



2017 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>  
CME Group, Inc.  
20 South Wacker Drive, Chicago, Illinois 60606-7499.  
Customer Service: (312) 930-1000



## PRELIMINARY

PG02C BULLETIN #226@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST ENERGY FUTURES

Wed, Nov 22, 2017 PG02C

## EXCHANGE OVERALL VOLUME AND OPEN INTEREST TOTALS

	LOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL COMBINED OPEN INTEREST & CHGE	----- CHGE	-52 WEEKS (364 DAYS) OVERALL COMBINED TOTAL VOLUME	AGO- OVERALL COMBINED TOTAL OPEN INTEREST	
* CME GROUP TOTALS--									
EXCHANGE	18819104	1262240	688702	20770046	127432655	+	816773	25960125	116788596
EXCHANGE FUTURES	16627018	42322	441282	17110622	56289908	+	185432	21796755	52294431
EXCHANGE OPTIONS	2192086	1219918	247055	3659059	71101774	+	631236	4163278	64452218
OTC TOTALS--									
OTC CLEARED ONLY			365	365	40973	+	105	92	41947
FUTURES & OPTIONS -									
ENERGY	2998345		233789	3232134	23706878	+	74546	2071664	24007121
FUTURES ONLY -									
ENERGY	2741004		123921	2864925	16715875	-	2774	1787359	17679236
OPTIONS ONLY -									
ENERGY	257341		109868	367209	6991003	+	77320	284305	6327885

## CORE ENERGY FUTURES

CL NYMEX CRUDE OIL (PHYSICAL)	1857309		23492	1880801	2483446	-	28701	892668	2016796
HO NYMEX HEATING OIL (PHYSICAL)	177977		13035	191012	452282	-	335	182664	400089
RB NYMEX NY HARBOR GAS (RBOB) (PHY)	131792		8317	140109	438310	-	6540	154618	378864
NG NATURAL GAS HENRY HUB (PHYSICAL)	472462		13610	486072	1395936	+	26882	330433	1160887
BZ NYMEX BRENT OIL LAST DAY FUTURES	79136		1406	80542	148560	-	956	130026	104644
7F EUROPEAN GASOIL ICE FUTURE	307			307	849	+	51	426	3039
QM E-MINI CRUDE OIL FUTURES	10780			10780	5408	+	485	10845	5127
QH E-MINI HEATING OIL FUTURES									2
QU E-MINI GASOLINE FUTURES					1				1
QG E-MINI NATURAL GAS	1259			1259	2322	+	89	2306	5225

## CRUDE OIL ENERGY FUTURES

E5 ARGUS LLS VS. WTI (ARG) TRD M			2130	2130	53608	+	40	420	15132
38 ARGUS SOUR CRUDE NDX VS WTI DIF CAL									250
J9 BRENT BALMO									76
CY BRENT CALENDAR					16990				14086
WCC CANADIAN HEAVY CRUDE(NET ENRGY) FUT					2130			360	10790
CIL CANADIAN LIGHT SWEET OIL					84			20	10135
CSW CLEARBROOK BAKKEN CRUDE OIL INDEX					570				1530
FY DATED TO FRONTLINE BRENT CLNDR					11105				16270
DC DUBAI CRUDE OIL CALENDAR					12410			400	6017
UB EUROPE DATED BRENT					962				840
GSW GUERNSEY LIGHT SWEET CRUDE OIL FUT					60				70
MB GULF COAST SOUR CRUDE OIL FUTURES					1720				1550
DB ICE BRENT DUBAI			1400	1400	46304	+	500	150	18042
LSW LIGHT SWEET OIL NET ENERGY MONTHLY					2535				
WJ LLS (ARGUS) VS WTI			312	312	17853	-	288		29617
LPS LOOP CRUDE OIL STORAGE FUTURES					14850	-	3100		20740
YX MARS (ARGUS) VS WTI			300	300	9910	+	300		12788
YV MARS (ARGUS) VS WTI TRD MTH			855	855	27754	-	240	250	21654
MDB MINI DATED BRENT (PLATTS) FINANCIAL					11				700
DBL MINI DUBAI CRUDE OIL (PLATTS) FUT					4022	+	700		941
BB NYMEX BRENT FINANCIAL FUTURES			700	700	90				
SSW SYNTHETIC SWEET OIL MONTHLY FUT					1158				
CS WEST TEXAS INTER CRUDE OIL CAL			1158	1158	144922	+	262	1700	114027
WCW WESTERN CANADIAN SELECT OIL MONTHLY			805	805	24121	+	575		
42 WTI BALMO					140				30
WS WTI FINANCIAL FUTURES			3708	3708	4280				1471
HTT WTI HOUSTON ARGUS V.WTI TRADE MONTH			110	110	67367	-	20		11635
WTT WTI MIDLAND (ARG) VS. WTI TRADE MTH			2670	2670	68082	+	2285		25355
FF WTI MIDLAND(ARGUS) VS WTI FINCL FUT					47714				41078
BY WTI-BRENT BULLET					404				500
BK WTI-BRENT CALENDAR			3220	3220	72833	+	2180	390	50965
FH WTS (ARGUS) VS WTI TRD MTH			576	576	5158				3222

## NATURAL GAS ENERGY FUTURES

N7 ALGON CITY GATES NAT GAS INDEX									3040
B4 ALGONQUIN CITYGATES BASIS					276				3131
ND ANR LOUISIANA BASIS									121
NE ANR OKLAHOMA					1734				3811
PW CENTERPOINT BASIS					10293				20939
CI CIG BASIS					25151				51730
XIC CIG ROCKIES NAT GAS (PLATTS) FUT					16				
5Z COLUMB GULF MAINLINE NG BASIS					5766				21754
CFS COLUMBIA GAS TCO (IFERC) FIXED									124
GL COLUMBIA GULF ONSHORE BASIS					1457				17713
DSF DOMINION (IFERC) FIXED PRICE									1924
IH DOMINION TRAN INC - APP INDEX					2920				4511
PG DOMINION TRANSMISSION INC -APPALAC					33992				59888
TTE DUTCH TTF NATURAL GAS FRONT MTH FUT	20			20	7	-	5		
FP FLORIDA GAS ZONE3 BASIS									3506
NN HENRY HUB			11317	11317	1231372	+	3312	9577	1391931
HB HENRY HUB BASIS					5559			186	46854
IN HENRY HUB INDEX FUTURE					2139			186	24027
HH HENRY HUB NG LAST DAY FINANCIAL	7553		4883	12436	425785	+	2509	9385	320837
NPG HENRY HUB PENULTIMATE FUT			2762	2762	222179	+	644	5770	321628
NHN HOUSTON SHIP CHANNEL BASIS					19485				25526
XJ HOUSTON SHIP CHANNEL PIPE									3425
JKM LNG JAPAN KOREA MARKER PLATTS					540				
MFS MICHCON IFERC FIXED PRICE									124
Y8 MICHCON NG INDEX									360
NF MICHIGAN BASIS					5851				15305
NL NGPL MID-CONTINENT					23762				34840
IW NGPL MIDCONTINENT INDEX									180
PD NGPL TEX /OK					22810				39851
PE NORTHERN NATURAL GAS DEMARCATION					2082				3521
PF NORTHERN NATURAL GAS VENTURA IOWA					1644				5925
XR NORTHERN ROCKIES PIPE					212				608

