

CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2017	Open Interest NOV 2016	% CHG	Open Interest OCT 2017	% CHG
Interest Rate Futures					
30-YR BOND	795,319	576,732	37.9%	737,236	7.9%
10-YR NOTE	3,474,510	3,013,035	15.3%	3,244,341	7.1%
5-YR NOTE	3,234,348	2,938,400	10.1%	3,069,081	5.4%
2-YR NOTE	1,742,617	1,164,693	49.6%	1,652,536	5.5%
FED FUND	1,540,414	1,032,262	49.2%	1,588,157	-3.0%
EURODOLLARS	13,865,939	12,844,399	8.0%	12,636,898	9.7%
5-YR SWAP RATE	23,089	45,914	-49.7%	22,894	0.9%
2-YR SWAP RATE	0	0	0.0%	0	-
10-YR SWAP RATE	27,909	32,166	-13.2%	28,950	-3.6%
7-YR SWAP	0	0	-	0	-
1-MONTH EURODOLLAR	4,938	1,872	163.8%	3,581	37.9%
ULTRA T-BOND	898,635	652,705	37.7%	884,301	1.6%
30-YR SWAP RATE	124	885	-86.0%	142	-12.7%
Ultra 10-Year Note	505,515	316,208	59.9%	435,065	16.2%
EURO 5YR BUNDLE	0	0	-	0	-
3YR BUNDLE	0	0	-	0	-
2YR BUNDLE	0	0	-	0	-
Interest Rate Options					
30-YR BOND	473,181	467,475	1.2%	600,500	-21.2%
10-YR NOTE	2,485,753	2,516,673	-1.2%	3,096,641	-19.7%
5-YR NOTE	870,009	1,109,744	-21.6%	1,416,714	-38.6%
2-YR NOTE	182,790	94,918	92.6%	380,144	-51.9%
FED FUND	6,675	20,308	-67.1%	6,610	1.0%
EURODOLLARS	27,105,617	25,423,040	6.6%	24,894,623	8.9%
EURO MIDCURVE	19,425,803	15,392,098	26.2%	18,979,811	2.3%
ULTRA T-BOND	3,140	3,178	-1.2%	3,178	-1.2%
Ultra 10-Year Note	0	600	-100.0%	700	-100.0%

***** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.



CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2017	Open Interest NOV 2016	% CHG	Open Interest OCT 2017	% CHG
Equity Index Futures					
DJIA	0	0	-	0	-
E-MINI S&P500	3,483,970	3,056,171	14.0%	3,185,901	9.4%
S&P 500	130,443	94,206	38.5%	111,156	17.4%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	93,386	88,153	5.9%	92,051	1.5%
S&P 400 MIDCAP	0	0	-	0	-
S&P 500 GROWTH	22	18	22.2%	22	0.0%
S&P 500/VALUE	98,925	50,802	94.7%	108,747	-9.0%
E-MINI RUSSELL 2000	585,495	0	-	544,200	7.6%
E-MINI RUSSELL 1000	9,366	19	49,194.7%	8,597	8.9%
E-MINI NASDAQ 100	300,870	251,112	19.8%	271,979	10.6%
NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	42,143	37,293	13.0%	43,523	-3.2%
NIKKEI 225 (YEN) STOCK	60,015	76,427	-21.5%	76,278	-21.3%
DJ US REAL ESTATE	22,088	10,680	106.8%	18,515	19.3%
NASDAQ BIOTECH	410	620	-33.9%	457	-10.3%
E-MICRO NIFTY	0	0	-	0	-
S&P CONSUMER DSCRTNRY SE	3,679	7,911	-53.5%	3,454	6.5%
S&P HEALTH CARE SECTOR	8,575	5,428	58.0%	8,791	-2.5%
S&P UTILITIES SECTOR	21,625	7,475	189.3%	22,489	-3.8%
S&P CONSUMER STAPLES SECT	22,352	8,186	173.1%	18,989	17.7%
S&P TECHNOLOGY SECTOR	9,290	3,962	134.5%	9,905	-6.2%
S&P INDUSTRIAL SECTOR	4,623	16,808	-72.5%	5,573	-17.0%
S&P FINANCIAL SECTOR	32,212	13,162	144.7%	30,073	7.1%
S&P ENERGY SECTOR	12,495	3,985	213.6%	12,135	3.0%
S&P MATERIALS SECTOR	6,295	3,687	70.7%	5,984	5.2%
IBOVESPA INDEX	407	188	116.5%	389	4.6%
E-MINI RUSSELL 1000 VALUE	12,531	782	1,502.4%	9,322	34.4%
FT-SE 100	221	55	301.8%	149	48.3%
E-MINI RUSSELL 1000 GROWTH	9,375	64	14,548.4%	5,904	58.8%
E-mini (\$5) Dow	154,863	145,081	6.7%	160,111	-3.3%
E-MINI S&P REAL ESTATE SELE	3,079	3,466	-11.2%	3,330	-7.5%
NIFTY 50	620	634	-2.2%	914	-32.2%
E-mini FTSE 100 (USD)	0	0	-	0	0.0%
FTSE Emerging	10	21	-52.4%	21	-52.4%
E-mini FTSE China 50	192	253	-24.1%	182	5.5%

***** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2017	Open Interest NOV 2016	% CHG	Open Interest OCT 2017	% CHG
Equity Index Options					
DJIA	0	0	-	0	-
E-MINI S&P500	2,557,862	2,420,354	5.7%	1,914,724	33.6%
S&P 500	247,011	279,330	-11.6%	146,928	68.1%
E-MINI MIDCAP	0	0	-	0	-
E-MINI RUSSELL 2000	10,843	0	-	9,008	20.4%
E-MINI NASDAQ 100	121,592	66,170	83.8%	100,087	21.5%
NASDAQ	0	0	-	0	-
EOM S&P 500	118,122	136,788	-13.6%	123,370	-4.3%
EOM EMINI S&P	907,553	585,826	54.9%	872,344	4.0%
EOW2 EMINI S&P 500	298,746	247,513	20.7%	190,782	56.6%
EOW2 S&P 500	40,252	30,512	31.9%	17,660	127.9%
EOW1 EMINI S&P 500	453,021	317,646	42.6%	374,342	21.0%
EOW1 S&P 500	90,265	29,935	201.5%	74,468	21.2%
EOW4 EMINI S&P 500	98,154	39,841	146.4%	86,687	13.2%
E-mini (\$5) Dow	12,580	9,574	31.4%	8,658	45.3%
EOW3 S&P 500	144,270	140,010	3.0%	214,729	-32.8%
EOW1 E-MINI RUSSELL 2000 WE	621	0	-	1,109	-44.0%
EOW1 E-MINI RUSSELL 2000 WE	513	0	-	766	-33.0%
EOM E-MINI RUSSELL 2000 END	1,825	0	-	208	777.4%
EOW3 EMINI S&P 500	739,336	613,409	20.5%	1,161,942	-36.4%
EOW4 E-MINI RUSSELL 2000 WE	685	0	-	59	1,061.0%
EOW2 E-MINI RUSSELL 2000 WE	1,096	0	-	564	94.3%
EOW3 E-MINI RUSSELL 2000 WE	4,457	0	-	10,855	-58.9%
Metals Futures					
COMEX COPPER	266,909	240,760	10.9%	300,174	-11.1%
URANIUM	4,015	4,751	-15.5%	4,227	-5.0%
COMEX MINY COPPER	208	132	57.6%	305	-31.8%
COMEX GOLD	486,098	404,424	20.2%	532,783	-8.8%
COMEX SILVER	187,184	160,161	16.9%	198,775	-5.8%
NYMEX PLATINUM	78,950	69,055	14.3%	77,877	1.4%
NYMEX HOT ROLLED STEEL	15,059	17,151	-12.2%	13,110	14.9%
PALLADIUM	34,720	26,712	30.0%	34,083	1.9%
E-MICRO GOLD	7,548	2,765	173.0%	8,813	-14.4%
SILVER	1,618	777	108.2%	1,531	5.7%
COPPER	3,971	2,286	73.7%	863	360.1%
FERROUS PRODUCTS	735	452	62.6%	680	8.1%
ALUMINUM	64,446	52,173	23.5%	64,049	0.6%
GOLD	0	0	-	0	-
COMEX E-Mini GOLD	720	1,912	-62.3%	891	-19.2%
COMEX E-Mini SILVER	98	143	-31.5%	105	-6.7%
IRON ORE 62 CHINA TSI FUTURE	12,905	20,103	-35.8%	12,795	0.9%
IRON ORE 58 CHINA TSI FUTURE	0	0	-	0	-
IRON ORE 62 CHINA PLATTS FU	3,560	1,106	221.9%	3,130	13.7%
Gold Kilo	3	40	-92.5%	32	-90.6%
LNDN ZINC	10	0	0.0%	30	-66.7%
METALS	0	0	-	0	-

***** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2017	Open Interest NOV 2016	% CHG	Open Interest OCT 2017	% CHG
Metals Options					
COMEX COPPER	7,352	3,185	130.8%	12,218	-39.8%
COMEX GOLD	794,262	951,832	-16.6%	1,045,632	-24.0%
COMEX SILVER	93,565	101,204	-7.5%	126,957	-26.3%
NYMEX PLATINUM	4,848	6,814	-28.9%	3,496	38.7%
PALLADIUM	3,010	1,939	55.2%	5,640	-46.6%
SILVER	8	0	-	27	-70.4%
COPPER	0	0	-	0	-
GOLD	7,083	1,290	449.1%	6,116	15.8%
IRON ORE 62 CHINA TSI PUT OP	4,980	12,854	-61.3%	7,160	-30.4%
IRON ORE 62 CHINA TSI CALL O	7,230	14,608	-50.5%	8,756	-17.4%
HOT ROLLED COIL STEEL CALL	330	0	-	330	0.0%
Energy Futures					
ETHANOL	1,843	5,538	-66.7%	1,817	1.4%
ETHANOL FWD	0	92	-100.0%	0	-
MARS BLEND CRUDE OIL	1,720	2,706	-36.4%	2,720	-36.8%
HUSTN SHIP CHNL PIPE SWP	0	3,425	-100.0%	0	-
NATURAL GAS PHY	1,448,074	1,157,192	25.1%	1,384,396	4.6%
SOUTHERN NAT LA NAT GAS	0	0	-	0	-
COLUMBIA GULF MAIN NAT G	0	0	-	0	-
RBOB GASOLINE BALMO CLNDR	815	1,343	-39.3%	2,176	-62.5%
GASOLINE UP-DOWN BALMO SW	0	0	-	0	-
FUEL OIL (PLATS) CAR CN	0	24	-100.0%	0	-
FUEL OIL (PLATS) CAR CM	26	441	-94.1%	29	-10.3%
SINGAPORE MOGAS 92 UNLEAD	13,446	21,419	-37.2%	11,144	20.7%
ETHANOL T2 FOB ROTT INCL DU	6,396	3,601	77.6%	6,323	1.2%
SINGAPORE MOGAS 92 UNLEAD	531	1,386	-61.7%	266	99.6%
JET AV FUEL (P) CAR FM ICE GA	34	57	-40.4%	39	-12.8%
NY JET FUEL (PLATTS) HEAT OIL	0	0	-	0	-
PROPANE NON-LDH MB (OPIS) B	0	112	-100.0%	63	-100.0%
PROPANE NON-LDH MT. BEL (OF	26,984	39,012	-30.8%	25,116	7.4%
N ILLINOIS HUB DAILY	220	198	11.1%	220	0.0%
CINERGY HUB PEAK MONTH	288	316	-8.9%	288	0.0%
NO 2 UP-DOWN SPREAD CALEN	0	278	-100.0%	26	-100.0%
CIN HUB 5MW D AH O PK	163,800	257,800	-36.5%	198,568	-17.5%
NY 3.0% FUEL OIL (PLATTS	0	775	-100.0%	75	-100.0%
ARGUS LLS VS. WTI (ARG) T	53,921	12,294	338.6%	31,923	68.9%
TRANSCO ZONE 1 NG BASIS	0	0	-	0	-
SOUTH STAR TEX OKLHM KNS	136	554	-75.5%	152	-10.5%
NYISO ZONE A 5MW D AH PK	7,650	7,335	4.3%	8,050	-5.0%
NEPOOL INTR HUB 5MW D AH	555,614	619,027	-10.2%	570,326	-2.6%
PJM COMED 5MW D AH O PK	27,445	157,615	-82.6%	29,405	-6.7%
NYISO ZONE A 5MW D AH O P	74,880	164,280	-54.4%	87,600	-14.5%
CHICAGO UNL GAS PL VS RBO	6	42	-85.7%	9	-33.3%
PREMIUM UNLEAD 10PPM FOB	10	5	100.0%	0	-
GASOIL 10P CRG CIF NW VS	0	0	-	0	-
GASOIL 0.1 RDAM BRGS VS I	144	49	193.9%	144	0.0%
PJM WESTHDA PEAK	22,360	49,654	-55.0%	26,080	-14.3%
PJM DAYTON DA PEAK	10,746	25,170	-57.3%	11,286	-4.8%

***** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2017	Open Interest NOV 2016	% CHG	Open Interest OCT 2017	% CHG
Energy Futures					
PJM WESTH DA OFF-PEAK	396,127	870,257	-54.5%	470,327	-15.8%
PJM PPL DA OFF-PEAK	0	10,309	-100.0%	0	-
PJM AECO DA OFF-PEAK	0	24,480	-100.0%	0	-
ULSD 10PPM CIF MED BALMO	0	0	-	0	-
GASOIL 0.1CIF MED VS ICE	10	80	-87.5%	15	-33.3%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-
GASOIL 0.1 ROTTERDAM BARG	55	20	175.0%	25	120.0%
EUROPE NAPHTHA CALSWAP	2,482	1,954	27.0%	2,667	-6.9%
HENRY HUB SWING FUTURE	0	0	-	0	-
FL GAS ZONE 3 NAT GAS IND	0	0	-	0	-
GASOIL 0.1 CIF MED BALMO	0	0	-	0	-
BRENT BALMO SWAP	0	76	-100.0%	0	-
CIG ROCKIES NG INDEX SWA	0	0	-	0	-
PJM PECO ZONE5MW PEAK CAL	0	0	-	0	-
NY ULSD (ARGUS) VS HEATING	680	5,081	-86.6%	759	-10.4%
N ROCKIES PIPE SWAP	212	608	-65.1%	242	-12.4%
GASOIL MINI CALENDAR SWAP	461	550	-16.2%	433	6.5%
BRENT OIL LAST DAY	151,939	109,250	39.1%	147,913	2.7%
SAN JUAN PIPE SWAP	0	0	-	0	-
EUROPEAN NAPHTHA BALMO	107	273	-60.8%	187	-42.8%
EURO 3.5% FUEL OIL RDAM B	740	345	114.5%	242	205.8%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-
LA CARB DIESEL (OPIS) SWA	225	550	-59.1%	350	-35.7%
GULF COAST ULSD CALENDAR	2,330	3,926	-40.7%	2,729	-14.6%
CENTERPOINT EAST INDEX	0	0	-	0	-
CENTERPOINT BASIS SWAP	10,293	20,939	-50.8%	11,017	-6.6%
WTI-BRENT CALENDAR SWAP	82,698	50,789	62.8%	67,725	22.1%
EURO GASOIL 10PPM VS ICE	275	295	-6.8%	342	-19.6%
BRENT CALENDAR SWAP	17,250	14,122	22.1%	17,813	-3.2%
MINY HTG OIL	0	0	0.0%	1	-100.0%
FUELOIL SWAP:CARGOES VS.B	957	1,108	-13.6%	984	-2.7%
TD3 MEG TO JAPAN 250K MT	30	0	-	30	0.0%
DOMINION TRAN INC - APP I	2,920	4,511	-35.3%	2,920	0.0%
TENNESSEE ZONE 0 BASIS SW	484	2,000	-75.8%	604	-19.9%
PJM OFF-PEAK LMP SWAP FUT	580	1,516	-61.7%	622	-6.8%
AEP-DAYTON HUB OFF-PEAK M	100	734	-86.4%	150	-33.3%
AEP-DAYTON HUB DAILY	164	258	-36.4%	164	0.0%
EASTERN RAIL DELIVERY CSX	255	2,400	-89.4%	280	-8.9%
HTG OIL	288	1,552	-81.4%	357	-19.3%
EUROPE 3.5% FUEL OIL MED	615	1,012	-39.2%	378	62.7%
WAHA INDEX SWAP FUTURE	0	1,268	-100.0%	0	-
EL PASO PERMIAN INDEX SWA	0	0	-	0	-
HEATING OIL PHY	429,424	392,740	9.3%	434,221	-1.1%
PJM MONTHLY	1,698	5,162	-67.1%	1,940	-12.5%
NY HARBOR HEAT OIL SWP	7,661	11,884	-35.5%	8,505	-9.9%
TCO BASIS SWAP	13,391	28,502	-53.0%	15,455	-13.4%
DOMINION TRANSMISSION INC	31,795	59,888	-46.9%	36,182	-12.1%
NYISO A	0	840	-100.0%	0	-
MINY NATURAL GAS	1,891	2,648	-28.6%	1,921	-1.6%
TRANSCO ZONE 6 BASIS SWAP	2,591	6,893	-62.4%	2,681	-3.4%
NYH NO 2 CRACK SPREAD CAL	6,713	12,418	-45.9%	7,779	-13.7%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2017	Open Interest NOV 2016	% CHG	Open Interest OCT 2017	% CHG
Energy Futures					
JAPAN C&F NAPHTHA CRACK S	1,838	708	159.6%	1,579	16.4%
PERMIAN BASIS SWAP	10,226	22,429	-54.4%	10,526	-2.9%
NY HARBOR RESIDUAL FUEL 1	3,348	7,143	-53.1%	3,510	-4.6%
GULF COAST NO.6 FUEL OIL	49,389	62,734	-21.3%	47,033	5.0%
NGPL MID-CONTINENT	24,362	34,840	-30.1%	25,592	-4.8%
NYISO J	205	2,243	-90.9%	315	-34.9%
NYISO G	0	84	-100.0%	0	-
ARGUS PROPAN(SAUDI ARAMC	905	571	58.5%	830	9.0%
JAPAN NAPHTHA BALMO SWAP	0	30	-100.0%	10	-100.0%
EUROPE JET KERO NWE CALSW	54	6	800.0%	54	0.0%
JET CIF NWE VS ICE	587	377	55.7%	486	20.8%
RBOB PHY	406,936	368,684	10.4%	403,652	0.8%
RBOB GAS	1,732	882	96.4%	2,330	-25.7%
GASOIL 0.1 CIF NWE VS ISE	0	30	-100.0%	0	-
NY1% VS GC SPREAD SWAP	4,723	5,214	-9.4%	4,194	12.6%
GULF COAST 3% FUEL OIL BA	1,058	1,469	-28.0%	531	99.2%
EUROPE 3.5% FUEL OIL RDAM	10,660	12,074	-11.7%	9,042	17.9%
FUEL OIL NWE CRACK VS ICE	0	38	-100.0%	0	-
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-
TRANSCO ZONE 6 INDEX	0	2,124	-100.0%	248	-100.0%
SONAT BASIS SWAP FUTURE	62	792	-92.2%	122	-49.2%
PANHANDLE BASIS SWAP FUTU	15,051	44,453	-66.1%	18,625	-19.2%
NGPL MIDCONTINENT INDEX	0	180	-100.0%	0	-
DUBAI CRUDE OIL CALENDAR	12,220	6,167	98.2%	10,680	14.4%
CRUDE OIL PHY	2,534,169	2,104,270	20.4%	2,517,482	0.7%
CINERGY HUB OFF-PEAK MONT	120	248	-51.6%	120	0.0%
ANR LOUISIANA BASIS SWAP	0	121	-100.0%	0	-
TRANSCO ZONE4 BASIS SWAP	10,278	21,267	-51.7%	11,119	-7.6%
FLORIDA GAS ZONE3 BASIS S	0	3,506	-100.0%	0	-
SINGAPORE NAPHTHA SWAP	0	0	-	0	-
SINGAPORE JET KEROSENE SW	2,333	2,006	16.3%	2,686	-13.1%
SINGAPORE 380CST FUEL OIL	10,630	13,398	-20.7%	11,159	-4.7%
AEP-DAYTON HUB MTHLY	140	974	-85.6%	210	-33.3%
N ILLINOIS HUB MTHLY	40	280	-85.7%	60	-33.3%
ISO NEW ENGLAND OFF-PEAK	28	244	-88.5%	42	-33.3%
NYISO G OFF-PEAK	0	40	-100.0%	0	-
NYISO A OFF-PEAK	0	270	-100.0%	0	-
TC2 ROTTERDAM TO USAC 37K	80	0	-	0	-
EUROPE DATED BRENT SWAP	962	840	14.5%	1,337	-28.0%
WESTERN RAIL DELIVERY PRB	255	1,500	-83.0%	345	-26.1%
NATURAL GAS PEN SWP	196,520	292,150	-32.7%	194,330	1.1%
SINGAPORE GASOIL VS ICE	4,014	16,885	-76.2%	6,815	-41.1%
JET BARGES VS ICE GASOIL	0	0	-	0	-
SOCAL PIPE SWAP	0	2,952	-100.0%	0	-
SINGAPORE 180CST BALMO	100	24	316.7%	38	163.2%
MONT BELVIEU LDH PROPANE 5	111,680	144,047	-22.5%	114,100	-2.1%
MONT BELVIEU ETHANE 5 DECI	64,127	105,409	-39.2%	70,148	-8.6%
MONT BELVIEU NORMAL BUTAN	44,713	37,635	18.8%	43,526	2.7%
WAHA BASIS	7,417	13,328	-44.4%	7,957	-6.8%
PREM UNL GAS 10PPM RDAM F	0	11	-100.0%	0	-
PREM UNL GAS 10PPM RDAM F	0	0	-	0	-

***** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2017	Open Interest NOV 2016	% CHG	Open Interest OCT 2017	% CHG
Energy Futures					
HENRY HUB SWAP	1,194,164	1,331,857	-10.3%	1,195,259	-0.1%
HENRY HUB FINANCIAL LAST	4	0	-	94	-95.7%
HENRY HUB BASIS SWAP	5,559	47,005	-88.2%	7,869	-29.4%
CHICAGO ETHANOL SWAP	56,624	58,744	-3.6%	51,041	10.9%
PJM WESTH RT OFF-PEAK	2,164,794	2,602,641	-16.8%	2,271,054	-4.7%
PJM JCPL DA OFF-PEAK	0	27,200	-100.0%	0	-
PJM DAYTON DA OFF-PEAK	132,403	117,000	13.2%	143,003	-7.4%
PJM AD HUB 5MW REAL TIME	398,574	946,001	-57.9%	432,615	-7.9%
NEPOOL SE MASS 5MW D AH P	0	0	-	0	-
ISO NEW ENGLAND PK LMP	34	294	-88.4%	51	-33.3%
CRUDE OIL	19,130	22,211	-13.9%	20,322	-5.9%
EUROPEAN NAPHTHA CRACK SP	12,484	11,815	5.7%	11,087	12.6%
GASOIL CRACK SPREAD CALEN	20,125	13,316	51.1%	21,341	-5.7%
ICE BRENT DUBAI SWAP	47,089	22,011	113.9%	44,066	6.9%
BRENT FINANCIAL FUTURES	4,022	1,641	145.1%	6,366	-36.8%
DEMARC SWING SWAP	0	0	-	0	-
NGPL MIDCONTINENT SWING S	0	0	-	0	-
GASOIL CALENDAR SWAP	17	96	-82.3%	25	-32.0%
EURO 3.5% FUEL OIL SPREAD	543	3,070	-82.3%	562	-3.4%
NYMEX ALUMINUM FUTURES	620	1,549	-60.0%	750	-17.3%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-
GULF COAST JET VS NYM 2 H	27,030	36,224	-25.4%	30,549	-11.5%
SOCAL BASIS SWAP	0	0	-	0	-
SAN JUAN BASIS SWAP	21,084	40,511	-48.0%	21,864	-3.6%
EUROPE 1% FUEL OIL RDM C	0	34	-100.0%	0	-
GULF COAST GASOLINE CLNDR	0	0	-	0	-
Transco Zone 3 Basis	3,868	7,300	-47.0%	4,258	-9.2%
Tetco STX Basis	823	2,008	-59.0%	913	-9.9%
COLUMBIA GULF ONSHORE	1,457	17,713	-91.8%	2,867	-49.2%
PJM DAILY	662	692	-4.3%	796	-16.8%
CIG BASIS	24,695	51,730	-52.3%	26,739	-7.6%
NORTHERN NATURAL GAS VENTL	1,692	5,925	-71.4%	1,824	-7.2%
TEXAS EASTERN ZONE M-3 BA	6,626	22,376	-70.4%	7,683	-13.8%
MICHIGAN BASIS	5,851	15,305	-61.8%	6,211	-5.8%
ANR OKLAHOMA	1,734	3,811	-54.5%	1,764	-1.7%
LA JET FUEL VS NYM NO 2 H	0	130	-100.0%	0	-
RBOB UP-DOWN CALENDAR SW	0	0	-	0	-
RBOB CALENDAR SWAP	14,927	13,650	9.4%	16,136	-7.5%
MINY RBOB GAS	0	0	-	0	-
GAS EURO-BOB OXY NWE BARG	3,514	5,285	-33.5%	4,125	-14.8%
GAS EURO-BOB OXY NWE BARG	27,777	23,902	16.2%	28,345	-2.0%
PETRO OUTRIGHT EURO	9,896	19,795	-50.0%	11,806	-16.2%
DATED BRENT (PLATTS) DAILY S	0	0	-	0	-
LA CARBOB GASOLINE(OPIS)S	225	0	-	475	-52.6%
EURO PROPANE CIF ARA SWA	1,520	1,940	-21.6%	1,356	12.1%
GASOIL BULLET SWAP	130	0	-	130	0.0%
NEW YORK ETHANOL SWAP	1,305	2,600	-49.8%	1,625	-19.7%
LA CARB DIESEL (OPIS)	0	104	-100.0%	0	-
DEMARC INDEX FUTURE	0	0	-	0	-
WTI CALENDAR	149,325	119,252	25.2%	146,655	1.8%
APPALACHIAN COAL (PHY)	0	0	-	0	-

***** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2017	Open Interest NOV 2016	% CHG	Open Interest OCT 2017	% CHG
Energy Futures					
ROCKIES KERN OPAL - NW IN	0	0	-	0	-
NEW ENGLAND HUB PEAK DAIL	1,116	1,440	-22.5%	1,152	-3.1%
HOUSTON SHIP CHANNEL INDE	0	0	-	0	-
NORTHERN NATURAL GAS DEMA	2,082	3,521	-40.9%	2,262	-8.0%
TENNESSEE 500 LEG BASIS S	0	1,029	-100.0%	0	-
EAST/WEST FUEL OIL SPREAD	115	159	-27.7%	165	-30.3%
NYISO J OFF-PEAK	60	444	-86.5%	90	-33.3%
TC5 RAS TANURA TO YOKOHAM	0	0	-	0	-
WTI-BRENT BULLET SWAP	404	500	-19.2%	404	0.0%
EURO GASOIL 10 CAL SWAP	0	0	-	0	-
HENRY HUB INDEX SWAP FUTU	2,139	24,027	-91.1%	4,030	-46.9%
Sumas Basis Swap	6,459	9,626	-32.9%	6,973	-7.4%
RBOB CRACK SPREAD	6,218	3,143	97.8%	6,343	-2.0%
CIN HUB 5MW D AH PK	8,680	17,546	-50.5%	9,843	-11.8%
TEXAS GAS ZONE1 NG BASIS	6,448	14,103	-54.3%	7,124	-9.5%
SINGAPORE GASOIL SWAP	11,749	21,304	-44.9%	15,809	-25.7%
GULF COAST JET FUEL CLNDR	746	1,301	-42.7%	804	-7.2%
ULSD 10PPM CIF MED VS ICE	49	45	8.9%	51	-3.9%
PJM BGE DA OFF-PEAK	22,960	35,480	-35.3%	24,920	-7.9%
SINGAPORE 380CST BALMO	373	397	-6.0%	127	193.7%
LTD NAT GAS	396,152	296,075	33.8%	397,158	-0.3%
NORTHWEST ROCKIES BASIS S	41,457	78,129	-46.9%	44,307	-6.4%
SING FUEL	50	35	42.9%	0	-
CIN HUB 5MW REAL TIME O P	499,128	545,056	-8.4%	522,936	-4.6%
NYISO ZONE C 5MW D AH PK	0	966	-100.0%	0	-
NEPOOL NE MASS 5MW D AH O	14,040	0	-	14,040	0.0%
NEPOOL NE MASS 5MW D AH P	765	0	-	765	0.0%
NEPOOL SE MASS 5MW D AH O	0	0	-	0	-
NEPOOL CNCTCT 5MW D AH O	809	8,661	-90.7%	1,201	-32.6%
NEPOOL CONECTIC 5MW D AH	41	464	-91.2%	63	-34.9%
NEPOOL W CNT MASS 5MW D A	1,618	12,564	-87.1%	2,402	-32.6%
PJM COMED 5MW D AH PK	1,480	8,570	-82.7%	1,590	-6.9%
NYISO ZONE J 5MW D AH O P	271,416	193,096	40.6%	273,536	-0.8%
NYISO ZONE J 5MW D AH PK	18,016	11,832	52.3%	16,421	9.7%
PJM NI HUB 5MW REAL TIME	791,763	848,910	-6.7%	889,293	-11.0%
NYISO ZONE C 5MW D AH O P	0	18,239	-100.0%	0	-
ONEOK OKLAHOMA NG BASIS	761	2,323	-67.2%	1,391	-45.3%
COLUMB GULF MAINLINE NG B	5,766	21,754	-73.5%	6,813	-15.4%
PANHANDLE PIPE SWAP	2,868	0	-	2,940	-2.4%
TRANSCO ZONE 4 NAT GAS IN	0	0	-	0	-
ELEC MISO PEAK	3,989	1,394	186.2%	4,077	-2.2%
ELEC NYISO OFF-PEAK	73,436	25,921	183.3%	75,004	-2.1%
WTS (ARGUS) VS WTI SWAP	48,914	41,750	17.2%	47,666	2.6%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-
CAISO SP15 EZGNHUB5 MW P	0	16,890	-100.0%	0	-
NY 2.2% FUEL OIL (PLATTS	0	300	-100.0%	0	-
EIA FLAT TAX ONHWAY DIESE	3,088	4,163	-25.8%	3,555	-13.1%
JET FUEL UP-DOWN BALMO CL	3,505	5,950	-41.1%	6,890	-49.1%
ULSD UP-DOWN BALMO SWP	6,671	8,458	-21.1%	8,995	-25.8%
EUROPEAN GASOIL (ICE)	787	3,179	-75.2%	925	-14.9%
NYISO ZONE G 5MW D AH O P	550,425	302,176	82.2%	559,329	-1.6%

***** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2017	Open Interest NOV 2016	% CHG	Open Interest OCT 2017	% CHG
Energy Futures					
PJM PEPCO DA OFF-PEAK	0	0	-	0	-
NY H OIL PLATTS VS NYMEX	0	0	-	0	-
GASOIL 10PPM VS ICE SWAP	702	639	9.9%	747	-6.0%
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-
LA JET (OPIS) SWAP	1,785	1,630	9.5%	2,425	-26.4%
PJM AECO DA PEAK	0	1,332	-100.0%	0	-
GASOIL 10PPM CARGOES CIF	0	0	-	0	-
TETCO M-3 INDEX	0	6,976	-100.0%	868	-100.0%
SINGAPORE JET KERO GASOIL	1,615	3,810	-57.6%	2,640	-38.8%
SINGAPORE FUEL OIL SPREAD	1,038	1,682	-38.3%	1,357	-23.5%
NORTHERN ILLINOIS OFF-PEA	0	160	-100.0%	0	-
NEW YORK HUB ZONE G PEAK	837	3,546	-76.4%	919	-8.9%
SINGAPORE FUEL 180CST CAL	1,253	1,636	-23.4%	1,352	-7.3%
EUROPE 1% FUEL OIL NWE CA	29	422	-93.1%	42	-31.0%
Tetco ELA Basis	0	0	-	0	-
ULSD 10PPM CIF NW BALMO S	0	0	-	0	-
ICE GASOIL BALMO SWAP	0	0	-	0	-
ULSD 10PPM CIF MED SWAP	0	0	-	0	-
GASOIL 0.1 CIF MED SWAP	0	20	-100.0%	0	-
MICHCON NG INDEX SWAP	0	360	-100.0%	0	-
TRANSCO ZONE 3 NG INDEX S	0	0	-	1,054	-100.0%
TCO NG INDEX SWAP	0	728	-100.0%	0	-
ALGONQUIN CITYGATES BASIS	276	3,131	-91.2%	516	-46.5%
PJM WESTH RT PEAK	116,634	166,548	-30.0%	121,676	-4.1%
PJM PSEG DA OFF-PEAK	77,800	130,600	-40.4%	85,640	-9.2%
PJM PSEG DA PEAK	2,960	5,100	-42.0%	3,400	-12.9%
PJM PPL DA PEAK	0	546	-100.0%	0	-
PJM JCPL DA PEAK	0	1,480	-100.0%	0	-
PJM BGE DA PEAK	1,250	1,933	-35.3%	1,360	-8.1%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-
DATED TO FRONTLINE BRENT	11,105	16,495	-32.7%	11,920	-6.8%
NEPOOL W CNTR M 5MW D AH	82	1,348	-93.9%	126	-34.9%
TENNESSEE 800 LEG NG BASI	0	732	-100.0%	0	-
UP DOWN GC ULSD VS NMX HO	49,279	54,203	-9.1%	54,459	-9.5%
USGC UNL 87 CRACK SPREAD	0	0	-	0	-
GULF COAST ULSD CRACK SPR	920	3,777	-75.6%	1,080	-14.8%
NYMEX ULSD VS NYMEX HO	0	60	-100.0%	0	-
RBOB VS HEATING OIL SWAP	2,608	3,268	-20.2%	2,642	-1.3%
NYISO ZONE G 5MW D AH PK	24,826	18,557	33.8%	23,871	4.0%
GASOIL 0.1 BRGS FOB VS IC	0	0	-	0	-
ULSD 10PPM CIF VS ICE GAS	0	0	-	0	-
SINGAPORE NAPHTHA BALMO	0	0	-	0	-
ARGUS PROPAN FAR EST INDE	3,277	2,079	57.6%	3,115	5.2%
3.5% FUEL OIL CID MED SWA	225	800	-71.9%	258	-12.8%
JET FUEL CRG CIF NEW VS I	2	0	-	0	-
BRENT CFD SWAP	0	0	-	0	-
GASOIL 0.1 CRG CIF NW VS	0	0	-	0	-
PREMIUM UNLD 10P FOB MED	348	206	68.9%	183	90.2%
EURO 1% FUEL OIL NEW BALM	0	10	-100.0%	0	-
DUBAI CRUDE OIL BALMO	0	0	-	0	-
SINGAPORE JET KERO BALMO	0	0	-	0	-

***** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2017	Open Interest NOV 2016	% CHG	Open Interest OCT 2017	% CHG
Energy Futures					
WTS (ARGUS) VS WTI TRD MT	4,851	2,670	81.7%	5,338	-9.1%
MARS (ARGUS) VS WTI TRD M	22,190	15,447	43.7%	22,594	-1.8%
MARS (ARGUS) VS WTI SWAP	9,910	13,388	-26.0%	10,399	-4.7%
GASOIL 0.1 CARGOES CIF NE	0	0	-	0	-
NATURAL GAS	107,752	107,510	0.2%	117,750	-8.5%
NGPL TEXOK INDEX	0	0	-	0	-
FUEL OIL CRACK VS ICE	14,264	19,666	-27.5%	15,901	-10.3%
HEATING OIL VS ICE GASOIL	0	0	-	0	-
HOUSTON SHIP CHANNEL BASI	19,485	25,526	-23.7%	20,145	-3.3%
LLS (ARGUS) VS WTI SWAP	19,113	29,617	-35.5%	16,669	14.7%
JAPAN C&F NAPHTHA SWAP	2,002	1,565	27.9%	1,749	14.5%
MINY WTI CRUDE OIL	4,832	6,177	-21.8%	4,676	3.3%
CIN HUB 5MW REAL TIME PK	40,014	45,015	-11.1%	41,211	-2.9%
PJM NILL DA PEAK	29,771	46,796	-36.4%	34,111	-12.7%
PANHANDLE INDEX SWAP FUTU	0	0	-	0	-
PJM NILL DA OFF-PEAK	546,894	1,014,827	-46.1%	671,942	-18.6%
PETROCHEMICALS	11,619	8,955	29.7%	10,276	13.1%
IN DELIVERY MONTH EUA	10,598	49,000	-78.4%	10,598	0.0%
MONT BELVIEU NORMAL BUTAN	529	337	57.0%	684	-22.7%
MONT BELVIEU NATURAL GASO	450	20	2,150.0%	355	26.8%
CONWAY NORMAL BUTANE (OPI	2,712	1,291	110.1%	3,217	-15.7%
CONWAY PROPANE 5 DECIMALS	17,860	17,606	1.4%	17,699	0.9%
MONT BELVIEU NATURAL GASO	14,028	16,755	-16.3%	11,258	24.6%
CONWAY NATURAL GASOLINE (1,248	587	112.6%	1,421	-12.2%
MONT BELVIEU LDH PROPANE C	1,103	603	82.9%	896	23.1%
MONT BELVIEU ETHANE OPIS B	180	75	140.0%	93	93.5%
SINGAPORE JET KERO VS. GAS	0	0	-	0	-
ERCOT HOUSTON Z MCPE 5MW	3,880	0	-	3,880	0.0%
ERCOT NORTH ZMCPE 5MW PE	5,980	147	3,968.0%	3,880	54.1%
ERCOT NORTH ZMCPE 5MW OF	100,400	2,040	4,821.6%	61,200	64.1%
ERCOT NORTH ZMCPE 5MW OF	0	600	-100.0%	0	-
DIESEL 10PPM BARGES FOB B	0	0	-	0	-
RBOB (PLATTS) CAL SWAP	0	0	-	0	-
PJM DUQUESNE 5MW D AH PK	0	0	-	0	-
PJM DUQUS 5MW D AH O PK	0	0	-	0	-
GRP THREE ULSD(PLT)VS HEA	13,948	5,840	138.8%	14,688	-5.0%
GRP THREE UNL GS (PLT) VS	4,865	4,829	0.7%	4,680	4.0%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-
CHICAGO ULSD PL VS HO SPR	501	1,238	-59.5%	846	-40.8%
PETRO CRK&SPRD EURO	16,720	18,160	-7.9%	16,681	0.2%
CRUDE OIL OUTRIGHTS	91,797	22,015	317.0%	79,451	15.5%
PJM WES HUB PEAK LMP 50 M	0	0	-	0	-
FREIGHT MARKETS	744	1,315	-43.4%	844	-11.8%
MCCLOSKEY ARA ARGS COAL	44,875	77,596	-42.2%	53,015	-15.4%
MNC FUT	3,725	4,574	-18.6%	3,860	-3.5%
MCCLOSKEY RCH BAY COAL	4,846	16,042	-69.8%	7,193	-32.6%
CRUDE OIL SPRDS	70,917	24,715	186.9%	52,108	36.1%
ELEC FINSETTLED	1,739	3,014	-42.3%	1,849	-5.9%
ELECTRICITY OFF PEAK	32,109	55,509	-42.2%	34,069	-5.8%
PETRO OUTRIGHT NA	7,054	21,181	-66.7%	10,870	-35.1%
TRANSCO ZONE 6 PIPE SWAP	0	0	-	0	-

***** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2017	Open Interest NOV 2016	% CHG	Open Interest OCT 2017	% CHG
Energy Futures					
ALCON CITY GATES NAT GAS	0	3,040	-100.0%	248	-100.0%
NEPOOL NEW HAMP 5MW D AH	0	0	-	0	-
PJM APS ZONE DA OFF-PEAK	0	2,379	-100.0%	0	-
NAT GAS BASIS SWAP	6,021	13,763	-56.3%	6,413	-6.1%
RBOB SPREAD (PLATTS) SWAP	4	44	-90.9%	7	-42.9%
NGPL TEX/OK	23,410	40,651	-42.4%	24,420	-4.1%
NEPOOL RHD ISLD 5MW D AH	205	2,936	-93.0%	315	-34.9%
HEATING OIL BALMO CLNDR S	0	19	-100.0%	0	-
PJM APS ZONE DA PEAK	0	126	-100.0%	0	-
SINGAPORE GASOIL CALENDAR	726	6	12,000.0%	359	102.2%
GC ULSD VS GC JET SPREAD	0	0	-	0	-
ELEC ERCOT OFF PEAK	0	0	-	0	-
ELEC ERCOT DLY PEAK	0	42	-100.0%	0	-
PETROLEUM PRODUCTS ASIA	1,816	2,206	-17.7%	1,796	1.1%
PETRO CRCKS & SPRDS NA	77,302	86,666	-10.8%	75,181	2.8%
SINGAPORE GASOIL	7,133	7,731	-7.7%	8,288	-13.9%
ONTARIO POWER SWAPS	5,570	60,924	-90.9%	9,285	-40.0%
PLASTICS	1,205	1,662	-27.5%	1,314	-8.3%
MJC FUT	680	325	109.2%	660	3.0%
TENN 800 LEG NAT GAS INDE	0	0	-	0	-
NEPOOL RHODE IL 5MW D AH	4,045	48,871	-91.7%	6,005	-32.6%
PETROLEUM PRODUCTS	7,240	7,275	-0.5%	5,180	39.8%
PJM ATSI ELEC	37,180	43,510	-14.5%	45,460	-18.2%
COAL SWAP	130	363	-64.2%	255	-49.0%
MGN1 SWAP FUT	294	481	-38.9%	309	-4.9%
PETRO CRCKS & SPRDS ASIA	768	190	304.2%	605	26.9%
INDIANA MISO	54,279	34,780	56.1%	47,668	13.9%
MICHIGAN MISO	73,160	179,258	-59.2%	92,010	-20.5%
NYISO CAPACITY	3,883	4,040	-3.9%	3,979	-2.4%
GROUP THREE ULSD (PLATTS)	50	300	-83.3%	75	-33.3%
EURO-DENOMINATED PETRO P	0	198	-100.0%	0	-
AUSTRIALIAN COKE COAL	484	968	-50.0%	468	3.4%
DAILY PJM	399,928	289,771	38.0%	347,987	14.9%
EMMISSIONS	0	0	-	0	-
UCM FUT	86	72	19.4%	69	24.6%
INDONESIAN COAL	0	5	-100.0%	0	-
NEW YORK HUB ZONE J PEAK	341	2,257	-84.9%	462	-26.2%
DLY GAS EURO-BOB OXY	0	0	-	0	-
NATURAL GAS INDEX	0	2,668	-100.0%	124	-100.0%
MGF FUT	54	0	-	40	35.0%
CHICAGO ULSD (PLATTS) SWA	0	6	-100.0%	0	-
NATURAL GAS FIXED PRICE SW	0	2,226	-100.0%	0	-
3.5% FUEL OIL CIF BALMO S	0	30	-100.0%	0	-
MINI RBOB V. EBOB(ARGUS) NW	1,822	2,983	-38.9%	1,616	12.7%
SUMAS NAT GAS PLATTS FIXED	62	823	-92.5%	122	-49.2%
NY HARBOR LOW SULPUR GAS	600	1,856	-67.7%	810	-25.9%
DY EURO 3.5% FUEL OI RDA	0	0	-	0	-
DIESEL10PPM BARG VS ICE LS	0	0	-	0	-
VENTURA NAT GAS PLATTS FIX	0	0	-	0	-
COLUMBIA GULF NAT GAS FIXE	0	0	-	0	-
MJB FUT	0	0	-	0	-

***** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2017	Open Interest NOV 2016	% CHG	Open Interest OCT 2017	% CHG
Energy Futures					
CENTER POINT NAT GAS FIXED	0	0	-	0	-
MINI RBOB V. EBOBARG NWE BF	90	1,375	-93.5%	554	-83.8%
ELEC ERCOT DLY OFF PK	0	0	-	0	-
EU LOW SULPHUR GASOIL CRA	0	0	-	0	-
CANADIAN LIGHT SWEET OIL	84	10,140	-99.2%	699	-88.0%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
MINI GAS EUROBOB OXY NWE A	175	488	-64.1%	321	-45.5%
ELECTRICITY ERCOT PEAK	0	0	-	0	-
ERCOT DAILY 5MW PEAK	0	0	-	0	-
ELEC WEST POWER OFF-PEAK	0	0	-	0	-
ELEC WEST POWER PEAK	0	5,390	-100.0%	0	-
CAISO SP15 EZGNHUB5 PEAK	0	1,040	-100.0%	0	-
Energy Options					
ETHANOL	0	0	-	0	-
EUROPEAN JET KEROSENE NW	0	20	-100.0%	0	-
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	-
NATURAL GAS PHY	2,442,358	2,484,202	-1.7%	2,261,510	8.0%
NATURAL GAS 3 M CSO FIN	22,900	350	6,442.9%	1,000	2,190.0%
NATURAL GAS 1 M CSO FIN	135,799	43,550	211.8%	120,684	12.5%
WTI CRUDE OIL 1 M CSO FI	273,275	384,314	-28.9%	258,669	5.6%
SINGAPORE JET FUEL CALEND	80	980	-91.8%	120	-33.3%
ROTTERDAM 3.5%FUEL OIL CL	80	500	-84.0%	120	-33.3%
NYMEX EUROPEAN GASOIL APO	0	30	-100.0%	0	-
N ROCKIES PIPE SWAP	6,754	9,780	-30.9%	6,754	0.0%
BRENT OIL LAST DAY	115,963	83,737	38.5%	112,763	2.8%
SAN JUAN PIPE SWAP	5,548	8,616	-35.6%	5,636	-1.6%
BRENT CALENDAR SWAP	4,923	24,041	-79.5%	6,318	-22.1%
HEATING OIL PHY	52,428	55,087	-4.8%	70,335	-25.5%
PJM MONTHLY	0	0	-	0	-
NY HARBOR HEAT OIL SWP	16,845	38,018	-55.7%	19,045	-11.6%
NG HH 3 MONTH CAL	0	0	-	0	-
RBOB PHY	11,687	5,905	97.9%	17,670	-33.9%
RBOB 1MO CAL SPD OPTIONS	100	0	-	1,100	-90.9%
NYMEX EUROPEAN GASOIL OPT	0	0	-	0	-
PGE CITYGATE PIPE SWAP	0	0	-	0	-
CRUDE OIL PHY	2,636,450	2,760,071	-4.5%	3,143,380	-16.1%
WTI 12 MONTH CALENDAR OPT	0	0	-	0	-
CRUDE OIL 1MO	398,667	643,079	-38.0%	479,814	-16.9%
SOCAL PIPE SWAP	0	6,000	-100.0%	0	-
HENRY HUB FINANCIAL LAST	6,333	11,829	-46.5%	7,184	-11.8%
HO 1 MONTH CLNDR OPTIONS	0	0	0.0%	100	-100.0%
HEATING OIL CRACK OPTIONS	0	0	-	100	-100.0%
CRUDE OIL APO	394,658	265,331	48.7%	376,410	4.8%
RBOB CALENDAR SWAP	571	1,325	-56.9%	1,074	-46.8%
PETRO OUTRIGHT EURO	100	0	-	150	-33.3%
WTI-BRENT BULLET SWAP	206,990	21,050	883.3%	200,363	3.3%
PANHANDLE PIPE SWAP	7,440	0	-	7,680	-3.1%
NATURAL GAS OPTION ON CALE	12,070	17,906	-32.6%	10,870	11.0%

***** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2017	Open Interest NOV 2016	% CHG	Open Interest OCT 2017	% CHG
Energy Options					
ELEC MISO PEAK	0	0	-	0	-
SINGAPORE FUEL OIL 180 CS	0	0	-	0	-
NATURAL GAS	0	0	-	0	-
NYISO ZONE G 5MW PEAK OPTI	5,880	10,660	-44.8%	5,880	0.0%
PETROCHEMICALS	7,643	10,361	-26.2%	8,693	-12.1%
PJM CALENDAR STRIP	0	0	-	0	-
APPALACHIAN COAL	0	0	-	0	-
CRUDE OIL OUTRIGHTS	8,220	970	747.4%	8,320	-1.2%
MCCLOSKEY ARA ARGS COAL	850	905	-6.1%	860	-1.2%
MCCLOSKEY RCH BAY COAL	0	75	-100.0%	0	-
ELEC FINSETTLED	0	0	0.0%	0	-
ELECTRICITY OFF PEAK	0	0	-	0	-
PETRO OUTRIGHT NA	72	0	-	0	-
NATURAL GAS 5 M CSO FIN	0	0	-	0	-
HEATING OIL CRK SPD AVG PRI	0	100	-100.0%	0	-
NATURAL GAS 2 M CSO FIN	6,150	1,380	345.7%	5,050	21.8%
CRUDE OIL CALNDR STRIP	0	0	-	0	-
SINGAPORE GASOIL CALENDAR	50	300	-83.3%	75	-33.3%
ETHANOL SWAP	15,890	20,589	-22.8%	14,846	7.0%
NATURAL GAS 6 M CSO FIN	15,800	5,100	209.8%	11,200	41.1%
GASOIL CRACK SPREAD AVG PR	0	0	-	0	-
SHORT TERM NATURAL GAS	401	600	-33.2%	0	0.0%
SHORT TERM	0	0	-	0	-
COAL SWAP	560	1,200	-53.3%	560	0.0%
COAL API2 INDEX	5,984	29,396	-79.6%	5,814	2.9%
EURO-DENOMINATED PETRO P	0	0	-	0	-
COAL API4 INDEX	30	360	-91.7%	0	-
SHORT TERM CRUDE OIL	0	0	-	0	-
NATURAL GAS 12 M CSO FIN	0	0	-	0	-
DAILY CRUDE OIL	0	0	-	0	-
PJM WES HUB PEAK LMP 50MW	14,330	11,439	25.3%	15,908	-9.9%
LLS CRUDE OIL	6,275	9,290	-32.5%	6,200	1.2%
PJM WES HUB PEAK CAL MTH	3,420	10,890	-68.6%	3,420	0.0%
PJM ELECTRIC	0	0	-	0	-
1 MO GASOIL CAL SWAP SPR	0	50	-100.0%	0	-
GASOLINE	0	456	-100.0%	0	-
BRENT CRUDE OIL 12 M CSO	0	0	-	0	0.0%
12 MO GASOIL CAL SWAP SPR	430	0	-	630	-31.7%
FX Futures					
AUSTRALIAN DOLLAR	134,180	92,669	44.8%	132,062	1.6%
BRITISH POUND	198,312	245,320	-19.2%	185,192	7.1%
BRAZIL REAL	28,374	32,334	-12.2%	34,776	-18.4%
CANADIAN DOLLAR	147,623	113,041	30.6%	157,542	-6.3%
E-MINI EURO FX	13,842	7,812	77.2%	12,159	13.8%
EURO FX	497,261	451,446	10.1%	440,646	12.8%
E-MINI JAPANESE YEN	1,378	1,812	-24.0%	1,297	6.2%
JAPANESE YEN	238,657	215,010	11.0%	277,786	-14.1%
MEXICAN PESO	174,859	157,007	11.4%	177,307	-1.4%

***** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2017	Open Interest NOV 2016	% CHG	Open Interest OCT 2017	% CHG
FX Futures					
NEW ZEALND DOLLAR	62,177	50,077	24.2%	49,611	25.3%
NKR/USD CROSS RATE	789	1,150	-31.4%	887	-11.0%
RUSSIAN RUBLE	50,805	33,208	53.0%	53,190	-4.5%
S.AFRICAN RAND	22,267	4,896	354.8%	21,229	4.9%
SWISS FRANC	81,139	65,713	23.5%	74,717	8.6%
AD/CD CROSS RATES	2	2	0.0%	2	0.0%
AD/JY CROSS RATES	1,232	775	59.0%	1,187	3.8%
AD/NE CROSS RATES	19	8	137.5%	24	-20.8%
BP/JY CROSS RATES	402	510	-21.2%	368	9.2%
BP/SF CROSS RATES	51	11	363.6%	12	325.0%
CD/JY CROSS RATES	0	0	0.0%	0	-
EC/AD CROSS RATES	1,880	851	120.9%	1,242	51.4%
EC/CD CROSS RATES	1,756	953	84.3%	1,728	1.6%
EC/NOK CROSS RATES	126	1	12,500.0%	48	162.5%
EC/SEK CROSS RATES	622	242	157.0%	618	0.6%
EFX/BP CROSS RATES	40,001	27,195	47.1%	34,975	14.4%
EFX/JY CROSS RATES	25,890	13,003	99.1%	24,189	7.0%
EFX/SF CROSS RATES	14,133	21,964	-35.7%	13,770	2.6%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	1,954	1,924	1.6%	1,805	8.3%
HUNGARIAN FORINT (US)	0	0	-	0	-
POLISH ZLOTY (US)	118	2,561	-95.4%	73	61.6%
POLISH ZLOTY (EC)	16	5	220.0%	6	166.7%
SHEKEL	486	0	-	451	7.8%
RMB USD	19	229	-91.7%	19	0.0%
KOREAN WON	68	17	300.0%	36	88.9%
TURKISH LIRA	4,116	3	137,100.0%	3,974	3.6%
TURKISH LIRA (EU)	0	0	-	0	-
E-MICRO EUR/USD	7,342	9,746	-24.7%	6,050	21.4%
E-MICRO GBP/USD	3,430	4,169	-17.7%	2,637	30.1%
E-MICRO USD/CAD	0	0	-	0	-
E-MICRO USD/CHF	0	0	-	0	-
E-MICRO USD/JPY	0	0	-	0	-
E-MICRO AUD/USD	2,249	2,423	-7.2%	1,848	21.7%
MICRO CHF/USD	130	379	-65.7%	202	-35.6%
INDIAN RUPEE	665	724	-8.1%	566	17.5%
E-MICRO INR/USD	168	384	-56.3%	192	-12.5%
E-MICRO JPY/USD	1,844	2,841	-35.1%	1,845	-0.1%
CHINESE RENMINBI (CNH)	988	2,980	-66.8%	1,171	-15.6%
USDZAR	0	20	-100.0%	0	-
FCXRX	0	21	-100.0%	0	-
E-MICRO USD/CNH	0	0	-	0	-
E-MICRO CAD/USD	2,862	1,651	73.3%	2,553	12.1%

***** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2017	Open Interest NOV 2016	% CHG	Open Interest OCT 2017	% CHG
FX Options					
AUSTRALIAN DOLLAR	0	67,053	-100.0%	0	-
BRITISH POUND	0	92,863	-100.0%	0	-
CANADIAN DOLLAR	0	45,416	-100.0%	0	-
EURO FX	0	237,476	-100.0%	0	-
JAPANESE YEN	0	151,820	-100.0%	0	-
MEXICAN PESO	9,231	7,922	16.5%	8,492	8.7%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	0	0	-	0	-
SWISS FRANC	0	7,876	-100.0%	0	-
JAPANESE YEN (EU)	18	92	-80.4%	18	0.0%
EURO FX (EU)	40	649	-93.8%	42	-4.8%
SWISS FRANC (EU)	1	0	-	1	0.0%
CANADIAN DOLLAR (EU)	26	24	8.3%	1	2,500.0%
BRITISH POUND (EU)	1,599	482	231.7%	1,604	-0.3%
AUSTRALIAN DLR (EU)	0	22	-100.0%	0	-
CHF/USD PQO 2pm Fix	15,139	3,010	403.0%	13,814	9.6%
GBP/USD PQO 2pm Fix	183,773	28,765	538.9%	175,749	4.6%
EUR/USD PQO 2pm Fix	396,729	84,934	367.1%	367,302	8.0%
JAPANESE YEN VOL	789	0	-	158	399.4%
CANADIAN DOLLAR VOL	890	0	-	299	197.7%
CAD/USD PQO 2pm Fix	99,143	22,043	349.8%	104,913	-5.5%
OTC AUDUSD SUB	242	0	-	137	76.6%
EURO FX VOL	2,519	0	-	875	187.9%
AUD/USD PQO 2pm Fix	76,167	26,509	187.3%	85,684	-11.1%
JPY/USD PQO 2pm Fix	157,278	51,678	204.3%	157,040	0.2%
OTC GBPUSD SUB	1,415	0	-	210	573.8%
OTC CADUSD SUB	386	0	-	50	672.0%

***** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.



CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2017	Open Interest NOV 2016	% CHG	Open Interest OCT 2017	% CHG
Commodities and Alternative Investments					
Futures					
CORN	1,512,535	1,233,947	22.6%	1,593,949	-5.1%
SOYBEAN	751,909	729,055	3.1%	665,622	13.0%
SOYBEAN MEAL	412,392	361,907	13.9%	391,871	5.2%
SOYBEAN OIL	465,926	423,219	10.1%	451,964	3.1%
OATS	7,029	7,168	-1.9%	7,820	-10.1%
ROUGH RICE	10,180	12,366	-17.7%	10,120	0.6%
WHEAT	697	2,585	-73.0%	422	65.2%
MINI CORN	6,779	7,405	-8.5%	5,897	15.0%
MINI SOYBEAN	13,126	19,059	-31.1%	9,620	36.4%
MINI WHEAT	1,831	1,503	21.8%	2,474	-26.0%
LIVE CATTLE	378,830	291,040	30.2%	354,616	6.8%
FEEDER CATTLE	58,050	45,140	28.6%	63,490	-8.6%
LEAN HOGS	254,564	217,421	17.1%	263,551	-3.4%
LUMBER	6,319	3,807	66.0%	6,854	-7.8%
MILK	24,558	34,532	-28.9%	25,039	-1.9%
MLK MID	0	5	-100.0%	0	-
NFD MILK	6,384	6,603	-3.3%	7,312	-12.7%
BUTTER CS	4,322	6,587	-34.4%	5,840	-26.0%
CLASS IV MILK	1,736	5,010	-65.3%	2,626	-33.9%
DRY WHEY	3,369	5,114	-34.1%	3,526	-4.5%
GSCI EXCESS RETURN FUT	56,302	42,634	32.1%	54,751	2.8%
GOLDMAN SACHS	14,526	14,932	-2.7%	16,249	-10.6%
HOUSING INDEX	34	38	-10.5%	51	-33.3%
HDD WEATHER	550	2,051	-73.2%	350	57.1%
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	0	300	-100.0%	0	-
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	0	50	-100.0%	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	0	150	-100.0%	0	-
CAT EURO SEASONAL STRIP	0	0	-	0	-
COFFEE	0	1	-100.0%	0	-
DOW-UBS COMMOD INDEX	86,465	21,206	307.7%	74,392	16.2%
SUGAR 11	0	1	-100.0%	0	-
COCOA TAS	1	7	-85.7%	1	0.0%
COTTON	1	3	-66.7%	3	-66.7%
USD CRUDE PALM OIL	3,640	2,120	71.7%	2,220	64.0%
CASH-SETTLED CHEESE	24,382	24,685	-1.2%	22,077	10.4%
FERTILIZER PRODUCTS	3,130	2,330	34.3%	2,845	10.0%
S&P GSCI ENHANCED ER SWAP	15,028	17,033	-11.8%	15,028	0.0%
CHI WHEAT	499,208	448,769	11.2%	564,106	-11.5%
KC WHEAT	310,270	244,057	27.1%	321,544	-3.5%
MALAYSIAN PALM SWAP	23,412	21,628	8.2%	24,888	-5.9%
PALM OIL	0	0	-	0	-
Intercommodity Spread	0	0	-	0	-
DJ_UBS ROLL SELECT INDEX FU	660	660	0.0%	660	0.0%
Commodities and Alternative Investments					
Options					
CORN	968,391	795,676	21.7%	1,334,643	-27.4%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2017	Open Interest NOV 2016	% CHG	Open Interest OCT 2017	% CHG
Commodities and Alternative Investments					
Options					
SOYBEAN	447,922	433,885	3.2%	388,919	15.2%
SOYBEAN MEAL	88,153	100,838	-12.6%	121,820	-27.6%
SOYBEAN OIL	90,526	93,610	-3.3%	100,888	-10.3%
SOYBEAN CRUSH	151	144	4.9%	80	88.8%
OATS	1,062	3,218	-67.0%	3,125	-66.0%
ROUGH RICE	2,860	1,584	80.6%	1,430	100.0%
WHEAT	100	260	-61.5%	100	0.0%
LIVE CATTLE	202,805	236,177	-14.1%	174,380	16.3%
FEEDER CATTLE	26,811	28,069	-4.5%	30,863	-13.1%
LEAN HOGS	181,831	214,099	-15.1%	160,793	13.1%
LUMBER	2,350	988	137.9%	1,110	111.7%
MILK	72,531	69,581	4.2%	78,169	-7.2%
MLK MID	327	467	-30.0%	338	-3.3%
NFD MILK	12,892	4,760	170.8%	13,461	-4.2%
BUTTER CS	7,943	4,018	97.7%	9,721	-18.3%
CLASS IV MILK	4,145	6,511	-36.3%	5,519	-24.9%
DRY WHEY	3,105	524	492.6%	2,761	12.5%
HOUSING INDEX	17	18	-5.6%	17	0.0%
HDD WEATHER	0	1,000	-100.0%	0	-
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	14,000	16,500	-15.2%	9,500	47.4%
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	2,500	2,500	0.0%	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	10	4,280	-99.8%	0	-
DEC-JULY WHEAT CAL SPRD	0	0	-	1,424	-100.0%
JULY-DEC CORN CAL SPRD	0	1,675	-100.0%	0	-
SOYBN NEARBY+2 CAL SPRD	0	50	-100.0%	0	-
WHEAT NEARBY+2 CAL SPRD	4,900	4,027	21.7%	6,665	-26.5%
CORN NEARBY+2 CAL SPRD	0	755	-100.0%	6,126	-100.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-DEC WHEAT CAL SPRD	0	300	-100.0%	0	-
LV CATL CSO	5	16	-68.8%	5	0.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
WHEAT-CORN ICISO	926	3,800	-75.6%	250	270.4%
CASH-SETTLED CHEESE	41,402	26,742	54.8%	43,844	-5.6%
JULY-DEC SOY OIL CAL SPRD	0	500	-100.0%	0	-
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
DEC-DEC CORN CAL SPRD	0	0	-	10,033	-100.0%
DEC-JULY CORN CAL SPRD	0	0	-	17,240	-100.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
JAN-MAY SOYBEAN CAL SPRD	36	0	-	36	0.0%
CHI WHEAT	245,001	233,108	5.1%	358,606	-31.7%
KC WHEAT	32,248	20,680	55.9%	51,413	-37.3%
MAR-DEC CORN CAL SPRD	0	0	-	0	-
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
Intercommodity Spread	0	51	-100.0%	0	-
MAR-JULY CORN CAL SPRD	70	0	-	70	0.0%

***** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.



CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2017	Open Interest NOV 2016	% CHG	Open Interest OCT 2017	% CHG
Commodities and Alternative Investments					
Options					
MAR-JULY WHEAT CAL SPRD	200	700	-71.4%	0	-
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-
Foreign Exchange Futures					
CHILEAN PESO	2,900	0	-	2,972	-2.4%
Foreign Exchange Options					
OTC AUDUSD SUB	19	0	-	0	-
Ags Futures					
FERTILIZER PRODUCS	1,400	0	-	400	250.0%
TOTAL FUTURES GROUP					
Interest Rate Futures	26,113,357	22,619,271	15.4%	24,303,182	7.4%
Equity Index Futures	5,129,577	3,886,649	32.0%	4,759,141	7.8%
Metals Futures	1,168,757	1,004,903	16.3%	1,254,253	-6.8%
Energy Futures	16,575,545	18,685,259	-11.3%	17,012,904	-2.6%
FX Futures	1,764,232	1,567,087	12.6%	1,719,992	2.6%
Commodities and Alternative Invest	4,958,145	4,256,128	16.5%	4,971,778	-0.3%
Foreign Exchange Futures	2,900	0	-	2,972	-2.4%
Ags Futures	1,400	0	-	400	250.0%
TOTAL FUTURES	55,713,913	52,019,297	7.1%	54,024,622	3.1%
TOTAL OPTIONS GROUP					
Interest Rate Options	50,552,968	45,028,034	12.3%	49,378,921	2.4%
Equity Index Options	5,848,804	4,916,908	19.0%	5,309,290	10.2%
Metals Options	922,668	1,093,726	-15.6%	1,216,332	-24.1%
Energy Options	6,844,004	6,979,842	-1.9%	7,196,305	-4.9%
FX Options	945,385	828,634	14.1%	916,389	3.2%
Commodities and Alternative Invest	2,455,220	2,311,111	6.2%	2,933,349	-16.3%
Foreign Exchange Options	19	0	-	0	-
TOTAL OPTIONS	67,569,068	61,158,255	10.5%	66,950,586	0.9%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.



CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2017	Open Interest NOV 2016	% CHG	Open Interest OCT 2017	% CHG
TOTAL COMBINED					
Interest Rate	76,666,325	67,647,305	13.3%	73,682,103	4.1%
Equity Index	10,978,381	8,803,557	24.7%	10,068,431	9.0%
Metals	2,091,425	2,098,629	-0.3%	2,470,585	-15.3%
Energy	23,419,549	25,665,101	-8.7%	24,209,209	-3.3%
FX	2,709,617	2,395,721	13.1%	2,636,381	2.8%
Commodities and Alternative Invest	7,413,365	6,567,239	12.9%	7,905,127	-6.2%
Foreign Exchange	2,919	0	-	2,972	-1.8%
Ags	1,400	0	-	400	250.0%
GRAND TOTAL	123,282,981	113,177,552	8.9%	120,975,208	1.9%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.