

CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2017	Open Interest DEC 2016	% CHG	Open Interest NOV 2017	% CHG
Interest Rate Futures					
30-YR BOND	757,123	602,117	25.7%	793,217	-4.6%
10-YR NOTE	3,231,028	3,095,051	4.4%	3,473,364	-7.0%
5-YR NOTE	3,100,571	2,968,830	4.4%	3,236,108	-4.2%
2-YR NOTE	1,784,468	1,125,539	58.5%	1,747,558	2.1%
FED FUND	1,489,243	972,060	53.2%	1,540,290	-3.3%
EURODOLLARS	12,687,623	11,148,612	13.8%	13,859,549	-8.5%
5-YR SWAP RATE	21,479	32,083	-33.1%	23,089	-7.0%
2-YR SWAP RATE	0	0	-	0	-
10-YR SWAP RATE	25,411	31,478	-19.3%	27,909	-9.0%
7-YR SWAP	0	0	-	0	-
1-MONTH EURODOLLAR	12,687	5,004	153.5%	4,938	156.9%
ULTRA T-BOND	875,576	685,190	27.8%	898,665	-2.6%
30-YR SWAP RATE	132	772	-82.9%	124	6.5%
Ultra 10-Year Note	516,915	291,380	77.4%	503,125	2.7%
EURO 5YR BUNDLE	0	0	-	0	-
3YR BUNDLE	0	0	-	0	-
2YR BUNDLE	0	0	-	0	-
Interest Rate Options					
30-YR BOND	616,328	393,015	56.8%	473,180	30.3%
10-YR NOTE	2,342,971	2,217,147	5.7%	2,485,753	-5.7%
5-YR NOTE	986,661	1,036,476	-4.8%	870,027	13.4%
2-YR NOTE	287,229	46,860	513.0%	182,790	57.1%
FED FUND	565	13,648	-95.9%	6,675	-91.5%
EURODOLLARS	21,832,135	19,592,586	11.4%	27,105,149	-19.5%
EURO MIDCURVE	13,695,133	14,230,600	-3.8%	19,395,803	-29.4%
ULTRA T-BOND	6,863	1,473	365.9%	3,140	118.6%
Ultra 10-Year Note	0	1,375	-100.0%	0	-

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Equity Index Futures					
DJIA	0	0	-	0	-
E-MINI S&P500	3,014,101	2,796,278	7.8%	3,483,606	-13.5%
S&P 500	82,695	65,891	25.5%	130,244	-36.5%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	90,498	95,961	-5.7%	93,376	-3.1%
S&P 400 MIDCAP	0	0	-	0	-
S&P 500 GROWTH	13	19	-31.6%	22	-40.9%
S&P 500/VALUE	93,090	47,178	97.3%	98,925	-5.9%
E-MINI RUSSELL 2000	588,495	0	-	584,774	0.6%
E-MINI RUSSELL 1000	7,141	19	37,484.2%	9,683	-26.3%
E-MINI NASDAQ 100	280,720	225,834	24.3%	301,627	-6.9%
NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	40,638	27,821	46.1%	41,757	-2.7%
NIKKEI 225 (YEN) STOCK	53,534	55,781	-4.0%	59,998	-10.8%
DJ US REAL ESTATE	17,918	12,019	49.1%	22,088	-18.9%
NASDAQ BIOTECH	99	620	-84.0%	410	-75.9%
E-MICRO NIFTY	0	0	-	0	-
S&P CONSUMER DSCRTNRY SE	4,531	4,740	-4.4%	3,679	23.2%
S&P HEALTH CARE SECTOR	7,227	4,397	64.4%	8,575	-15.7%
S&P UTILITIES SECTOR	23,987	6,421	273.6%	21,625	10.9%
S&P CONSUMER STAPLES SECT	20,018	7,149	180.0%	22,352	-10.4%
S&P TECHNOLOGY SECTOR	11,131	3,771	195.2%	9,289	19.8%
S&P INDUSTRIAL SECTOR	4,058	7,696	-47.3%	4,623	-12.2%