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	LOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL COMBINED TOTAL OPEN INTEREST & CHGE	-----	-52 WEEKS (364 DAYS) AGO- OVERALL COMBINED TOTAL VOLUME	OPEN INTEREST
NR NORTHWEST ROCKIES BASIS FUTURE					41457			78129
HP NYMEX NATURAL GAS FUTURES	2290		3841	6131	128817	+	1234	135622
8X ONEOK OKLAHOMA NG BASIS					761			2323
PH PANHANDLE BASIS FUTURE					15051			44881
XH PANHANDLE PIPE					2868			
PM PERMIAN BASIS					10226			22429
PFS PERMIAN IFERC FIXED PRICE								22
NJ SAN JUAN BASIS					21084			41950
XN SOCAL PIPE								2952
SZ SONAT BASIS FUTURE					62			792
8Z SOUTH STAR TEX OKLHM KNS NG B					136			554
NK SUMAS BASIS					6459			9626
DVS SUMAS NAT GAS PLATTS FIXED PRICE					62			823
TC TCO BASIS					13391			28502
Q1 TCO NG INDEX								728
NM TENNESSEE 500 LEG BASIS								1029
6Z TENNESSEE 800 LEG NG BASIS								732
NQ TENNESSEE ZONE 0 BASIS					484			2000
IX TETCO M-3 INDEX								6976
TX TETCO STX BASIS					823			2008
ZTS TETCO STX NG (PLATTS IFERC) FUT								4
NX TEXAS EASTERN ZONE M-3 BASIS					7203			22223
9F TEXAS GAS ZONE1 NG BASIS					6448			14103
CZ TRANSCO ZONE 3 BASIS					3868			7300
NZ TRANSCO ZONE 6 BASIS					2591			6893
TZI TRANSCO ZONE 6 GAS INDEX								2668
IT TRANSCO ZONE 6 INDEX								2124
T26 TRANSCO ZONE 6 NON NY BASIS					6173			13763
TR TRANSCO ZONE4 BASIS					10278			20727
NBP UK NBP NATURAL GAS FRONT MTH FUT	107			107	11	-	11	
NW WAHA BASIS					7417			13328
WFS WAHA IFERC FIXED PRICE								28
IY WAHA INDEX FUTURE								1268

## PETROLEUM ENERGY FUTURES

1W 1% FUEL OIL (PLT) CARG CIF MED					26			433
1X 1% FUEL OIL (PLT) CARG CIF NWE								24
33 1% FUEL OIL RDM VS 1% OIL NWE PLTS					24			200
BOB 3.5% FUEL OIL (PLATTS) FOB RDA			71	71	3792	+	34	5459
7D 3.5% FUEL OIL CID MED			70	70	225	+	25	710
8D 3.5% FUEL OIL CIF BALMO								30
63 3.5% FUEL OIL RDAM VS FOB MED BALM					10			130
FCB 3.5% FUELOIL FOB RDAM CRK SPD BALMO								64
EOB ARGUS GASOLINE NWE CRACK SPR					18			35
4C CHICAGO ULSD (PLATTS)								6
5C CHICAGO ULSD PL VS HO SPR					463			1238
3C CHICAGO UNL GAS PL VS RBOB SPR					6			42
NCP DALY EUROP NAPHTHA PLTS CIF NWE FUT							198	198
EWN E/W NAPHTHA JAPAN CF-CARGOS CIF NWE					973		10	383
EW EAST/WEST FUEL OIL SPREAD					115			139
EWG EAST-WST GASOLINE SPREAD PLATTS/ARG					6310		450	6896
A5 EIA FLAT TAX ONHWAY DIESEL					3092			4086
JE EIA FLAT TAX US RETAIL GASOLINE					380			88
EFM EUR 1%FUEL OIL CARGO FOB MED PLATTS								140
ENS EUR1%FUEL OIL FOB MED-EUR1% FOB NWE					20			341
EFF EUR3.5%FUEL OIL CARGO FOB MED BALMO								33
KX EURO 1% FUEL OIL NEW BALMO								10
KR EURO 3.5% FUEL OIL RDAM BALMO					740		15	345
FK EURO 3.5% FUEL OIL SPREAD					378		213	2088
ET EURO DIESEL 10PPM VS ICE					270			295
EPN EURO PPNE CIFARG VS NAPHTHA NWE SW			47	47	1039	+	4	633
43 EUROP NAPHTHA PLATTS CRCK SPR BALMO					105			7
UF EUROPE 1% FUEL OIL NWE CAL					29			422
UH EUROPE 1% FUEL OIL RDAM CAL								34
UI EUROPE 3.5% FUEL OIL MED CAL			70	70	365	+	55	120
UV EUROPE 3.5% FUEL OIL RDAM CAL			30	30	10026	-	10	557
UJ EUROPE JET KERO NWE CAL					54			6
UN EUROPE NAPHTHA CAL			51	51	2373	+	18	110
KZ EUROPEAN NAPHTHA BALMO			10	10	107	+	10	5
EN EUROPEAN NAPHTHA CRACK SPREAD			101	101	11792	-	16	871
FBD FAME 0 ARGUS BIODIESEL FOB RDA RED								20
FS FUEL OIL CARGOES VS.BARGES					952			1088
FO FUEL OIL CRACK VS ICE					14013		50	19743
FI FUEL OIL NWE CRACK VS ICE								38
GCI G. COAST #6 FUEL OIL 3.0% VS BRENT			10	10	2733			3807
GFC G.C. NO.6 FUEL PLATTS CRK BALMO								250
7R GAS EUROBOB (ARGUS) BALMO					120			471
7K GAS EURO-BOB OXY (ARG) CRACK			1296	1296	26276	+	431	386
7H GAS EURO-BOB OXY (ARG) NEW BRG			241	241	3456	+	31	297
GOC GASOIL (ICE) CRACK SPREAD					41			118
Z4 GASOIL 0.1 CIF MED								20
TU GASOIL 0.1 CIF NWE VS ISE								30
WQ GASOIL 0.1 RDAM BRGS VS ICE					144			49
VL GASOIL 0.1 ROTTERDAM BARGES SW			5	5	40	+	5	20
Z5 GASOIL 0.1CIF MED VS ICE GAS					10			75
TP GASOIL 10PPM VS ICE					702			639
BG GASOIL BULLET					130			
GX GASOIL CALENDAR					17			96
GZ GASOIL CRACK SPREAD CALENDAR			300	300	20875		570	13006
QA GASOIL MINI CALENDAR					421			485
A7 GROUP THREE ULSD (PLATTS)					50			300
A6 GRP THREE ULSD(PLT)VS HEAT OIL					12268			5850
A8 GRP THREE UNL GS (PLT) VS RBOB			75	75	4090	+	75	10
CRB GULF CBOB A2 PL VS RBOB SPR F					951			443
GCU GULF CO NO6 FUELOIL 3% V. EURO 3.5%			825	825	18703	+	825	311

