



2020 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 #231@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST ENERGY FUTURES

Mon, Nov 30, 2020 PG02C

EXCHANGE OVERALL VOLUME AND OPEN INTEREST TOTALS

	LOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL VOLUME	COMBINED OPEN	TOTAL INTEREST & CHGE	----- VOLUME	-52 WEEKS (364 DAYS) OVERALL COMBINED TOTAL VOLUME	AGO- COMBINED TOTAL OPEN INTEREST
* CME GROUP TOTALS-										
EXCHANGE	19509884	472680	663815	20646379	93847050	+	19682	19502476	131378127	
EXCHANGE FUTURES	17971536	10546	374450	18356532	44070555	-	161511	15622226	52662110	
EXCHANGE OPTIONS	1538348	462134	289165	2289647	49755010	+	181033	3880220	78682480	
OTC TOTALS-										
OTC CLEARED ONLY			200	200	21485	+	160	30	33537	
FUTURES & OPTIONS -										
ENERGY	1650489		249697	1900186	13286986	+	30579	2156953	12605774	
FUTURES ONLY -										
ENERGY	1511894		109014	1620908	7876169	+	13506	1991794	8476040	
OPTIONS ONLY -										
ENERGY	138595		140683	279278	5410817	+	17073	165159	4129734	

CORE ENERGY FUTURES

CL NYMEX CRUDE OIL (PHYSICAL)	759514		21995	781509	2127872	+	5832	1015732	2172108
HO NYMEX HEATING OIL (PHYSICAL)	109244		4555	113799	373949	-	1098	154283	408537
RB NYMEX NY HARBOR GAS (RBOB) (PHY)	139533		7723	147256	393794	-	1625	213242	373710
NG NATURAL GAS HENRY HUB (PHYSICAL)	375710		26568	402278	1203798	-	4160	436353	1286301
BZ NYMEX BRENT OIL LAST DAY FUTURES	96087		197	96284	162467	+	1485	90502	225797
7F EUROPEAN GASOIL ICE FUTURE					72				144
QM E-MINI CRUDE OIL FUTURES	16460			16460	3262	-	856	19835	3562
QH E-MINI HEATING OIL FUTURES								1	1
QU E-MINI GASOLINE FUTURES								1	1
QG E-MINI NATURAL GAS	9260			9260	4347	-	556	2433	5953

CRUDE OIL ENERGY FUTURES

E5 ARGUS LLS VS. WTI (ARG) TRD M					17592			35	15885
38 ARGUS SOUR CRUDE NDX VS WTI DIF CAL									150
ANT ARGUS V NYMEX WTI TRD MO FUT					480				
J9 BRENT BALMO					100				
CY BRENT CALENDAR					13382			140	29713
CC5 CANADIAN C5+ CONDENSATE INDEX FUT					1377				1935
CSW CLEARBROOK BAKKEN CRUDE OIL INDEX					3248				
FY DATED TO FRONTLINE BRENT CLNDR					100				795
DC DUBAI CRUDE OIL CALENDAR					100			40	1039
UB EUROPE DATED BRENT					31				25
GSW GUERNSEY LIGHT SWEET CRUDE OIL FUT					2190				69
DB ICE BRENT DUBAI					9561	+	10	480	45788
LSW LIGHT SWEET OIL NET ENERGY MONTHLY			180	180	3492	+	180	10	1897
XA LLS (ARGUS) CALENDAR					103				303
WJ LLS (ARGUS) VS WTI					4947				12606
LPS LOOP CRUDE OIL STORAGE FUTURES					750				20535
YX MARS (ARGUS) VS WTI					220				1470
YV MARS (ARGUS) VS WTI TRD MTH			1110	1110	19391	+	930	200	25005
MBC MINI BRENT FINANCIAL FUTURES					10				230
MDB MINI DATED BRENT (PLATTS) FINANCIAL					90				
DBL MINI DUBAI CRUDE OIL (PLATTS) FUT									730
CS WEST TEXAS INTER CRUDE OIL CAL			5826	5826	169670	+	5700	3370	162369
WCW WESTERN CANADIAN SELECT OIL MONTHLY			390	390	4425	+	390		6733
42 WTI BALMO					362				
WS WTI FINANCIAL FUTURES									36
HIL WTI HOUSTON ARGUS V. WTI FINANCIAL					18539				900
HTT WTI HOUSTON ARGUS V. WTI TRADE MONTH			1960	1960	144908	+	460	3415	158763
HCL WTI HOUSTON CRUDE OIL FUTURES	96			96	366	+	61	773	987
WTT WTI MIDLAND (ARG) VS. WTI TRADE MTH			1800	1800	84716	+	1710		126768
FF WTI MIDLAND (ARGUS) VS WTI FINCL FUT					66313				65152
BY WTI-BRENT BULLET									762
BK WTI-BRENT CALENDAR					85068			2900	176156
WTL WTI MIDLAND (ARGUS) VS. WTI TRADE M					50				
FH WTS (ARGUS) VS WTI TRD MTH					10387				3776