S&P FINANCIAL SECTOR	34,087	12,853	165.2%	32,139	6.1%
S&P ENERGY SECTOR	10,287	4,279	140.4%	12,495	-17.7%
S&P MATERIALS SECTOR	5,321	2,046	160.1%	6,295	-15.5%
IBOVESPA INDEX	388	215	80.5%	407	-4.7%
E-MINI RUSSELL 1000 VALUE	10,350	1,079	859.2%	12,531	-17.4%
FT-SE 100	44	6	633.3%	221	-80.1%
E-MINI RUSSELL 1000 GROWTH	3,815	14	27,150.0%	9,375	-59.3%
BITCOIN FUTURES	728	0	-	0	-
E-mini (\$5) Dow	146,087	136,966	6.7%	154,698	-5.6%
E-mini FTSE China 50	182	270	-32.6%	182	0.0%
E-mini FTSE 100 (USD)	1	0	-	0	0.0%
FTSE Emerging	5	2	150.0%	10	-50.0%
NIFTY 50	574	1,112	-48.4%	620	-7.4%
E-MINI S&P REAL ESTATE SELE	4,506	2,230	102.1%	3,079	46.3%

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Equity Index Options					
DJIA	0	0	-	0	-
E-MINI S&P500	1,436,232	1,153,567	24.5%	2,556,706	-43.8%
S&P 500	43,074	33,214	29.7%	246,996	-82.6%
E-MINI MIDCAP	0	0	-	0	-
E-MINI RUSSELL 2000	1,102	0	-	10,843	-89.8%
E-MINI NASDAQ 100	46,555	38,739	20.2%	121,576	-61.7%
NASDAQ	0	0	-	0	-
EOM S&P 500	59,904	110,218	-45.6%	118,122	-49.3%
EOM EMINI S&P	656,617	459,786	42.8%	907,367	-27.6%
EOW2 EMINI S&P 500	147,454	100,838	46.2%	298,746	-50.6%
EOW2 S&P 500	10,981	6,251	75.7%	40,052	-72.6%
EOW1 EMINI S&P 500	419,925	367,566	14.2%	453,421	-7.4%
EOW1 S&P 500	109,174	34,025	220.9%	90,265	20.9%
EOW4 EMINI S&P 500	38,650	36,888	4.8%	98,154	-60.6%
EOW4 E-MINI RUSSELL 2000 WE	24	0	-	685	-96.5%
EOW3 S&P 500	232,538	285,704	-18.6%	144,270	61.2%
E-mini (\$5) Dow	8,536	8,421	1.4%	12,580	-32.1%
EOW1 E-MINI RUSSELL 2000 WE	403	0	-	621	-35.1%
EOW2 E-MINI RUSSELL 2000 WE	331	0	-	1,096	-69.8%
EOW3 EMINI S&P 500	1,319,864	1,335,351	-1.2%	739,271	78.5%
EOW3 E-MINI RUSSELL 2000 WE	9,153	0	-	4,457	105.4%
EOM E-MINI RUSSELL 2000 END	877	0	-	1,825	-51.9%
EOW1 E-MINI RUSSELL 2000 WE	299	0	-	513	-41.7%
Metals Futures					
COMEX COPPER	285,342	224,939	26.9%	265,886	7.3%
URANIUM	3,900	4,451	-12.4%	4,015	-2.9%
COMEX MINY COPPER	273	86	217.4%	208	31.3%
COMEX GOLD	494,896	423,967	16.7%	485,509	1.9%
COMEX SILVER	194,009	164,943	17.6%	187,033	3.7%
NYMEX PLATINUM	82,135	62,997	30.4%	78,561	4.5%
NYMEX HOT ROLLED STEEL	12,487	13,287	-6.0%	15,059	-17.1%
PALLADIUM	37,419	23,829	57.0%	34,697	7.8%
E-MICRO GOLD	7,436	2,917	154.9%	7,405	0.4%
SILVER	1,248	851	46.7%	1,618	-22.9%
COPPER	7,736	1,996	287.6%	3,971	94.8%
FERROUS PRODUCTS	615	367	67.6%	735	-16.3%
ALUMINUM	64,413	52,422	22.9%	64,446	-0.1%
GOLD	0	0	-	0	-
COMEX E-Mini GOLD	761	1,972	-61.4%	716	6.3%
COMEX E-Mini SILVER	113	161	-29.8%	95	18.9%
