

## NYMEX/COMEX Exchange Open Interest Report - Monthly

	Commodity	Open Interest SEP 2017	Open Interest SEP 2016	% CHG	Open Interest AUG 2017	% CHG
Commodities and Alternative Investments Futures						
COCOA TAS	CJ	0	36	-100.0%	0	-
COFFEE	KT	0	4	-100.0%	0	-
COTTON	TT	3	13	-76.9%	2	50.0%
SUGAR 11	YO	2	14	-85.7%	2	0.0%
Energy Futures						
CRUDE OIL PHY	CL	2,466,177	1,897,068	30.0%	2,314,685	6.5%
CRUDE OIL	WS	3,226	5,379	-40.0%	5,879	-45.1%
MINY WTI CRUDE OIL	QM	4,212	5,358	-21.4%	8,208	-48.7%
BRENT OIL LAST DAY	BZ	149,502	136,258	9.7%	142,194	5.1%
HEATING OIL PHY	HO	454,699	388,041	17.2%	400,076	13.7%
HTG OIL	BH	354	2,598	-86.4%	323	9.6%
MINY HTG OIL	QH	0	0	-	1	-100.0%
RBOB PHY	RB	393,454	374,459	5.1%	417,265	-5.7%
MINY RBOB GAS	QU	0	0	0.0%	0	-
NATURAL GAS	HP	110,400	103,634	6.5%	113,915	-3.1%
LTD NAT GAS	HH	393,372	281,818	39.6%	368,830	6.7%
MINY NATURAL GAS	QG	1,118	2,038	-45.1%	1,358	-17.7%
PJM MONTHLY	JM	2,122	7,118	-70.2%	2,304	-7.9%
NATURAL GAS PHY	NG	1,334,262	1,095,675	21.8%	1,298,286	2.8%
RBOB GAS	RT	2,488	2,680	-7.2%	1,757	41.6%
3.5% FUEL OIL CID MED SWA	7D	313	821	-61.9%	351	-10.8%
3.5% FUEL OIL CIF BALMO S	8D	0	0	-	5	-100.0%
AEP-DAYTON HUB DAILY	VD	180	392	-54.1%	170	5.9%
AEP-DAYTON HUB MTHLY	VM	280	1,148	-75.6%	350	-20.0%
AEP-DAYTON HUB OFF-PEAK M	VP	200	868	-77.0%	250	-20.0%
ALGON CITY GATES NAT GAS	N7	488	3,284	-85.1%	736	-33.7%
ALGONQUIN CITYGATES BASIS	B4	702	3,916	-82.1%	882	-20.4%
ANR LOUISIANA BASIS SWAP	ND	0	124	-100.0%	0	-
ANR OKLAHOMA	NE	1,981	4,304	-54.0%	2,191	-9.6%
APPALACHIAN COAL (PHY)	QL	0	10	-100.0%	0	-
ARGUS LLS VS. WTI (ARG) T	E5	26,810	10,787	148.5%	15,567	72.2%
ARGUS PROPAN FAR EST INDE	7E	2,839	1,949	45.7%	2,732	3.9%
ARGUS PROPAN(SAUDI ARAMCO	9N	1,010	881	14.6%	1,104	-8.5%
AUSTRIALIAN COKE COAL	ALW	522	888	-41.2%	576	-9.4%
BRENT BALMO SWAP	J9	100	200	-50.0%	0	-
BRENT CALENDAR SWAP	CY	18,451	15,356	20.2%	18,899	-2.4%
BRENT CFD SWAP	6W	0	0	-	0	-
BRENT FINANCIAL FUTURES	BB	6,327	6,704	-5.6%	6,327	0.0%
BRENT FINANCIAL FUTURES	MBC	0	0	-	0	-
BRENT FINANCIAL FUTURES	MDB	39	1,085	-96.4%	0	-
BRENT OIL LAST DAY	BZL	0	0	0.0%	0	0.0%
BRENT OIL LAST DAY	BZS	0	0	0.0%	0	0.0%
CAISO SP15 EZGNHUB5 MW P	9X	0	0	-	0	0.0%
CAISO SP15 EZGNHUB5 PEAK	9Z	550	0	-	1,750	-68.6%
CANADIAN LIGHT SWEET OIL	CIL	1,314	11,534	-88.6%	1,929	-31.9%
CENTERPOINT BASIS SWAP	PW	11,797	23,141	-49.0%	12,552	-6.0%
CENTERPOINT EAST INDEX	II	0	244	-100.0%	0	-
CENTER POINT NAT GAS FIXED PRICE	DAC	0	0	-	0	-
CHICAGO ETHANOL SWAP	CU	50,827	54,521	-6.8%	44,868	13.3%
CHICAGO ULSD (PLATTS) SWA	4C	0	12	-100.0%	0	-