NATURAL GAS ENERGY FUTURES

CI CIG BASIS									558
5Z COLUMB GULF MAINLINE NG BASIS					22				658
PG DOMINION TRANSMISSION INC -APPALAC					312				3672
TTF DUTCH TTF NATURAL GAS CAL MONTH FUT	445			445	24234	-	5117	660	7346
NN HENRY HUB			6480	6480	672800	+	5781	4399	760789
HB HENRY HUB BASIS									4960
IN HENRY HUB INDEX FUTURE									6160
HH HENRY HUB NG LAST DAY FINANCIAL	4685		2750	7435	381715	+	269	12554	300333
NPG HENRY HUB PENULTIMATE FUT			432	432	222667	+	78	1280	126318
NHN HOUSTON SHIP CHANNEL BASIS					2228				6382
JKM LNG JAPAN KOREA MARKER PLATTS					7280				6078
NF MICHIGAN BASIS									1344
NL NGPL MID-CONTINENT					320				3664
PD NGPL TEX /OK									3855
NR NORTHWEST ROCKIES BASIS FUTURE					62				2123
HP NYMEX NATURAL GAS FUTURES	737		4245	4982	132310	+	1280	1728	81685
PH PANHANDLE BASIS FUTURE					300				1435
PM PERMIAN BASIS					279				3356
NJ SAN JUAN BASIS									614
NK SUMAS BASIS									641
TC TCO BASIS									1344
NX TEXAS EASTERN ZONE M-3 BASIS					909				976
TZ6 TRANSCO ZONE 6 NON NY BASIS									217
TR TRANSCO ZONE4 BASIS					125				1671
UKG UK NBP NAT GAS CAL MTH FUT					150	-	245		360
NBP UK NBP NATURAL GAS FRONT MTH FUT					25				
NW WAHA BASIS					31				751