IRON ORE 62 CHINA TSI FUTURE	11,385	19,371	-41.2%	12,898	-11.7%
IRON ORE 58 CHINA TSI FUTURE	0	0	-	0	-
IRON ORE 62 CHINA PLATTS FU	2,720	946	187.5%	3,560	-23.6%
Gold Kilo	0	25	-100.0%	3	-100.0%
LNDN ZINC	11	3	266.7%	10	10.0%
METALS	0	0	-	0	-

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Metals Options					
COMEX COPPER	11,891	2,661	346.9%	7,352	61.7%
COMEX GOLD	823,512	953,182	-13.6%	794,099	3.7%
COMEX SILVER	116,700	104,888	11.3%	93,564	24.7%
NYMEX PLATINUM	5,079	7,740	-34.4%	4,837	5.0%
PALLADIUM	3,406	2,652	28.4%	3,010	13.2%
SILVER	4	0	0.0%	8	-50.0%
COPPER	0	0	-	0	-
GOLD	6,264	694	802.6%	7,082	-11.6%
IRON ORE 62 CHINA TSI PUT OP	3,530	8,092	-56.4%	4,980	-29.1%
IRON ORE 62 CHINA TSI CALL O	6,000	13,283	-54.8%	7,230	-17.0%
HOT ROLLED COIL STEEL CALL	1,530	0	-	330	363.6%
Energy Futures					
ETHANOL	2,624	5,298	-50.5%	1,843	42.4%
ETHANOL FWD	0	119	-100.0%	0	-
MARS BLEND CRUDE OIL	1,520	2,800	-45.7%	1,720	-11.6%
HUSTN SHIP CHNL PIPE SWP	0	3,425	-100.0%	0	-
NATURAL GAS PHY	1,438,202	1,251,358	14.9%	1,447,093	-0.6%
SOUTHERN NAT LA NAT GAS	0	0	-	0	-
COLUMBIA GULF MAIN NAT G	0	0	-	0	-
RBOB GASOLINE BALMO CLNDR	1,746	2,312	-24.5%	815	114.2%
GASOLINE UP-DOWN BALMO SW	0	0	-	0	-
FUEL OIL (PLATS) CAR CN	0	12	-100.0%	0	-
FUEL OIL (PLATS) CAR CM	3	403	-99.3%	26	-88.5%
SINGAPORE MOGAS 92 UNLEAD	13,062	20,694	-36.9%	13,446	-2.9%
ETHANOL T2 FOB ROTT INCL DU	5,988	4,468	34.0%	6,396	-6.4%
SINGAPORE MOGAS 92 UNLEAD	545	375	45.3%	531	2.6%
JET AV FUEL (P) CAR FM ICE GA	29	48	-39.6%	34	-14.7%
NY JET FUEL (PLATTS) HEAT OIL	0	0	-	0	-
PROPANE NON-LDH MB (OPIS) B	325	150	116.7%	0	-
PROPANE NON-LDH MT. BEL (OF	28,591	38,127	-25.0%	26,984	6.0%
N ILLINOIS HUB DAILY	240	198	21.2%	220	9.1%
CINERGY HUB PEAK MONTH	288	302	-4.6%	288	0.0%
NO 2 UP-DOWN SPREAD CALEN	100	1,007	-90.1%	0	-
CIN HUB 5MW D AH O PK	150,080	247,600	-39.4%	163,800	-8.4%
NY 3.0% FUEL OIL (PLATTS	150	575	-73.9%	0	-
ARGUS LLS VS. WTI (ARG) T	59,466	11,079	436.7%	53,921	10.3%
TRANSCO ZONE 1 NG BASIS	0	0	-	0	-
SOUTH STAR TEX OKLHM KNS	120	554	-78.3%	136	-11.8%
NYISO ZONE A 5MW D AH PK	7,354	6,915	6.3%	7,650	-3.9%
NEPOOL INTR HUB 5MW D AH	537,852	606,073	-11.3%	555,614	-3.2%
PJM COMED 5MW D AH O PK	25,520	134,515	-81.0%	27,445	-7.0%
NYISO ZONE A 5MW D AH O P	69,392	170,760	-59.4%	74,880	-7.3%
CHICAGO UNL GAS PL VS RBO	3	39	-92.3%	6	-50.0%
PREMIUM UNLEAD 10PPM FOB	0	23	-100.0%	10	-100.0%
GASOIL 10P CRG CIF NW VS	0	0	-	0	-
GASOIL 0.1 RDM BRGS VS I	204	47	334.0%	144	41.7%