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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>						
DEMARCO INDEX FUTURE	DI	0	0	-	0	-
DEMARCO SWING SWAP	DT	0	62	-100.0%	0	-
DIESEL 10P BRG FOB RDM VS	7X	0	0	-	0	-
DIESEL 10PPM BARGES FOB B	U7	0	0	-	0	-
DIESEL10PPM BARG VS ICE LS	LSE	0	0	-	0	-
DLY GAS EURO-BOB OXY	GBR	0	0	-	0	-
DOMINION TRAN INC - APP I	IH	2,920	5,234	-44.2%	2,920	0.0%
DOMINION TRANSMISSION INC	PG	39,591	58,036	-31.8%	43,119	-8.2%
DUBAI CRUDE OIL BALMO	BI	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	DC	7,870	1,937	306.3%	8,850	-11.1%
DY EURO 3.5% FUEL OI RDA	FOR	0	0	-	0	-
EASTERN RAIL DELIVERY CSX	QX	380	2,558	-85.1%	495	-23.2%
EAST/WEST FUEL OIL SPREAD	EW	328	200	64.0%	466	-29.6%
EIA FLAT TAX ONHWAY DIESE	A5	3,708	5,133	-27.8%	3,480	6.6%
ELEC ERCOT DLY OFF PK	R4	0	0	-	0	-
ELEC ERCOT DLY PEAK	I7	0	42	-100.0%	0	-
ELEC ERCOT DLY PEAK	N1	0	0	-	0	-
ELEC ERCOT DLY PEAK	R1	0	0	-	0	-
ELEC ERCOT OFF PEAK	O1	0	0	-	0	-
ELEC FINSETTLED	47	1,949	2,804	-30.5%	2,064	-5.6%
ELEC FINSETTLED	49	0	420	-100.0%	0	-
ELEC MISO PEAK	4L	3,825	420	810.7%	3,940	-2.9%
ELEC MISO PEAK	55	332	1,352	-75.4%	424	-21.7%
ELEC NYISO OFF-PEAK	4M	70,200	7,925	785.8%	70,200	0.0%
ELEC NYISO OFF-PEAK	58	6,404	25,124	-74.5%	7,908	-19.0%
ELECTRICITY ERCOT PEAK	ERE	0	0	-	0	-
ELECTRICITY OFF PEAK	46	36,069	51,544	-30.0%	37,949	-5.0%
ELECTRICITY OFF PEAK	4P	0	0	-	0	-
ELECTRICITY OFF PEAK	50	0	7,925	-100.0%	0	-
ELEC WEST POWER OFF-PEAK	MDA	0	0	-	0	-
ELEC WEST POWER PEAK	MDC	0	0	-	0	-
EL PASO PERMIAN INDEX SWA	IL	0	0	-	0	-
EMMISSIONS	CPL	0	0	-	0	-
ERCOT DAILY 5MW PEAK	ERW	0	0	-	180	-100.0%
ERCOT HOUSTON Z MCPE 5MW PEAK SWAP	I1	3,880	0	-	3,880	0.0%
ERCOT NORTH ZMCPE 5MW OFFPEAK	I8	0	480	-100.0%	0	-
ERCOT NORTH ZMCPE 5MW OFFPEAK SWAP	I6	21,200	6,005	253.0%	21,200	0.0%
ERCOT NORTH ZMCPE 5MW PEAK	I5	3,880	441	779.8%	3,880	0.0%
ETHANOL T2 FOB ROTT INCL DUTY SWAP	Z1	5,492	2,539	116.3%	5,172	6.2%
EU LOW SULPHUR GASOIL CRACK	LSC	0	0	-	0	-
EURO 1% FUEL OIL NEW BALM	KX	0	10	-100.0%	0	-
EURO 3.5% FUEL OIL RDAM B	KR	279	526	-47.0%	225	24.0%
EURO 3.5% FUEL OIL SPREAD	FK	929	823	12.9%	1,169	-20.5%
EURO-DENOMINATED PETRO PROD	IBE	0	0	-	0	-
EURO-DENOMINATED PETRO PROD	NCP	150	0	-	24	525.0%
EURO GASOIL 10 CAL SWAP	GT	0	0	-	0	-
EURO GASOIL 10PPM VS ICE	ET	347	543	-36.1%	271	28.0%
EUROPE 1% FUEL OIL NWE CA	UF	35	584	-94.0%	37	-5.4%
EUROPE 1% FUEL OIL RDAM C	UH	3	56	-94.6%	13	-76.9%
EUROPE 3.5% FUEL OIL MED	UI	344	914	-62.4%	374	-8.0%
EUROPE 3.5% FUEL OIL RDAM	UV	9,000	9,143	-1.6%	8,567	5.1%
EUROPEAN GASOIL (ICE)	7F	1,251	3,517	-64.4%	1,284	-2.6%
EUROPEAN NAPHTHA BALMO	KZ	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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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%