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EXCHANGE SUMMARY VOLUME AND OPEN INTEREST ENERGY FUTURES

Mon, Nov 30, 2020 PG02C

	----- GLOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL COMBINED TOTAL OPEN INTEREST & CHGE	-----	-52 WEEKS (364 DAYS) AGO- OVERALL COMBINED TOTAL VOLUME	OPEN INTEREST
PETROLEUM ENERGY FUTURES								
1W 1% FUEL OIL (PLT) CARG CIF MED								2
FVB 1.0% FUEL OIL (PLATTS) FOB NWE								30
BOB 3.5% FUEL OIL (PLATTS) FOB RDA					750			3224
7D 3.5% FUEL OIL CID MED								18
EOB ARGUS GASOLINE NWE CRACK SPR								40
3NA ARGUS PROPANE FAR EAST INDEX VS. JA					11			8
5C CHICAGO ULSD PL VS HO SPR					1077		75	1635
3C CHICAGO UNL GAS PL VS RBOB SPR					955			100
EWN E/W NAPHTHA JAPAN CF-CARGOS CIF NWE					12			282
EW EAST/WEST FUEL OIL SPREAD					2			14
EWG EAST-WST GASOLINE SPREAD PLATTS/ARG			75	75	475			2545
A5 EIA FLAT TAX ONHWAY DIESEL					4841			1343
JE EIA FLAT TAX US RETAIL GASOLINE			105	105	585	+	105	180
R53 EUR 0.5% VS. EUR 3.5%					12			167
EFM EUR 1%FUEL OIL CARGO FOB MED PLATTS								2
ENS EUR1%FUEL OIL FOB MED-EUR1% FOB NWE								56
EFF EUR3.5%FUEL OIL CARGO FOB MED BALMO								19
KR EURO 3.5% FUEL OIL RDAM BALMO								95
FK EURO 3.5% FUEL OIL SPREAD								20
EPN EURO PPNE CIFARG VS NAPHTHA NWE SW					964		17	1391
UF EUROPE 1% FUEL OIL NWE CAL								227
UH EUROPE 1% FUEL OIL RDAM CAL								2
UI EUROPE 3.5% FUEL OIL MED CAL								33
UV EUROPE 3.5% FUEL OIL RDAM CAL					723		32	3879
UJ EUROPE JET KERO NWE CAL								6
UN EUROPE NAPHTHA CAL			16	16	783	+	13	49
R5F EUROPEAN FOB RDAM MARINE FUEL 0.5%					38			15
KZ EUROPEAN NAPHTHA BALMO					3			15
EN EUROPEAN NAPHTHA CRACK SPREAD					3111		23	6533
FS FUEL OIL CARGOES VS.BARGES					160			510
FO FUEL OIL CRACK VS ICE					2217		24	8151
FI FUEL OIL NWE CRACK VS ICE					26			156
GCI G. COAST #6 FUEL OIL 3.0% VS BRENT					244			2203
7R GAS EUROBOB (ARGUS) BALMO								70
7I GAS EUROBOB (ARGUS) CRK BALMO								46
7K GAS EURO-BOB OXY (ARG) CRACK			96	96	15028	+	48	150
7H GAS EURO-BOB OXY (ARG) NEW BRG			6	6	2089		139	3185
GOC GASOIL (ICE) CRACK SPREAD					2			14
WQ GASOIL 0.1 RDAM BRGS VS ICE					17			4
VL GASOIL 0.1 ROTTERDAM BARGES SW					15			26
TP GASOIL 10PPM VS ICE								3
GX GASOIL CALENDAR					86		9	88
GZ GASOIL CRACK SPREAD CALENDAR					2412		204	12424
QA GASOIL MINI CALENDAR					1033		91	2153
A9 GROUP THREE UNLEAD GAS (PLTS)								250