PJM WESTHDA PEAK	21,150	62,552	-66.2%	22,360	-5.4%
PJM DAYTON DA PEAK	10,350	24,183	-57.2%	10,746	-3.7%

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Energy Futures					
PJM WESTH DA OFF-PEAK	374,567	1,102,537	-66.0%	396,127	-5.4%
PJM PPL DA OFF-PEAK	0	5,304	-100.0%	0	-
PJM AECO DA OFF-PEAK	0	21,015	-100.0%	0	-
ULSD 10PPM CIF MED BALMO	0	0	-	0	-
GASOIL 0.1CIF MED VS ICE	5	80	-93.8%	10	-50.0%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-
GASOIL 0.1 ROTTERDAM BARG	60	10	500.0%	55	9.1%
EUROPE NAPHTHA CALSWAP	2,732	1,945	40.5%	2,482	10.1%
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	250	-100.0%	0	-
CIG ROCKIES NG INDEX SWA	0	0	-	0	-
PJM PECO ZONE5MW PEAK CAL	0	0	-	0	-
NY ULSD (ARGUS) VS HEATING	608	5,284	-88.5%	680	-10.6%
N ROCKIES PIPE SWAP	181	546	-66.8%	212	-14.6%
GASOIL MINI CALENDAR SWAP	514	432	19.0%	461	11.5%
BRENT OIL LAST DAY	172,294	126,410	36.3%	151,897	13.4%
SAN JUAN PIPE SWAP	0	0	-	0	-
EUROPEAN NAPHTHA BALMO	267	245	9.0%	107	149.5%
EURO 3.5% FUEL OIL RDAM B	171	1,059	-83.9%	740	-76.9%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-
LA CARB DIESEL (OPIS) SWA	250	641	-61.0%	225	11.1%
GULF COAST ULSD CALENDAR	2,091	3,859	-45.8%	2,330	-10.3%
CENTERPOINT EAST INDEX	0	0	-	0	-
CENTERPOINT BASIS SWAP	9,545	19,799	-51.8%	10,293	-7.3%
WTI-BRENT CALENDAR SWAP	102,252	49,622	106.1%	82,698	23.6%
EURO GASOIL 10PPM VS ICE	245	299	-18.1%	275	-10.9%
BRENT CALENDAR SWAP	15,733	14,834	6.1%	17,250	-8.8%
MINY HTG OIL	1	1	0.0%	0	-
FUELOIL SWAP:CARGOES VS.B	831	1,063	-21.8%	957	-13.2%
TD3 MEG TO JAPAN 250K MT	390	0	-	30	1,200.0%
DOMINION TRAN INC - APP I	2,920	2,951	-1.1%	2,920	0.0%
TENNESSEE ZONE 0 BASIS SW	360	1,752	-79.5%	484	-25.6%
PJM OFF-PEAK LMP SWAP FUT	538	1,272	-57.7%	580	-7.2%
AEP-DAYTON HUB OFF-PEAK M	50	667	-92.5%	100	-50.0%
AEP-DAYTON HUB DAILY	152	248	-38.7%	164	-7.3%
EASTERN RAIL DELIVERY CSX	265	2,375	-88.8%	255	3.9%
HTG OIL	269	1,033	-74.0%	288	-6.6%
EUROPE 3.5% FUEL OIL MED	571	957	-40.3%	615	-7.2%
WAHA INDEX SWAP FUTURE	0	968	-100.0%	0	-
EL PASO PERMIAN INDEX SWA	0	0	-	0	-
HEATING OIL PHY	439,305	428,386	2.5%	428,932	2.4%
PJM MONTHLY	1,516	4,602	-67.1%	1,698	-10.7%
NY HARBOR HEAT OIL SWP	6,837	14,333	-52.3%	7,661	-10.8%
TCO BASIS SWAP	11,259	26,585	-57.6%	13,391	-15.9%
DOMINION TRANSMISSION INC	29,811	56,031	-46.8%	31,795	-6.2%
NYISO A	0	420	-100.0%	0	-
MINY NATURAL GAS	2,857	2,027	40.9%	1,811	57.8%
TRANSCO ZONE 6 BASIS SWAP	2,498	7,342	-66.0%	2,591	-3.6%