## NYMEX/COMEX Exchange Open Interest Report - Monthly

	Commodity	Open Interest SEP 2017	Open Interest SEP 2016	% CHG	Open Interest AUG 2017	% CHG
<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%
NORTHERN NATURAL GAS DEMAR	PE	2,332	1,979	17.8%	2,400	-2.8%
NORTHERN 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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Commodity		Open Interest SEP 2017	Open Interest SEP 2016	% CHG	Open Interest AUG 2017	% CHG
<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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Commodity	Open Interest SEP 2017	Open Interest SEP 2016	% CHG	Open Interest AUG 2017	% CHG
<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 SEP 2017	Open Interest SEP 2016	% CHG	Open Interest 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 OUTRIGHT EURO	0A	0	0	-	0	-
PETRO OUTRIGHT EURO	0B	10	175	-94.3%	20	-50.0%
PETRO OUTRIGHT EURO	0C	10	40	-75.0%	0	-
PETRO OUTRIGHT EURO	0D	5,934	6,846	-13.3%	6,870	-13.6%
PETRO OUTRIGHT EURO	0E	90	1,176	-92.3%	125	-28.0%
PETRO OUTRIGHT EURO	0F	1,361	1,832	-25.7%	1,792	-24.1%
PETRO OUTRIGHT EURO	1T	66	0	-	78	-15.4%
PETRO OUTRIGHT EURO	33	48	154	-68.8%	60	-20.0%
PETRO OUTRIGHT EURO	5L	55	50	10.0%	0	-
PETRO OUTRIGHT EURO	63	30	285	-89.5%	240	-87.5%
PETRO OUTRIGHT EURO	6L	0	0	-	5	-100.0%
PETRO OUTRIGHT EURO	7I	190	109	74.3%	0	-
PETRO OUTRIGHT EURO	7P	0	0	-	0	-
PETRO OUTRIGHT EURO	7R	109	290	-62.4%	209	-47.8%
PETRO OUTRIGHT EURO	88	0	0	-	30	-100.0%
PETRO OUTRIGHT EURO	CBB	0	0	-	0	-
PETRO OUTRIGHT EURO	CGB	25	0	-	0	-
PETRO OUTRIGHT EURO	CPB	221	48	360.4%	109	102.8%
PETRO OUTRIGHT EURO	EFF	0	0	-	10	-100.0%
PETRO OUTRIGHT EURO	EFM	50	410	-87.8%	68	-26.5%
PETRO OUTRIGHT EURO	ENS	70	524	-86.6%	80	-12.5%
PETRO OUTRIGHT EURO	ESB	0	0	-	0	-
PETRO OUTRIGHT EURO	EWN	947	491	92.9%	949	-0.2%
PETRO OUTRIGHT EURO	FBD	0	0	-	0	-
PETRO OUTRIGHT EURO	MBB	20	0	-	0	-
PETRO OUTRIGHT EURO	MBN	2,875	3,724	-22.8%	3,383	-15.0%
PETRO OUTRIGHT EURO	SMU	0	200	-100.0%	0	-
PETRO OUTRIGHT EURO	T0	357	262	36.3%	410	-12.9%
PETRO OUTRIGHT EURO	ULB	0	0	-	0	-
PETRO OUTRIGHT EURO	V0	100	100	0.0%	125	-20.0%
PETRO OUTRIGHT EURO	W0	0	0	-	0	-
PETRO OUTRIGHT EURO	X0	0	150	-100.0%	0	-
PETRO OUTRIGHT EURO	Y0	0	0	-	0	-
PETRO OUTRIGHT NA	FCB	39	210	-81.4%	224	-82.6%
PETRO OUTRIGHT NA	FOB	0	0	-	0	-
PETRO OUTRIGHT NA	FOM	0	0	-	0	-
PETRO OUTRIGHT NA	GBA	0	0	-	0	-
PETRO OUTRIGHT NA	GUD	0	0	-	0	-
PETRO OUTRIGHT NA	JE	400	164	143.9%	410	-2.4%
PETRO OUTRIGHT NA	JET	3,473	10,005	-65.3%	3,701	-6.2%
PETRO OUTRIGHT NA	JTB	850	0	-	175	385.7%
PETRO OUTRIGHT NA	MBL	160	175	-8.6%	190	-15.8%
PETRO OUTRIGHT NA	MEN	494	375	31.7%	613	-19.4%
PETRO OUTRIGHT NA	MEO	7,140	8,616	-17.1%	6,181	15.5%
PETRO OUTRIGHT NA	MFD	13	196	-93.4%	38	-65.8%
PETRO OUTRIGHT NA	MMF	120	198	-39.4%	95	26.3%
PETRO OUTRIGHT NA	NYT	0	0	-	0	-
PETRO OUTRIGHT NA	XER	0	0	-	0	-