AB6 GRP THREE ULSD VS NY HAR ULSD BALMO					50			
A6 GRP THREE ULSD(PLT)VS HEAT OIL			50	50	4688	+	10	320
A8 GRP THREE UNL GS (PLT) VS RBOB			35	35	3400	-	35	225
CRB GULF CBOB A2 PL VS RBOB SPR F			150	150	13608	+	92	50
GCU GULF CO NO6 FUELOIL 3% V. EURO 3.5%					2450			11332
VZ GULF COAST 3% FUEL OIL BALMO								304
MF GULF COAST HSFO (PLATTS) FUTURES			224	224	9954	+	18	493
GE GULF COAST JET FUEL CLNDR					2016			44
ME GULF COAST JET VS NYM 2 HO SPRD			985	985	20506	+	600	750
MG GULF COAST NO.6 FUEL OIL CRACK					70			100
LY GULF COAST ULSD CALENDAR					6272			1248
GY GULF COAST ULSD CRACK SPREAD					240			650
GBB GULF CST UNL 87 GAS M2 V. RBOB BLMO					925			125
GCM GULF UNL87 GAS M2 PLATTS F								200
RVG GULF UNL87 M2 PL VS RBOB SPR F			625	625	4700	+	200	325
BCR GULFCST CBOB GAS A2 VS RBOB BALMO					673			14990
IG HEATING OIL BALMO CLNDR					100			40
HOB HEATING OIL VS. BRENT CRACK SPREAD					7110			10904
JA JAPAN C&F NAPHTHA			4	4	247			68
JB JAPAN C&F NAPHTHA CRACK SPREAD								822
JCC JAPAN CRUDE COCKTAIL (DETAILED) FUT								54
E6 JAPAN NAPHTHA BALMO					1550			700
1T JET AVIA FUEL(PLTT) CRGS FOB M							8	8
JC JET CIF NWE VS ICE								6
1M JET FUEL UP-DOWN BALMO CLNDR S					10			104
KL LA CARB DIESEL (OPIS)					940			1675
JL LA CARBOB GASOLINE(OPIS)					148			27
JS LA JET (OPIS)			150	150	747	+	150	25
M35 MICRO EURO 3.5% FO CAR MED PLATTS								1375
R50 MICRO EURO MARINE 0.5% FO BARGES			28	28	2948	-	28	84
MEF MICRO EUROPEAN 3.5% FUEL OIL BARGES					250			1798
M1B MICRO GO 0.1% BARG PLATTS					3637			377
S50 MICRO SINGAPORE FOB MARINE FUEL 0.5			17	17	2419	+	7	92
MAF MICRO SINGAPORE FUEL OIL 380CST (PL			51	51	250	+	51	167
MAS MIN ARGUS PROPANE SAUDI ARAMCO					479			358
MNC MIN EURO NPHHTHA CIF NWE					749			71
MGF MIN GSL .1 PLTS CRGS CIFNWE VS GSL								2565
MJN MIN JAPAN C&F NAPHTHA PLATTS					10			10
MJC MIN JETKERO CRGOS CIF NWE VS GASOIL					390			680
MTB MIN SPORE FUELOIL380CST(PLTS) BALMO					10			60
MGN MIN ULSD 10PPM CRGS CIF NWE VS GSL					70			65
MFD MINI 1% FUEL OIL CAR MED					10			230
MMF MINI 3.5% FUEL OIL CAR MED								138
MAE MINI ARGUS PROPANE FAR EAST IDX			30	30	2108	+	20	60
T0 MINI EU 1%FO BARGE FOB RDAM FUT								1381
0B MINI EU 1%FO CARGO FOB NWE FUT					50			6
0D MINI EU 3.5%FO BARGE FOB RDAM FUT					277			371
MUD MINI EUR DIESEL10PPM VS ICE GS								1945
								70