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	-----	-----	-----	-----	-----	-----	-----	-----	-----
	OVERALL	COMBINED	TOTAL	-----	-----	-----	-----	-52 WEEKS (364 DAYS) AGO-	OVERALL COMBINED TOTAL
	VOLUME	OPEN	INTEREST	& CHGE	VOLUME	OPEN INTEREST	VOLUME	OPEN INTEREST	OPEN INTEREST
VZ GULF COAST 3% FUEL OIL BALMO									1450
MF GULF COAST HSFO (PLATTS) FUTURES									56075
GE GULF COAST JET FUEL CLNDR									1301
ME GULF COAST JET VS NYM 2 HO SPRD								1495	35500
MG GULF COAST NO.6 FUEL OIL CRACK									5022
LY GULF COAST ULSD CALENDAR									3783
GY GULF COAST ULSD CRACK SPREAD									3777
GBB GULF CST UNL 87 GAS M2 V. RBOB BLMO									250
GCC GULF UNL87 M2 PL CRACK SPRD F									500
RVG GULF UNL87 M2 PL VS RBOB SPR F	450	450			14918	+	235	120	13956
HOB HEATING OIL VS. BRENT CRACK SPREAD	60	60			13160	+	60		13198
JA JAPAN C&F NAPHTHA	21	21			1882	+	11	51	1297
JB JAPAN C&F NAPHTHA CRACK SPREAD					1703				690
JNC JAPAN C&F NAPHTHA DUBAI (PLATTS) CR					100				
E6 JAPAN NAPHTHA BALMO									30
1T JET AVIA FUEL(PLTT) CRGS FOB M					54				
1V JET AVIA FUEL(PLTT) FOB V. ICE					34				57
JC JET CIF NWE VS ICE					569				377
6X JET FUEL CRG CIF NEW VS ICE BLM					2				
1M JET FUEL UP-DOWN BALMO CLNDR S					3505			100	5950
KL LA CARB DIESEL (OPIS)					250				550
JL LA CARBOB GASOLINE(OPIS)	25	25			225				
JS LA JET (OPIS)	50	50			1710	+	50		1580
MQ LA JET FUEL VS NYM NO 2 HO SPRD									130
LX LOS ANGELES CARB DIESEL (OPIS)									104
MAS MIN ARGUS PROPANE SAUDI ARAMCO					10				20
MNC MIN EURO NPHTHA CIF NWE	97	97			3390	+	50	158	4130
MGF MIN GSL .1 PLTS CRGS CIFNWE VS GSL					24				
MJN MIN JAPAN C&F NAPHTHA PLATTS	21	21			1657	+	21	20	1971
MJC MIN JETKERO CRGOS CIF NWE VS GASOIL					700				335
MTB MIN SPORE FUELOIL380CST(PLTS) BALMO					30				585
UCM MIN ULSD 10PPM CRGOS CIF MED VS GSL	30	30			86	+	30		57
MGN MIN ULSD 10PPM CRGS CIF NWE VS GSL					294				456
MFD MINI 1% FUEL OIL CAR MED									101
MMF MINI 3.5% FUEL OIL CAR MED					107			120	519
MAE MINI ARGUS PROPANE FAR EAST IDX					190				80
T0 MINI EU 1%FO BARGE FOB RDAM FUT					250				766
0C MINI EU 1%FO CARGO FOB NWE BALMO F					20				20
0B MINI EU 1%FO CARGO FOB NWE FUT					50				120
0E MINI EU 3.5%FO BARGE FOB RDAM BALMO	8	8			8	+	8		1376
0D MINI EU 3.5%FO BARGE FOB RDAM FUT	18	18			4771			118	8572
MUD MINI EUR DIESEL10PPM VS ICE GS					222				258
MEN MINI EURO NAPHTHA BALMO	10	10			591	+	10		534
MEO MINI GAS EUROBOB OXY BARGES	140	140			3696	+	80	314	9192
MEB MINI GAS EUROBOB OXY NWE ARGV BALMO					175			142	488
MGB MINI GSOIL .1 PLTTS VS ICE GSOIL SW					20				62
E6M MINI JAPAN NAPHTHA BALMO FUT					20				
MXB MINI RBOB V. EBOB(ARGUS) NWE BRGS	60	60			1601	+	30	195	2880
MXR MINI RBOB V. EBOBARG NWE BRGS BALMO					90				1375
MTS MINI SINGAPORE 380CST FUEL OIL	96	96			6432	+	33	115	6531
5L MINI SINGAPORE FO 180 CST BALMO FUT									266
0F MINI SINGAPORE FO 180 CST FUT					753			90	1925
MSG MINI SINGAPORE GASOIL PLATS FUT					502				6
1N MOGAS92 UNLEADED (PLATTS)					12984			1500	21259
1P MOGAS92 UNLEADED (PLTS) BLM SW					266				1386
MBL MT BELVIEU LDH ISO-BUTANE(OPIS)					105				139
NOB NAPHTHA (PLATTS) NWE CRACK	70	70			1981	+	25	10	1101
NYH NEW YORK .3% FUEL OIL HIPR V. NY 1%									450
NYT NEW YORK 3% FUEL OIL BALMO									125
NYF NEW YORK FUEL OIL 1% V. EURO 1% FO					375				350
UT NO 2 UP-DOWN SPREAD CALENDAR									278
88 NWE EUR FUEL OIL HGHLOW SULF BALMO					15				
Y3 NY 2.2% FUEL OIL (PLATTS)									300
FOC NY 3% FUEL OIL V GULF COAST NO6 3%					880				2940
H1 NY 3.0% FUEL OIL (PLATTS)									775
JTB NY BUCKEYE JET FUEL V. NY HR BALMO					375				
JET NY BUCKEYE JET FUEL VS NY HARB ULSD					1554			453	8805
NLS NY HARBOR LOW SULPUR GAS 1000MBLL					600				1856
MM NY HARBOR RESIDUAL FUEL 1.0% S	20	20			3170			22	7103
7Y NY ULSD(ARGUS) VS HO SPREAD					680			50	4922
VR NY1% VS GC SPREAD	175	175			4612	+	89		4914
HK NYH NO 2 CRACK SPREAD CAL					6713			50	12260
BH NYMEX HEATING OIL FUTURES					357				2080
MP NYMEX NY HARBOR HEAT OIL CLNDR	70	70			7445	+	21		11627
RT NYMEX RBOB GASOLINE FUTURES					2405				1399
UY NYMEX ULSD VS NYMEX HO									60
SF3 NYM-SINGAPORE FUEL OIL 380CST CRK S					9				30
7L PREM UNL GAS 10 PPM (PLTS) RDM									11
3G PREMIUM UNLD 10P FOB MED	120	120			315	+	120		201
8G PREMIUM UNLEAD 10PPM FOB BLMO					10				5
RL RBOB CALENDAR FUTURE	70	70			14085			67	13053
RM RBOB CRACK SPREAD					6193				2893
EXR RBOB GAS VS EUROBOB(ARGUS) NWE BRGS	89	89			3222	+	33	241	2343
RBB RBOB GAS VS. BRENT CRCK SPRD					18365			1075	22455
1D RBOB GASOLINE BALMO CLNDR					727				1272
RI RBOB SPREAD (PLATTS)					4				44
RH RBOB VS HEATING OIL					2608				3268
BFR RME BIO ARGUS RDM RED VS ICS GAS									10
MSD SG VISCOSITY SPREAD BALMO					50				35
EVC SING 380 FUEL OIL VS FUEL OIL ROTDM	366	366			6619	+	261	155	6378
BS SINGAPORE 180CST BALMO					100				24
BT SINGAPORE 380CST BALMO					353				397
SE SINGAPORE 380CST FUEL OIL	802	802			10099	+	411	1278	12884
UA SINGAPORE FUEL 180CST CAL	5	5			1097	+	5	15	1494
SD SINGAPORE FUEL OIL SPREAD					1024				1587
SG SINGAPORE GASOIL	100	100			11804	-	100	430	19823