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Commodity		Open Interest SEP 2017	Open Interest SEP 2016	% CHG	Open Interest AUG 2017	% CHG
<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 UNLD 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%

## NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity		Open Interest SEP 2017	Open Interest SEP 2016	% CHG	Open Interest AUG 2017	% CHG
<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 SEP 2017	Open Interest SEP 2016	% CHG	Open Interest AUG 2017	% CHG
Energy Futures						
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%
Energy Options						
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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	Commodity	Open Interest SEP 2017	Open Interest SEP 2016	% CHG	Open Interest AUG 2017	% CHG
<b>Energy Options</b>						
EURO-DENOMINATED PETRO PROD	EFB	0	0	-	0	-
EURO-DENOMINATED PETRO PROD	NWE	0	0	-	0	-
EUROPEAN JET KEROSENE NWE (PLATTS) AVG PRC	30	0	40	-100.0%	0	-
GASOIL CRACK SPREAD AVG PRICE OPTIONS	3U	0	0	-	0	-
GASOLINE	GCE	0	456	-100.0%	0	-
HEATING OIL CRACK OPTIONS	CH	100	0	-	100	0.0%
HEATING OIL CRK SPD AVG PRICE OPTIONS	3W	0	300	-100.0%	0	-
HEATING OIL PHY	LB	436	1,081	-59.7%	918	-52.5%
HEATING OIL PHY	OH	62,627	67,022	-6.6%	54,997	13.9%
HENRY HUB FINANCIAL LAST	E7	7,767	11,087	-29.9%	8,214	-5.4%
HO 1 MONTH CLNDR OPTIONS	FA	200	400	-50.0%	300	-33.3%
HUSTN SHIP CHNL PIPE SWP	PK	0	0	-	0	-
LLS CRUDE OIL	WJO	4,425	10,470	-57.7%	5,900	-25.0%
LLS CRUDE OIL	YVO	3,500	0	-	750	366.7%
MCCLOSKEY ARA ARGS COAL	MTO	1,055	1,130	-6.6%	1,055	0.0%
MCCLOSKEY RCH BAY COAL	MFO	0	420	-100.0%	0	-
NATURAL GAS	G10	0	0	-	0	-
NATURAL GAS 12 M CSO FIN	G7	0	0	-	0	-
NATURAL GAS 1 M CSO FIN	G4	134,408	8,050	1,569.7%	127,010	5.8%
NATURAL GAS 2 M CSO FIN	G2	3,550	200	1,675.0%	2,150	65.1%
NATURAL GAS 3 M CSO FIN	G3	0	250	-100.0%	42,000	-100.0%
NATURAL GAS 5 M CSO FIN	G5	0	0	-	0	-
NATURAL GAS 6 M CSO FIN	G6	8,150	0	-	3,700	120.3%
NATURAL GAS OPTION ON CALENDAR STRP	6J	9,238	17,826	-48.2%	8,838	4.5%
NATURAL GAS PHY	KD	0	0	0.0%	0	0.0%
NATURAL GAS PHY	LN	1,931,687	2,410,274	-19.9%	2,118,582	-8.8%