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Mon, Nov 30, 2020 PG02C

	LOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL VOLUME	COMBINED OPEN	TOTAL INTEREST & CHGE	-----	-52 WEEKS (364 DAYS) AGO- OVERALL COMBINED TOTAL VOLUME	OPEN INTEREST
ETHANOL ENERGY FUTURES										
CU CHICAGO ETHANOL			2039	2039	33806	+	369		2277	40305
ACF ETHANOL FUTURES	20			20	64	+	20		122	668
Z1 ETHANOL (PL) T2 FOB RTRDM INCL			350	350	8558	+	230		95	6956
MTH METHANOL FOBHOUSTON (ARGUS)					10					
MT2 METHANOL T2 FOB RDAM (ICIS) FUTURES					1010					430
EZ NEW YORK ETHANOL					390				25	2310
ELECTRICITY ENERGY FUTURES										
VD AEP-DAYTON HUB DAILY					84	-	42			437
H5 CIN HUB 5MW D AH PK										233
H4 CIN HUB 5MW REAL TIME O PK					2744					32704
H3 CIN HUB 5MW REAL TIME PK					154					1799
DEB GERMAN POWER BASELOAD CAL MONTH FUT					1123			174		1562
IDO ISO NEW ENG MASS HUB DA OP DAILY					19320	+	13440			17688
FTD MISO INDIANA HUB 5MW OFPK CALDAY RT					1176	-	56			13600
PDD MISO INDIANA HUB 5MW PK CAL DAYHD										141
PTD MISO INDIANA HUB 5MW PK CAL-DAY RT					49	-	7			1755
UD N ILLINOIS HUB DAILY					10	-	5			782
H2 NEPOOL INTR HUB 5MW D AH O PK					166368	-	13720			315896
U6 NEPOOL INTR HUB 5MW D AH PK					7615	-	770			16062
P8 NEPOOL NE MASS 5MW D AH O PK										2427
P7 NEPOOL NE MASS 5MW D AH PK										123
CE NEW ENGLAND HUB PEAK DAILY					1155	+	735			1209
GN NEW YORK HUB ZONE G PEAK DAILY					1023	+	651			1147
JN NEW YORK HUB ZONE J PEAK DAILY					264	+	168			1085
LHV NYISO LOW HUD VAL CAP FUT					51					316
NNC NYISO NYC IN-CITY CAPACITY CAL MO										3
NRS NYISO REST OF STATE CAPACITY CAL MO										40
K4 NYISO ZONE A 5MW D AH O PK						-	784			9344
ZAO NYISO ZONE A DA OP DAILY					1104	+	768			1072
AN NYISO ZONE A LBMP FUTURE										372
D2 NYISO ZONE G 5MW D AH O PK					60795	-	18424			372789
T3 NYISO ZONE G 5MW D AH PK					8620	-	682			20197
ZGO NYISO ZONE G DA OP DAILY					25944	+	18048			36568
D4 NYISO ZONE J 5MW D AH O PK						-	1176			14016
D3 NYISO ZONE J 5MW D AH PK						-	176			2056
ZJO NYISO ZONE J DA OP DAILY					1656	+	1152			16080
V3 PJM AD HUB 5MW REAL TIME O PK					52600					116800
Z9 PJM AD HUB 5MW REAL TIME PK					3479					13349
PEO PJM AEP DAYTON HUB DA OP DAILY					5520	+	3840			2680
PAP PJM AEP DAYTON HUB DA PEAK DAILY					270	+	210			250
AOR PJM AEP DAYTON HUB RT OP DAILY					2520	-	120			22848
JD PJM DAILY					286	-	143			11040
R7 PJM DAYTON DA OFF-PEAK						-	3920			46720
D7 PJM DAYTON DA PEAK						-	220			2570
46 PJM METED ZONE OFFPK CAL LMP					1586					10962
47 PJM METED ZONE PEAK CAL LMP					84					596
JM PJM MONTHLY										80
B6 PJM NI HUB 5MW REAL TIME O PK					48600					70000
B3 PJM NI HUB 5MW REAL TIME PK					2670					3845
PNO PJM NORTERN ILL HUB DA OP DAILY										18224
PNP PJM NORTERN ILL HUB DA PEAK DAILY										975
NOC PJM NORTERN ILL HUB RT OP DAILY					840	-	40			10336
4P PJM PECO Z5 MW OFPK CLM DA LMP										16180
4N PJM PECO Z5 MW PK CLM DA LMP										820
W6 PJM PSEG DA OFF-PEAK										20225
L6 PJM PSEG DA PEAK										1025
PWO PJM WESTERN HUB DA OP DAILY FUT					1104	+	768			17152
PWP PJM WESTERN HUB DA PEAK DAILY					54	+	42			800
WOR PJM WESTERN HUB RT OP DAILY					4200	-	200			36992
E4 PJM WESTH DA OFF-PEAK						-	784			48364
N9 PJM WESTH RT OFF-PEAK					313680					451419
L1 PJM WESTH RT PEAK					25713					39958
J4 PJM WESTHDA PEAK						-	44			2634
COAL ENERGY FUTURES										
ALW AUSTRALIAN COKING (PLATTS) LOW VOL										8
ICI COAL (ICI4) INDONESIAN COAL INDEX					279					563
MTF COAL API2 CIF ARA ARG-MCCLOSKEY	123		868	991	18269	-	255		2024	22648
MFF COAL API4 RCH BAY ARGS MCCLOSKEY SW			40	40	1195	+	35		117	2145
FREIGHT ENERGY FUTURES										
FLP FREIGHT ROUTE LIQUID PETROLEUM GAS					678					637
FRS FREIGHT ROUTE TC12 (BAL TIC)										10
FRC FREIGHT ROUTE TC14 (BAL TIC) FUTURES					20					534
T7C FREIGHT ROUTE TC17 (BAL TIC) FUTURES					85					
T2D FREIGHT ROUTE TD20 (BAL TIC) FUTURES					330					1055
ACB FREIGHT ROUTE TD22 (BAL TIC) FUTURE					170					1020
BF2 LNG FREIGHT ROUTE BLNG2 (BAL TIC) FU			60	60	334	+	60		5	469
TM TC2 ROTTERDAM TO USAC 37K MT					30					
TH TC5 RAS TANURA TO YOKOHAMA 55K MT					150					1275
TL TD3 MEG TO JAPAN 250K MT					6251					12109
USE USGC TO UK CONTINENT (PLATTS) DIRTY					755					