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## PRELIMINARY

PG02C BULLETIN #226@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST ENERGY FUTURES

Wed, Nov 22, 2017 PG02C

	LOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL COMBINED TOTAL OPEN INTEREST & CHGE	-----	-52 WEEKS (364 DAYS) AGO- OVERALL COMBINED TOTAL VOLUME	OPEN INTEREST
VU SINGAPORE GASOIL BALMO								129
GA SINGAPORE GASOIL VS ICE					4014		1025	14213
RK SINGAPORE JET KERO GASOIL					1640		150	3785
KS SINGAPORE JET KEROSENE					2233		200	1956
V0 SINGAPORE MOGAS 95					50			230
SMU SINGAPORE MOGAS95-SINGAPORE MOGAS92								100
STZ SINGAPORE GASOIL 10PPM V GSOLSPD FUT					100			
STS SPORE FUEL OIL 180CST 6.35 DUBAI CK					668			40
1NB SPORE MOGAS92 UNLD BRENT SPRD					1830		100	3443
1ND SPORE MOGAS92 UNLD DUBAI SPRD					350			
Z7 ULSD 10PPM CIF MED VS ICE GAS					34			45
1L ULSD UP-DOWN BALMO					6671			8420
LT UP DOWN GC ULSD VS NMX HO SPRD			800	800	49221	+	57	972
								50532

## NGL PETROCHEM ENERGY FUTURES

91 ARGUS FAR E NDX VS EUR CIF ARA					1013			353
7E ARGUS PROPAN FAR EST INDEX			301	301	3148	+	79	2004
9N ARGUS PROPAN(SAUDI ARAMCO)			36	36	643	+	1	537
22 ARGUS PROPANE FAR E INDX BALMO					127			77
8L CONWAY NAT GASOLINE					1248			557
CBB CONWAY NML BUT (OPIS) BALMO			10	10	10	+	10	30
8M CONWAY NORMAL BUTANE					2694		20	1291
CPB CONWAY PROPANE (OPIS) BALMO					5			281
8K CONWAY PROPANE 5 DEC.			495	495	17258	+	11	85
32 EUR PROPANE CIF ARA ARGUS BALMO			5	5	114	+	5	5
PS EURO PROPANE CIF ARA			130	130	1439	+	66	43
HPE HDPE HD POLYETHYLENE (PCW)								8
MPS MINI EURO PROPANE CIF ARA ARGUS FUT					40			
8C MT BELVIEU ETHANE BALMO					180			75
80 MT BELVIEU LDH PROPANE BALMO					1103			603
RO MT BELVIEU NAT GASOLINE BALMO					450			20
8J MT BELVIEU NORMAL BUTANE BALM			5	5	529	+	5	35
CO MT BELVIEU ETHANE 5-DCML (OPIS)			55	55	64451	+	10	855
MBN MT BELVIEU ETHYLENE (PCW) FINCL					2362			3068
MBE MT BELVIEU ETHYLENE IN-WELL (PCW)					715			60
8I MT BELVIEU ISO BUTANE 5 DEC. S					4473			3080
7Q MT BELVIEU NAT GAS 5-DCML (OPIS)			605	605	13166	+	212	450
MNB MT BELVIEU NORMAL BUTANE LDH(OPIS)			10	10	4274			1859
D0 MT BELVIEU NRM BUTANE 5-DCML (OPIS)			1268	1268	42911	+	82	940
B0 MT BELVIEU PROPANE 5-DCML (OPIS)			3484	3484	110986	+	672	5040
1R PROPANE NON LDH MT BELVIEU			525	525	26673	+	365	462
1S PROPANE NON LDH MT BLV BALMO								112

## ETHANOL ENERGY FUTURES

CU CHICAGO ETHANOL	12		2428	2440	50777	+	700	6647	58428
ACF ETHANOL FUTURES	464			464	1870	-	128	672	5642
Z1 ETHANOL(PL) T2 FOB RTRDM INCL			140	140	6063	+	54	590	2507
EZ NEW YORK ETHANOL					1305				2400