NATURAL GAS PHY	ON	93,900	119,079	-21.1%	97,594	-3.8%
NATURAL GAS PHY	ON1	0	0	-	0	-
NATURAL GAS PHY	ON5	0	0	-	0	-
NG HH 3 MONTH CAL	IC	0	0	-	0	-
N ROCKIES PIPE SWAP	ZR	6,754	9,150	-26.2%	6,754	0.0%
NY HARBOR HEAT OIL SWP	AT	20,479	40,309	-49.2%	22,162	-7.6%
NYISO ZONE G 5MW PEAK OPTIONS	9U	5,880	420	1,300.0%	5,880	0.0%
NYMEX EUROPEAN GASOIL APO	F7	0	0	-	0	-
NYMEX EUROPEAN GASOIL OPT	F8	0	0	-	0	-
PANHANDLE PIPE SWAP	PU	2,160	0	-	2,400	-10.0%
PETROCHEMICALS	4H	5,593	5,982	-6.5%	3,907	43.2%
PETROCHEMICALS	4I	0	0	-	0	-
PETROCHEMICALS	4J	2,440	5,045	-51.6%	2,875	-15.1%
PETROCHEMICALS	4K	700	690	1.4%	300	133.3%
PETROCHEMICALS	CPR	18	165	-89.1%	18	0.0%
PETRO OUTRIGHT EURO	8H	200	0	-	250	-20.0%
PGE CITYGATE PIPE SWAP	CW	0	0	-	0	-
PJM CALENDAR STRIP	6O	0	0	-	0	-
PJM ELECTRIC	6OO	0	0	-	0	-
PJM MONTHLY	JO	0	0	-	0	-
PJM WES HUB PEAK CAL MTH	6OA	3,400	550	518.2%	3,340	1.8%
PJM WES HUB PEAK CAL MTH	JOA	0	9,840	-100.0%	0	-
PJM WES HUB PEAK LMP 50MW	PMA	15,778	8,883	77.6%	16,218	-2.7%
RBOB 1MO CAL SPD OPTIONS	ZA	750	0	-	1,600	-53.1%
RBOB CALENDAR SWAP	RA	1,502	3,395	-55.8%	1,628	-7.7%
RBOB PHY	OB	20,238	25,748	-21.4%	29,899	-32.3%
RBOB PHY	RF	200	0	-	0	-

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Commodity		Open Interest SEP 2017	Open Interest SEP 2016	% CHG	Open Interest AUG 2017	% CHG
<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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	Commodity	Open Interest SEP 2017	Open Interest SEP 2016	% CHG	Open Interest AUG 2017	% CHG
Metals Futures						
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%
Metals Options						
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	-
TOTAL FUTURES GROUP						
Commodities and Alternative 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%
TOTAL FUTURES		18,717,097	20,322,347	-7.9%	19,159,817	-2.3%



## NYMEX/COMEX Exchange Open Interest Report - Monthly

Commodity	Open Interest SEP 2017	Open Interest SEP 2016	% CHG	Open Interest 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 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>