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EXCHANGE SUMMARY VOLUME AND OPEN INTEREST ENERGY OPTIONS
ON FUTURES

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	GLOBAL [®]	OPEN OUTCRY	PNT	-----	OVERALL	COMBINED TOTAL	-----	-52 WEEKS (364 DAYS)	AGO-
	VOLUME	VOLUME	VOLUME	VOLUME	VOLUME	OPEN INTEREST & CHGE	VOLUME	OVERALL COMBINED TOTAL	OVERALL COMBINED TOTAL
								OPEN INTEREST	OPEN INTEREST
BCO 3.5%FUEL OIL RDAM CRACK SPREAD APO P						4			24
TOTAL 3.5%FUEL OIL RDAM CRACK SPREAD APO						4			24
BA BRENT AVERAGE PRICE OPTION C						1202		186	6376
BA BRENT AVERAGE PRICE OPTION P						554			2770
TOTAL BRENT AVERAGE PRICE OPTION						1756		186	9146
9C BRENT CRUDE OIL 1 M CSO FIN C						5200			1500
9C BRENT CRUDE OIL 1 M CSO FIN P				500	500	500	+	500	500
TOTAL BRENT CRUDE OIL 1 M CSO FIN				500	500	5700	+	500	2000
B2O BRENT CRUDE OIL FUT MARGIN OPT C				6400	6400	39807	+	6400	39886
B2O BRENT CRUDE OIL FUT MARGIN OPT P	167			167	167	18233	+	148	33650
TOTAL BRENT CRUDE OIL FUT MARGIN OPT	167			6400	6567	58040	+	6548	73536
BE BRENT EURO STYLE OPTION C						76021			4900
BE BRENT EURO STYLE OPTION P						28981			7240
TOTAL BRENT EURO STYLE OPTION						105002			12140
CVR CHICAGO ETHANOL (PLATTS) APO C						6386		50	6745
CVR CHICAGO ETHANOL (PLATTS) APO P						3826		125	6105
TOTAL CHICAGO ETHANOL (PLATTS) APO						10212		175	12850
MTO COAL API2 CIF ARA ARGSMCCLOSKEY OP C						3262			150
MTO COAL API2 CIF ARA ARGSMCCLOSKEY OP P						1635			200
TOTAL COAL API2 CIF ARA ARGSMCCLOSKEY OP						4897			350
MFO COAL API4 FOB RCHRDS BAY ARGS MCCLC C						50			35
MFO COAL API4 FOB RCHRDS BAY ARGS MCCLC P						50			35
TOTAL COAL API4 FOB RCHRDS BAY ARGS MCCLC						50			35
CPR CONWAY PROPANE (OPIS) APO C									20
TOTAL CONWAY PROPANE (OPIS) APO									20
AO CRUDE OIL APO OPTIONS C				147	147	122588	-	19773	250
AO CRUDE OIL APO OPTIONS P				5552	5552	168522	-	23802	100
TOTAL CRUDE OIL APO OPTIONS				5699	5699	291110	-	43575	350
6F CRUDE OIL OPTION ON CALENDAR STRP C						170			100
6F CRUDE OIL OPTION ON CALENDAR STRP P						100			100
TOTAL CRUDE OIL OPTION ON CALENDAR STRP						170			200
L01 CRUDE OIL OPTIONS C	365				365	1871	+	243	1282
L01 CRUDE OIL OPTIONS P	491				491	1609	+	298	1545
TOTAL CRUDE OIL OPTIONS	856				856	3480	+	541	2827
L02 CRUDE OIL OPTIONS C	52				52	58	+	48	1277
L02 CRUDE OIL OPTIONS P	74				74	112	+	66	306
TOTAL CRUDE OIL OPTIONS	126				126	170	+	114	1583
L03 CRUDE OIL OPTIONS C	103				103	102	+	102	483
L03 CRUDE OIL OPTIONS P	1				1	5	+	1	78
TOTAL CRUDE OIL OPTIONS	104				104	107	+	103	561
L04 CRUDE OIL OPTIONS C	3				3	3	+	3	384
L04 CRUDE OIL OPTIONS P	3				3	3	+	3	55
TOTAL CRUDE OIL OPTIONS	6				6	6	+	6	439
6Y CRUDE OIL OPTIONS SEMI ANNUAL C						50			150
TOTAL CRUDE OIL OPTIONS SEMI ANNUAL						50			150
TFO DUTCH TTF NAT GAS FUT STYLE OPTION C						39990			
TFO DUTCH TTF NAT GAS FUT STYLE OPTION P						30660			
TOTAL DUTCH TTF NAT GAS FUT STYLE OPTION						70650			