## ELECTRICITY ENERGY FUTURES

VD AEP-DAYTON HUB DAILY					574	-	82		774
VP AEP-DAYTON HUB OFF-PEAK MONTHLY					100				734
VM AER-DAYTON HUB MTHLY					140				974
9X CAISO SPI5 EZGNHUB5 MW P DAY A									17930
K2 CIN HUB 5MW D AH O PK					198568				247784
H5 CIN HUB 5MW D AH PK					9843				18130
H4 CIN HUB 5MW REAL TIME O PK					499128				545056
H3 CIN HUB 5MW REAL TIME PK					40014				45015
EJ CINERGY HUB OFF-PEAK MONTH					120				248
EM CINERGY HUB PEAK MONTH					288				316
I1 ERCOT HSTN Z MCPE 5 MW PEAK SW					3880				
I6 ERCOT NRTH Z MCPE 5 MW OFFPK S					100400				2040
I5 ERCOT NRTH Z MCPE 5 MW PEAK SW					5980				147
I8 ERCOT NRTH Z MCPE5 OFFPK CLN D									1000
I7 ERCOT NRTH Z MCPE5 PEAK CLND D									70
IDO ISO NEW ENG MASS HUB DA OP DAILY					6600	-	264		6144
KI ISO NEW ENGLAND OFF-PEAK LMP					28				244
NI ISO NEW ENGLAND PEAK LMP					34				294
MDC MID-COLUMBIA DAY AHEAD PEAK FIX PRI									5390
HMW MIDWEST ISO MICHIGAN HUB 5MW PEAK C					4040				11594
FTM MISO INDIANA HUB 5MW OFFPK CAL MO RT									7930
FAD MISO INDIANA HUB 5MW OFFPK CALDAY DA					17056	-	656		6600
FTD MISO INDIANA HUB 5MW OFFPK CALDAY RT					12896	-	496		13600
PDD MISO INDIANA HUB 5MW PK CAL DAYHD					792	-	72		360
PTD MISO INDIANA HUB 5MW PK CAL-DAY RT					684	-	57		561
HMO MISO MICHIGAN HUB OF-PK DA MONTHLY					69120				167664
UD N ILLINOIS HUB DAILY					770	-	110		594
UM N ILLINOIS HUB MTHLY					40				280
P3 NEPOOL CNCTCT 5MW D AH O PK					809				8661
P2 NEPOOL CONECTIC 5MW D AH PK					41				464
H2 NEPOOL INTR HUB 5MW D AH O PK					532720				592192
U6 NEPOOL INTR HUB 5MW D AH PK					37606				39612
P8 NEPOOL NE MASS 5MW D AH O PK					14040				
P7 NEPOOL NE MASS 5MW D AH PK					765				
U4 NEPOOL RHD ISLD 5MW D AH PK					205				2936
U5 NEPOOL RHODE IL 5MW D AH O PK					4045				48871
L9 NEPOOL W CNT MASS 5MW D AH O PK					1618				12564
R6 NEPOOL W CNTR M 5MW D AH PK					82				1348
CE NEW ENGLAND HUB PEAK DAILY					576	-	36		675
GN NEW YORK HUB ZONE G PEAK DAILY					432	-	27		1170
JN NEW YORK HUB ZONE J PEAK DAILY					176	-	11		615
UO NORTHERN ILLINOIS OFF-PEAK MONTHLY									160

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EXCHANGE SUMMARY VOLUME AND OPEN INTEREST ENERGY OPTIONS  
ON FUTURES



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EXCHANGE SUMMARY VOLUME AND OPEN INTEREST ENERGY OPTIONS ON FUTURES

Wed, Nov 22, 2017 PG02C

	----- GLOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- OVERALL VOLUME	COMBINED TOTAL OPEN INTEREST & CHGE	-----	-52 WEEKS (364 DAYS) AGO- OVERALL COMBINED TOTAL VOLUME	OPEN INTEREST
KA NYISO A								840
KB NYISO A OFF-PEAK								270
KG NYISO G								84
KH NYISO G OFF-PEAK								40
KJ NYISO J					205			2243
KK NYISO J OFF-PEAK					60			444
LHV NYISO LOW HUD VAL CAP FUT					410			290
NNC NYISO NYC IN-CITY CAPACITY CAL MO					1266			1646
NRS NYISO REST OF STATE CAPACITY CAL MO					2207			2044
K4 NYISO ZONE A 5MW D AH O PK					87600			183456
K3 NYISO ZONE A 5MW D AH PK					8050			8301
ZAO NYISO ZONE A DA OP DAILY					6000	- 240		9024
AN NYISO ZONE A LBMP FUTURE					320	- 20		795
A3 NYISO ZONE C 5MW D AH O PK								18239
Q5 NYISO ZONE C 5MW D AH PK								966
58 NYISO ZONE E 5MW DAY AHEAD OFF-PEAK					3236			21956
55 NYISO ZONE E 5MW DAY AHEAD PEAK					164			1184
4M NYISO ZONE F 5MW DAY AHEAD OFF-PEAK					70200			3965
4L NYISO ZONE F 5MW DAY AHEAD PEAK					3825			210
D2 NYISO ZONE G 5MW D AH O PK					559329			311560
T3 NYISO ZONE G 5MW D AH PK					25366			21035
ZGO NYISO ZONE G DA OP DAILY					4200	- 168		13056
D4 NYISO ZONE J 5MW D AH O PK					273536			195136
D3 NYISO ZONE J 5MW D AH PK					18236			13638
ZJO NYISO ZONE J DA OP DAILY					1000	- 40		11520
OFD ONTARIO OFF-PK CALENDAR DAY FUT					2080	- 80		4600
OFM ONTARIO OFF-PK CAL-MO FUT					4240			56344
OPD ONTARIO PEAK CAL-DAY FUT					55	- 5		200
OPM ONTARIO PEAK CAL-MONTH FUT					100			1690
V3 PJM AD HUB 5MW REAL TIME O PK					365435			902607
Z9 PJM AD HUB 5MW REAL TIME PK					22723			43394
X1 PJM AECO DA OFF-PEAK								24480
Y1 PJM AECO DA PEAK								1332
PEO PJM AEP DAYTON HUB DA OP DAILY					5000	- 200		4800
PAP PJM AEP DAYTON HUB DA PEAK DAILY					270	- 27		270
AOR PJM AEP DAYTON HUB RT OP DAILY					23088	- 888		23600
W4 PJM APS ZONE DA OFF-PEAK								2379
S4 PJM APS ZONE DA PEAK								126
MOD PJM ASTI ZONE PEAK DA MO					35290			41290
MPD PJM ATSI ZONE MONTHLY DAILY					1890			2220
R3 PJM BGE DA OFF-PEAK					22960			35480
E3 PJM BGE DA PEAK					1250			1933
D9 PJM COMED 5MW D AH O PK					27445			157615
D8 PJM COMED 5MW D AH PK					1480			8570
JD PJM DAILY					2317	- 331		2076
R7 PJM DAYTON DA OFF-PEAK					143003			127200
D7 PJM DAYTON DA PEAK					11286			25800
F2 PJM JCPL DA OFF-PEAK								27200
J2 PJM JCPL DA PEAK								1480
46 PJM METED ZONE OFFPK CAL LMP					32109			51544
47 PJM METED ZONE PEAK CAL LMP					1739			2804
JM PJM MONTHLY					1698			4840
B6 PJM NI HUB 5MW REAL TIME O PK					756378			871468
B3 PJM NI HUB 5MW REAL TIME PK					33785		630	44525
L3 PJM NILL DA OFF-PEAK					671550			923888
N3 PJM NILL DA PEAK					34111			48329
PNO PJM NORTERN ILL HUB DA OP DAILY					58800	- 2352		14592
PNP PJM NORTERN ILL HUB DA PEAK DAILY					2190	- 219		756
NOC PJM NORTERN ILL HUB RT OP DAILY					52416	- 2016		36200
JP PJM OFF-PEAK LMP FUTURE					580			1516
50 PJM PANELEC ZONE OFFPK CAL LMP								3965
49 PJM PANELEC ZONE PEAK CAL LMP								210
F5 PJM PPL DA OFF-PEAK								10309
L5 PJM PPL DA PEAK								546
W6 PJM PSEG DA OFF-PEAK					77800			130600
L6 PJM PSEG DA PEAK					2960			5100
PWO PJM WESTERN HUB DA OP DAILY FUT					35000	- 1400		26688
PWP PJM WESTERN HUB DA PEAK DAILY					1860	- 186		1071
WOR PJM WESTERN HUB RT OP DAILY					57408	- 2208		98800
E4 PJM WESTH DA OFF-PEAK					470327			926969
N9 PJM WESTH RT OFF-PEAK					2164794			2565396
L1 PJM WESTH RT PEAK					113864		5355	163258
J4 PJM WESTHDA PEAK					26080			52153

