                                       | HX                        | 7,471                     | 3,702             | 101.8%                    | 6,319             | 18.2%        |
| COMEX GOLD   | OG                        | 1,032,853                 | 1,078,550         | -4.2%                     | 1,051,675         | -1.8%        |
| COMEX SILVER                                       | SO                        | 109,781                   | 131,932           | -16.8%                    | 113,211           | -3.0%        |
| COPPER   | H4E                       | 0                         | 0                 | -                         | 0                 | -            |
| GOLD   | OG1                       | 2,163                     | 309               | 600.0%                    | 3,473             | -37.7%       |
| GOLD   | OG2                       | 146                       | 176               | -17.0%                    | 3,698             | -96.1%       |
| GOLD   | OG3                       | 79                        | 3                 | 2,533.3%                  | 540               | -85.4%       |
| GOLD   | OG4                       | 0                         | 0                 | -                         | 3                 | -100.0%      |
| GOLD   | OG5                       | 0                         | 0                 | 0.0%                      | 0                 | -            |
| IRON ORE 62 CHINA TSI CALL OPTION                  | ICT                       | 9,831                     | 13,675            | -28.1%                    | 11,206            | -12.3%       |
| IRON ORE 62 CHINA TSI PUT OPTION                   | ICT                       | 8,860                     | 18,254            | -51.5%                    | 8,830             | 0.3%         |
| NYMEX PLATINUM                                     | PO                        | 2,343                     | 5,417             | -56.7%                    | 3,533             | -33.7%       |
| PALLADIUM  | PAO                       | 2,986                     | 4,139             | -27.9%                    | 7,528             | -60.3%       |
| SILVER   | SO1                       | 0                         | 39                | -100.0%                   | 19                | -100.0%      |
| SILVER   | SO2                       | 0                         | 15                | -100.0%                   | 0                 | -            |
| SILVER   | SO3                       | 0                         | 21                | -100.0%                   | 0                 | -            |
| SILVER   | SO4                       | 0                         | 0                 | -                         | 0                 | -            |
| SILVER   | SO5                       | 0                         | 0                 | 0.0%                      | 0                 | -            |
| <b>TOTAL FUTURES GROUP</b>                         |                           |                           |                   |                           |                   |              |
| Commodities and Alternative<br>Investments Futures |                           | 5                         | 67                | -92.5%                    | 4                 | 25.0%        |
| Energy Futures                                     |                           | 17,518,205                | 19,168,365        | -8.6%                     | 17,872,544        | -2.0%        |
| Metals Futures                                     |                           | 1,198,887                 | 1,153,915         | 3.9%                      | 1,287,269         | -6.9%        |
| <b>TOTAL FUTURES</b>                               |                           | <b>18,717,097</b>         | <b>20,322,347</b> | <b>-7.9%</b>              | <b>19,159,817</b> | <b>-2.3%</b> |



## NYMEX/COMEX Exchange Open Interest Report - Monthly

| Commodity                                  | Open Interest<br>SEP 2017 | Open Interest<br>SEP 2016 | % CHG        | Open Interest<br>AUG 2017 | % CHG        |
|--|---------------------------|---------------------------|--------------|---------------------------|--------------|
| <b>TOTAL OPTIONS GROUP</b>                 |                           |                           |              |                           |              |
| Energy Options                             | 7,023,637                 | 7,426,242                 | -5.4%        | 7,159,025                 | -1.9%        |
| Metals Options                             | 1,176,513                 | 1,256,232                 | -6.3%        | 1,210,035                 | -2.8%        |
| <b>TOTAL OPTIONS</b>                       | <b>8,200,150</b>          | <b>8,682,474</b>          | <b>-5.6%</b> | <b>8,369,060</b>          | <b>-2.0%</b> |
| <b>TOTAL COMBINED</b>                      |                           |                           |              |                           |              |
| Commodities and Alternative<br>Investments | 5                         | 67                        | -92.5%       | 4                         | 25.0%        |
| Energy                                     | 24,541,842                | 26,594,607                | -7.7%        | 25,031,569                | -2.0%        |
| Metals                                     | 2,375,400                 | 2,410,147                 | -1.4%        | 2,497,304                 | -4.9%        |
| <b>GRAND TOTAL</b>                         | <b>26,917,247</b>         | <b>29,004,821</b>         | <b>-7.2%</b> | <b>27,528,877</b>         | <b>-2.2%</b> |