DAP EIA FLAT TAX ON-HIGHWAY DIESEL APO C						470			632
DAP EIA FLAT TAX ON-HIGHWAY DIESEL APO P						175			
TOTAL EIA FLAT TAX ON-HIGHWAY DIESEL APO						645			632
LB EURO HEATING OIL C						346			27
LB EURO HEATING OIL P						204			12
TOTAL EURO HEATING OIL						550			39
TDI FREIGHT ROUTE TD3(BALTIC) APO C									1200
TOTAL FREIGHT ROUTE TD3(BALTIC) APO									1200
GVR GULF COAST JET FUEL (PLATTS) APO C						130			60
TOTAL GULF COAST JET FUEL (PLATTS) APO						130			60
AT HEATING OIL APO (AVG PRICE) OPTIONS C						4192	-	1089	375
AT HEATING OIL APO (AVG PRICE) OPTIONS P						2108	-	581	2436
TOTAL HEATING OIL APO (AVG PRICE) OPTIONS						6300	-	1670	375
3W HEATING OIL CRACK SPREAD APO C						1200			
TOTAL HEATING OIL CRACK SPREAD APO						1200			
E7 HENRY HUB FINANCIAL LAST DAY O C						21413			7733
E7 HENRY HUB FINANCIAL LAST DAY O P						14813			3526
TOTAL HENRY HUB FINANCIAL LAST DAY O						36226			11259
FA HO 1 MONTH CALENDAR OPTIONS C									250
FA HO 1 MONTH CALENDAR OPTIONS P									150
TOTAL HO 1 MONTH CALENDAR OPTIONS									400
WTO MIDLAND-WTI TRADE MONTH APO C						1200			
TOTAL MIDLAND-WTI TRADE MONTH APO						1200			
43Y MT BELVIEU ETHANE 5-DCML (OPIS) C						320			150
43Y MT BELVIEU ETHANE 5-DCML (OPIS) P						300			
TOTAL MT BELVIEU ETHANE 5-DCML (OPIS)						620			150
4K MT BELVIEU NRM BUTANE 5-DCML (OPIS) C						260			130
4K MT BELVIEU NRM BUTANE 5-DCML (OPIS) P						260			130
TOTAL MT BELVIEU NRM BUTANE 5-DCML (OPIS)						520			260
4H MT BELVIEU PROPANE 5-DCML (OPIS) C						234			907
4H MT BELVIEU PROPANE 5-DCML (OPIS) P						328			1234
TOTAL MT BELVIEU PROPANE 5-DCML (OPIS)						562			2141
G4 NATURAL GAS 1 M CSO FIN C			2500	2500	53175	-	2500	14900	91050
G4 NATURAL GAS 1 M CSO FIN P					22185			5900	127127
TOTAL NATURAL GAS 1 M CSO FIN			2500	2500	75360	-	2500	20800	218177
G2 NATURAL GAS 2 M CSO FIN C					500				
G2 NATURAL GAS 2 M CSO FIN P			1500	1500	4200			2000	12075
TOTAL NATURAL GAS 2 M CSO FIN			1500	1500	4700			2000	12075
G5 NATURAL GAS 5 M CSO FIN C					1000				350
G5 NATURAL GAS 5 M CSO FIN P									3250
TOTAL NATURAL GAS 5 M CSO FIN					1000				3600
G6 NATURAL GAS 6 M CSO FIN C					1000			100	23750
G6 NATURAL GAS 6 M CSO FIN P					14900				23850
TOTAL NATURAL GAS 6 M CSO FIN					15900			100	47600
6J NATURAL GAS OPTION ON CALENDAR STRP C			820	820	16700	+	520		14204
6J NATURAL GAS OPTION ON CALENDAR STRP P			700	700	9740	-	100		7320
TOTAL NATURAL GAS OPTION ON CALENDAR STRP			1520	1520	26440	+	420		21524
4D NATURAL GAS OPTION ON SUMMER STRP C					400				
TOTAL NATURAL GAS OPTION ON SUMMER STRP					400				
ZR NORTHERN ROCKIES PIPE OPTION C									4658
TOTAL NORTHERN ROCKIES PIPE OPTION									4658
LC NYMEX CRUDE OIL (EURO) OPTS (PHY) C						12593		2300	36059
LC NYMEX CRUDE OIL (EURO) OPTS (PHY) P						6377			16004
TOTAL NYMEX CRUDE OIL (EURO) OPTS (PHY)						18970		2300	52063
LO NYMEX CRUDE OIL OPTIONS (PHY) C	34720		20251	54971	787415	+	5621	53948	973779