COAL ENERGY FUTURES

ALW AUSTRALIAN COKING (PLATTS) LOW VOL					424		15	965
SSI COAL API 8 CFR SOUTH CHINA								25
MTF COAL API2 CIF ARA ARG-MCCLOSKEY			1742	1742	48328	+ 209	5754	83411
MFF COAL API4 RCH BAY ARGS MCCLOSKEY SW			245	245	6088	- 1	535	17854
ACM COAL API5 FOB NEWCASTLE ARG/MC FUT					185			443
QX EASTERN RAIL DELIVERY CSX COAL					280			2560
ACT FOB AUS PREMIUM HARD COKING COAL					60			
MCC INDONESIAN COAL MCCLOSKEY SUBBIT.								10
QLD NYMEX APPALACHIAN COAL (PHYSICAL)								5
QP WESTERN RAIL DELIVERY PRB COAL					345			1865

FREIGHT ENERGY FUTURES

FLP FREIGHT ROUTE LIQUID PETROLEUM GAS					744		24	1248
TM TC2 ROTTERDAM TO USAC 37K MT					80			
TL TD3 MEG TO JAPAN 250K MT					30			

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	GLOBAL <sup>®</sup>	OPEN OUTCRY	PNT	-----	OVERALL	COMBINED TOTAL	-----	-52 WEEKS (364 DAYS) AGO-	OVERALL COMBINED TOTAL
	VOLUME	VOLUME	VOLUME	VOLUME	VOLUME	OPEN INTEREST & CHGE	VOLUME	OVERALL	OPEN INTEREST
GXA 1 MO GASOIL CAL SPREAD OPT	P								50
TOTAL 1 MO GASOIL CAL SPREAD OPT									50
GXZ 12 MO GASOIL CAL SPREAD OPT	C					430			
GXZ 12 MO GASOIL CAL SPREAD OPT	P					200			
TOTAL 12 MO GASOIL CAL SPREAD OPT						630			
BA BRENT AVERAGE PRICE OPTION	C					3998			15203
BA BRENT AVERAGE PRICE OPTION	P					925			8838
TOTAL BRENT AVERAGE PRICE OPTION						4923			24041
BZO BRENT CRUDE OIL FUT MARGIN OPT	C	95	1500	1595	70524	-	132	2473	39972
BZO BRENT CRUDE OIL FUT MARGIN OPT	P	76	300	376	64708	+	207		29087
TOTAL BRENT CRUDE OIL FUT MARGIN OPT		171	1800	1971	135232	+	75	2473	69059
OS BRENT CRUDE OIL OPTIONS	C					298			11368
OS BRENT CRUDE OIL OPTIONS	P					1346			9068
TOTAL BRENT CRUDE OIL OPTIONS						1644			20436
BE BRENT EURO STYLE OPTION	C					5788			4840
BE BRENT EURO STYLE OPTION	P		64	64	6263	+	64		1850
TOTAL BRENT EURO STYLE OPTION			64	64	12051	+	64		6690
WCI CANADIAN HEAVY CRUDE OIL APO	C					6000			
WCI CANADIAN HEAVY CRUDE OIL APO	P					2070			
TOTAL CANADIAN HEAVY CRUDE OIL APO						8070			
CVR CHICAGO ETHANOL (PLATTS) APO	C		75	75	6668	+	75		7961
CVR CHICAGO ETHANOL (PLATTS) APO	P		215	215	5101	+	200	205	9061
TOTAL CHICAGO ETHANOL (PLATTS) APO			290	290	11769	+	275	205	17022
CQA COAL API2 ARGUS/MCCLOS QRTR OPT	C					145			
CQA COAL API2 ARGUS/MCCLOS QRTR OPT	P					20			100
TOTAL COAL API2 ARGUS/MCCLOS QRTR OPT						165			100
CLA COAL API2 ARGUS/MCCLOS CALNDR OPT	C					2633		75	11301
CLA COAL API2 ARGUS/MCCLOS CALNDR OPT	P					3211		75	18120
TOTAL COAL API2 ARGUS/MCCLOS CALNDR OPT						5844		150	29421
MTO COAL API2 CIF ARA ARGSMCCLOSKEY OP	C					655			600
MTO COAL API2 CIF ARA ARGSMCCLOSKEY OP	P					280			490
TOTAL COAL API2 CIF ARA ARGSMCCLOSKEY OP						935			1090
MFO COAL API4 FOB RCHRDS BAY ARGS MCCLO	C								100
MFO COAL API4 FOB RCHRDS BAY ARGS MCCLO	P								150
TOTAL COAL API4 FOB RCHRDS BAY ARGS MCCLO									250
RLA COAL API4 R BAY ARGUS/MCK CAL	C								100
RLA COAL API4 R BAY ARGUS/MCK CAL	P								50
TOTAL COAL API4 R BAY ARGUS/MCK CAL									150
RQA COAL API4 R BAY ARGUS/MCK QRT	C								40
RQA COAL API4 R BAY ARGUS/MCK QRT	P								170
TOTAL COAL API4 R BAY ARGUS/MCK QRT									210
CPR CONWAY PROPANE (OPIS) APO	C					15			
CPR CONWAY PROPANE (OPIS) APO	P								25
TOTAL CONWAY PROPANE (OPIS) APO						15			25
AO CRUDE OIL APO OPTIONS	C		420	420	188473	+	420	1320	147842
AO CRUDE OIL APO OPTIONS	P		1310	1310	223156	+	515	1500	139923
TOTAL CRUDE OIL APO OPTIONS			1730	1730	411629	+	935	2820	287765
LO1 CRUDE OIL OPTIONS	C	391		391	915	+	192		1242
LO1 CRUDE OIL OPTIONS	P	313		313	475	+	270		937
TOTAL CRUDE OIL OPTIONS		704		704	1390	+	462	135	2179
LO2 CRUDE OIL OPTIONS	C	200		200	464	+	182		10
LO2 CRUDE OIL OPTIONS	P	145		145	2313	+	88		404
TOTAL CRUDE OIL OPTIONS		345		345	2777	+	270	1	414
LO3 CRUDE OIL OPTIONS	C	4		4	4	+	4		
LO3 CRUDE OIL OPTIONS	P	4		4	4	+	4		
TOTAL CRUDE OIL OPTIONS		8		8	8	+	8		
LO4 CRUDE OIL OPTIONS	C	720		720	3337	-	10	64	1673
LO4 CRUDE OIL OPTIONS	P	1257		1257	3526	+	139	74	2300
TOTAL CRUDE OIL OPTIONS		1977		1977	6863	+	129	138	3973
CPF CSX COAL OPT ON QTRLY FUT STRP	C					40			120
CPF CSX COAL OPT ON QTRLY FUT STRP	P					40			120
DBP DATED BRENT (PLATTS) APO	C								160
DBP DATED BRENT (PLATTS) APO	P								260
TOTAL DATED BRENT (PLATTS) APO									420
AH DUBAI CRUDE OIL (PLATTS) APO	C					75			475
AH DUBAI CRUDE OIL (PLATTS) APO	P					75			75
TOTAL DUBAI CRUDE OIL (PLATTS) APO						150			550
DAP EIA FLAT TAX ON-HIGHWAY DIESEL APO	C					72			
DAP EIA FLAT TAX ON-HIGHWAY DIESEL APO	P					72			
LB EURO HEATING OIL	C					362			682
LB EURO HEATING OIL	P					17			220
TOTAL EURO HEATING OIL						379			902
GCE GASOIL EURO BOB CRACK SPREAD APO	C								456
GCE GASOIL EURO BOB CRACK SPREAD APO	P								456
GVR GULF COAST JET FUEL (PLATTS) APO	C					1811			2787
GVR GULF COAST JET FUEL (PLATTS) APO	P								475
TOTAL GULF COAST JET FUEL (PLATTS) APO						1811			3262
AT HEATING OIL APO (AVG PRICE) OPTIONS	C					16811			38198
AT HEATING OIL APO (AVG PRICE) OPTIONS	P					2954			2946
TOTAL HEATING OIL APO (AVG PRICE) OPTIONS						21165			41144
3W HEATING OIL CRACK SPREAD APO	C								200
3W HEATING OIL CRACK SPREAD APO	P								200
E7 HENRY HUB FINANCIAL LAST DAY O	C					4297		95	6327
E7 HENRY HUB FINANCIAL LAST DAY O	P					3408			7321
TOTAL HENRY HUB FINANCIAL LAST DAY O						7705		95	13648
FA HO 1 MONTH CALENDAR OPTIONS	C								200
FA HO 1 MONTH CALENDAR OPTIONS	P								200
TOTAL HO 1 MONTH CALENDAR OPTIONS						100			200
30 JET KEROSENE NWE (PLATTS) APO	C								20
30 JET KEROSENE NWE (PLATTS) APO	P								20
WJO LLS ARGUS V.WTI CRUDE OIL AVG PRICE	C					3350			4580
WJO LLS ARGUS V.WTI CRUDE OIL AVG PRICE	P					800			5300
TOTAL LLS ARGUS V.WTI CRUDE OIL AVG PRICE						4150			9880
YVO MARS-WTI TRADE MONTH APO	C					1500			
YVO MARS-WTI TRADE MONTH APO	P					1750			
TOTAL MARS-WTI TRADE MONTH APO						3250			
4J MT BELVIEU ETHANE 5-DCML (OPIS)	C					245			75
4J MT BELVIEU ETHANE 5-DCML (OPIS)	P					1020			5320
TOTAL MT BELVIEU ETHANE 5-DCML (OPIS)						1265			5395
4K MT BELVIEU NRM BUTANE 5-DCML (OPIS)	C					350			345
4K MT BELVIEU NRM BUTANE 5-DCML (OPIS)	P					225			345
TOTAL MT BELVIEU NRM BUTANE 5-DCML (OPIS)						575			690
4H MT BELVIEU PROPANE 5-DCML (OPIS)	C					3658			890
4H MT BELVIEU PROPANE 5-DCML (OPIS)	P					1905			3291