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PRELIMINARY

PG02C BULLETIN #231@

Mon, Nov 30, 2020 PG02C

	LOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL COMBINED TOTAL OPEN INTEREST & CHGE	----- VOLUME	-52 WEEKS (364 DAYS) AGO- OVERALL COMBINED TOTAL VOLUME	OPEN INTEREST
LO NYMEX CRUDE OIL OPTIONS (PHY) P	57366		5975	63341	578438 +	16449	39177	731768
TOTAL NYMEX CRUDE OIL OPTIONS (PHY)	92086		26226	118312	1365853 +	22070	93125	1705547
OH NYMEX HEATING OIL (PHY) OPTIONS C	2		100	102	9167 +	100	8	18900
OH NYMEX HEATING OIL (PHY) OPTIONS P	4			4	5120 +	2	14	7666
TOTAL NYMEX HEATING OIL (PHY) OPTIONS	6		100	106	14287 +	102	22	26566
LN NYMEX NATURAL GAS (EURO) OPTS C	23772		46125	69897	1641842 +	1966	28784	1071835
LN NYMEX NATURAL GAS (EURO) OPTS P	16690		21063	37753	758366 +	1499	33611	737151
TOTAL NYMEX NATURAL GAS (EURO) OPTS	40462		67188	107650	2400208 +	3465	62395	1808986
ON NYMEX NATURAL GAS OPTIONS (PHY) C	1637			1637	26289 +	971	4367	71594
ON NYMEX NATURAL GAS OPTIONS (PHY) P	1177			1177	14918 +	946	2951	47122
TOTAL NYMEX NATURAL GAS OPTIONS (PHY)	2814			2814	41207 +	1917	7318	118716
KD NYMEX ONE DAY NATURAL GAS OPTIONS C			50	50			5	
KD NYMEX ONE DAY NATURAL GAS OPTIONS P							302	
TOTAL NYMEX ONE DAY NATURAL GAS OPTIONS			50	50			307	
OB NYMEX RBOB (PHY) OPTIONS C	29			29	3278 +	26	18	4299
OB NYMEX RBOB (PHY) OPTIONS P	39			39	4921 +	8	119	1682
TOTAL NYMEX RBOB (PHY) OPTIONS	68			68	8199 +	34	137	5981
PJM PJM NORTRN ILL HUB 50 MW LMP OOF C							43	
TOTAL PJM NORTRN ILL HUB 50 MW LMP OOF							43	
60A PJM WEST HUB REAL-TIME PK 5 MW OPT C							90	450
60A PJM WEST HUB REAL-TIME PK 5 MW OPT P								1160
TOTAL PJM WEST HUB REAL-TIME PK 5 MW OPT							90	1610
PMA PJM WEST HUB REAL-TIME PK CAL 50 MW C								256
PMA PJM WEST HUB REAL-TIME PK CAL 50 MW P								256
TOTAL PJM WEST HUB REAL-TIME PK CAL 50 MW								512
RA RBOB APO (AVERAGE PRICE) OPTIONS C					1342 -	102		215
RA RBOB APO (AVERAGE PRICE) OPTIONS P					74 -			45
TOTAL RBOB APO (AVERAGE PRICE) OPTIONS					1416 -	102		260
PJ SAN JUAN PIPE OPTION C								3880
TOTAL SAN JUAN PIPE OPTION								3880
7A WTI CRUDE OIL 1 M CSO FIN C			9000	9000	102275 +	9000		24500
7A WTI CRUDE OIL 1 M CSO FIN P			18800	18800	150600 +	18800		122825
TOTAL WTI CRUDE OIL 1 M CSO FIN			27800	27800	252875 +	27800		147325
WA WTI CRUDE OIL 1MO CAL SPRD OPTIONS C	100			100	157950 +	100		166625
WA WTI CRUDE OIL 1MO CAL SPRD OPTIONS P	1800			1800	277850 +		700	201800
TOTAL WTI CRUDE OIL 1MO CAL SPRD OPTIONS	1900			1900	435800 +	100	700	368425
BV WTI-BRENT SPREAD OPTION C			600	600	43850 +	600		71150
BV WTI-BRENT SPREAD OPTION P			600	600	102930 +	600		39400
TOTAL WTI-BRENT SPREAD OPTION			1200	1200	146780 +	1200		110550

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