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PRELIMINARY

PG02C BULLETIN #226@

Wed, Nov 22, 2017 PG02C

	LOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL	COMBINED TOTAL OPEN INTEREST & CHGE	-----	-52 WEEKS (364 DAYS) AGO- OVERALL COMBINED TOTAL VOLUME	OPEN INTEREST
TOTAL MT BELVIEU PROPANE 5-DCML (OPIS)						5563			4181
G4 NATURAL GAS 1 M CSO FIN C			100	100		77544 +	100		33450
G4 NATURAL GAS 1 M CSO FIN P						52630			9550
TOTAL NATURAL GAS 1 M CSO FIN			100	100		130174 +	100		43000
G2 NATURAL GAS 2 M CSO FIN C						1900			400
G2 NATURAL GAS 2 M CSO FIN P						3150			630
TOTAL NATURAL GAS 2 M CSO FIN						5050			1030
G3 NATURAL GAS 3 M CSO FIN C						4750			250
G3 NATURAL GAS 3 M CSO FIN P						14650			100
TOTAL NATURAL GAS 3 M CSO FIN						19400			350
G6 NATURAL GAS 6 M CSO FIN C						3950			1350
G6 NATURAL GAS 6 M CSO FIN P						11850			3000
TOTAL NATURAL GAS 6 M CSO FIN						15800			4350
6J NATURAL GAS OPTION ON CALENDAR STRP C						10130			10566
6J NATURAL GAS OPTION ON CALENDAR STRP P						1640			7340
TOTAL NATURAL GAS OPTION ON CALENDAR STRP						11770			17906
ZR NORTHERN ROCKIES PIPE OPTION C						6754			9780
TOTAL NORTHERN ROCKIES PIPE OPTION						6754			9780
9T NYISO ZONE A OPTION C									210
9T NYISO ZONE A OPTION P									210
TOTAL NYISO ZONE A OPTION									420
9U NYISO ZONE G OPTION C						5880			5130
9U NYISO ZONE G OPTION P									5130
TOTAL NYISO ZONE G OPTION						5880			10260
LC NYMEX CRUDE OIL (EURO) OPTS (PHY) C			680	680		33313 +	120	50	45333
LC NYMEX CRUDE OIL (EURO) OPTS (PHY) P			180	180		14570 +	120	50	11086
TOTAL NYMEX CRUDE OIL (EURO) OPTS (PHY)			860	860		47883 +	240	100	56419
LO NYMEX CRUDE OIL OPTIONS (PHY) C	59202		5903	65105		1321658 +	14677	90061	1352769
LO NYMEX CRUDE OIL OPTIONS (PHY) P			13923	83273		1067049 +	16852	78019	874308
TOTAL NYMEX CRUDE OIL OPTIONS (PHY)	128552		19826	148378		2388707 +	31529	168080	2227077
F7 NYMEX EUROPEAN GASOIL APO C									30
TOTAL NYMEX EUROPEAN GASOIL APO									30
OH NYMEX HEATING OIL (PHY) OPTIONS C	76		800	876		57154 +	112	2032	61504
OH NYMEX HEATING OIL (PHY) OPTIONS P	143		100	243		25203 +	55	1133	26200
TOTAL NYMEX HEATING OIL (PHY) OPTIONS	219		900	1119		82357 +	167	3165	87704
LN NYMEX NATURAL GAS (EURO) OPTS C	60881		38395	99276		1697531 +	28460	44712	1878944
LN NYMEX NATURAL GAS (EURO) OPTS P	36082		19535	55617		884420 +	4232	31090	1010235
TOTAL NYMEX NATURAL GAS (EURO) OPTS	96963		57930	154893		2581951 +	32692	75802	2889179
ON NYMEX NATURAL GAS OPTIONS (PHY) C	10633			10633		103011 +	3454	7894	129739
ON NYMEX NATURAL GAS OPTIONS (PHY) P	6391			6391		59141 +	1272	7928	90493
TOTAL NYMEX NATURAL GAS OPTIONS (PHY)	17024			17024		162152 +	4726	15822	220232
CD NYMEX ONE DAY CRUDE OIL OPTIONS C			50	50					
CD NYMEX ONE DAY CRUDE OIL OPTIONS P			30	30					
TOTAL NYMEX ONE DAY CRUDE OIL OPTIONS			80	80					
KD NYMEX ONE DAY NATURAL GAS OPTIONS C	466		200	666				775	
KD NYMEX ONE DAY NATURAL GAS OPTIONS P	417		100	517				1325	
TOTAL NYMEX ONE DAY NATURAL GAS OPTIONS	883		300	1183				2100	
OB NYMEX RBOB (PHY) OPTIONS C			600	600		13099 +	550	289	15034
OB NYMEX RBOB (PHY) OPTIONS P	594		500	1094		9957 +	725	191	11378
TOTAL NYMEX RBOB (PHY) OPTIONS	594		1100	1694		23056 +	1275	480	26412
PU PANHANDLE PIPE OPTION C						3720			
PU PANHANDLE PIPE OPTION P						3720			
TOTAL PANHANDLE PIPE OPTION						7440			
PML PJM 50MW CALENDAR-MONTH LMP C									29
PML PJM 50MW CALENDAR-MONTH LMP P									15
TOTAL PJM 50MW CALENDAR-MONTH LMP									44
60A PJM WEST HUB REAL-TIME PK 5 MW OPT C						2040		60	610
60A PJM WEST HUB REAL-TIME PK 5 MW OPT P						1380			440
TOTAL PJM WEST HUB REAL-TIME PK 5 MW OPT						3420		60	1050
PMA PJM WEST HUB REAL-TIME PK CAL 50 MW C			88	88		5150 +	22		2900
PMA PJM WEST HUB REAL-TIME PK CAL 50 MW P						10860			8539
TOTAL PJM WEST HUB REAL-TIME PK CAL 50 MW			88	88		16010 +	22		11439
JOA PJM WEST HUB REAL-TIME PK CAL 5MW C									3280
JOA PJM WEST HUB REAL-TIME PK CAL 5MW P									6560
TOTAL PJM WEST HUB REAL-TIME PK CAL 5MW									9840
RPF POWDR RIVR COAL OPT ON QTY FUT STRP C						520			80
RPF POWDR RIVR COAL OPT ON QTY FUT STRP P									1000
TOTAL POWDR RIVR COAL OPT ON QTY FUT STRP						520			1080
ZA RBOB 1 MO CAL SPD OPTIONS C						1750			1750
ZA RBOB 1 MO CAL SPD OPTIONS P						550			
TOTAL RBOB 1 MO CAL SPD OPTIONS						2300			1750
RA RBOB APO (AVERAGE PRICE) OPTIONS C						718			1945
RA RBOB APO (AVERAGE PRICE) OPTIONS P						300			508
TOTAL RBOB APO (AVERAGE PRICE) OPTIONS						1018			2453
RF RBOB EURO EXPIRATION OPTION C						125			
RF RBOB EURO EXPIRATION OPTION P						275			
TOTAL RBOB EURO EXPIRATION OPTION						400			
Q6 ROTTERDAM 3.5%FUEL OIL CLN APO C						70			420
Q6 ROTTERDAM 3.5%FUEL OIL CLN APO P						10			80
TOTAL ROTTERDAM 3.5%FUEL OIL CLN APO						80			500
PJ SAN JUAN PIPE OPTION C						5384			7908
PJ SAN JUAN PIPE OPTION P						164			708
TOTAL SAN JUAN PIPE OPTION						5548			8616
8H SINGAPORE FUEL OIL 380 APO C						100			
TOTAL SINGAPORE FUEL OIL 380 APO						100			
M2 SINGAPORE GASOIL CALENDAR APO C						50			300
TOTAL SINGAPORE GASOIL CALENDAR APO						50			300
N2 SINGAPORE JET FUEL CALENDAR APO C						80			980
TOTAL SINGAPORE JET FUEL CALENDAR APO						80			980
ZN SOCIAL PIPE OPTION C									6000
TOTAL SOCIAL PIPE OPTION									6000
U22 U22 SHORT TERM NG OPTIONS C						-	100		
TOTAL U22 SHORT TERM NG OPTIONS						-	100		
U24 U24 SHORT TERM NG OPTIONS P	5				5	5 +			5
TOTAL U24 SHORT TERM NG OPTIONS	5				5	5 +			5
7A WTI CRUDE OIL 1 M CSO FIN C						76850			124550
7A WTI CRUDE OIL 1 M CSO FIN P						148175		12750	258614
TOTAL WTI CRUDE OIL 1 M CSO FIN						225025		12750	383164
WA WTI CRUDE OIL 1MO CAL SPRD OPTIONS C	3100		4700	7800		152440 +	3700	500	337380
WA WTI CRUDE OIL 1MO CAL SPRD OPTIONS P	5500		20100	25600		224302 +	600	3050	278449
TOTAL WTI CRUDE OIL 1MO CAL SPRD OPTIONS	8600		24800	33400		376742 +	4300	3550	615829
BV WTI-BRENT SPREAD OPTION C						400			5750
BV WTI-BRENT SPREAD OPTION P						96075 +	450		20810

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