NYH NO 2 CRACK SPREAD CAL	4,888	11,592	-57.8%	6,713	-27.2%

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Energy Futures					
JAPAN C&F NAPHTHA CRACK S	2,105	875	140.6%	1,838	14.5%
PERMIAN BASIS SWAP	9,916	21,332	-53.5%	10,226	-3.0%
NY HARBOR RESIDUAL FUEL 1	4,048	5,565	-27.3%	3,348	20.9%
GULF COAST NO.6 FUEL OIL	52,891	62,029	-14.7%	49,389	7.1%
NGPL MID-CONTINENT	22,143	33,621	-34.1%	24,362	-9.1%
NYISO J	100	1,907	-94.8%	205	-51.2%
NYISO G	0	42	-100.0%	0	-
ARGUS PROPAN(SAUDI ARAMC	918	608	51.0%	905	1.4%
JAPAN NAPHTHA BALMO SWAP	8	66	-87.9%	0	-
EUROPE JET KERO NWE CALSW	54	3	1,700.0%	54	0.0%
JET CIF NWE VS ICE	542	357	51.8%	587	-7.7%
RBOB PHY	383,668	403,123	-4.8%	406,613	-5.6%
RBOB GAS	1,795	1,334	34.6%	1,732	3.6%
GASOIL 0.1 CIF NWE VS ISE	0	15	-100.0%	0	-
NY1% VS GC SPREAD SWAP	5,218	7,062	-26.1%	4,723	10.5%
GULF COAST 3% FUEL OIL BA	4,130	949	335.2%	1,058	290.4%
EUROPE 3.5% FUEL OIL RDAM	10,475	12,158	-13.8%	10,660	-1.7%
FUEL OIL NWE CRACK VS ICE	0	19	-100.0%	0	-
DIESEL 10P BRG FOB RDM VS	0	100	-100.0%	0	-
TRANSCO ZONE 6 INDEX	0	1,824	-100.0%	0	-
SONAT BASIS SWAP FUTURE	0	916	-100.0%	62	-100.0%
PANHANDLE BASIS SWAP FUTU	13,659	39,968	-65.8%	15,051	-9.2%
NGPL MIDCONTINENT INDEX	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	10,780	10,920	-1.3%	12,220	-11.8%
CRUDE OIL PHY	2,463,668	2,068,877	19.1%	2,524,205	-2.4%
CINERGY HUB OFF-PEAK MONT	120	194	-38.1%	120	0.0%
ANR LOUISIANA BASIS SWAP	0	214	-100.0%	0	-
TRANSCO ZONE4 BASIS SWAP	9,415	22,821	-58.7%	10,278	-8.4%
FLORIDA GAS ZONE3 BASIS S	0	2,700	-100.0%	0	-
SINGAPORE NAPHTHA SWAP	0	0	-	0	-
SINGAPORE JET KEROSENE SW	1,783	2,013	-11.4%	2,333	-23.6%
SINGAPORE 380CST FUEL OIL	10,578	14,187	-25.4%	10,630	-0.5%
AEP-DAYTON HUB MTHLY	70	907	-92.3%	140	-50.0%
N ILLINOIS HUB MTHLY	20	260	-92.3%	40	-50.0%
ISO NEW ENGLAND OFF-PEAK	14	206	-93.2%	28	-50.0%
NYISO G OFF-PEAK	0	20	-100.0%	0	-
NYISO A OFF-PEAK	0	140	-100.0%	0	-
TC2 ROTTERDAM TO USAC 37K	200	0	-	80	150.0%
EUROPE DATED BRENT SWAP	662	395	67.6%	962	-31.2%
WESTERN RAIL DELIVERY PRB	470	1,700	-72.4%	255	84.3%
NATURAL GAS PEN SWP	183,405	279,942	-34.5%	196,520	-6.7%
SINGAPORE GASOIL VS ICE	2,206	18,968	-88.4%	4,014	-45.0%
JET BARGES VS ICE GASOIL	0	0	-	0	-
SOCAL PIPE SWAP	0	2,280	-100.0%	0	-
SINGAPORE 180CST BALMO	100	35	185.7%	100	0.0%
MONT BELVIEU LDH PROPANE 5	114,064	137,635	-17.1%	111,680	2.1%
MONT BELVIEU ETHANE 5 DECI	57,105	104,548	-45.4%	64,127	-11.0%
MONT BELVIEU NORMAL BUTAN	41,503	38,590	7.5%	44,713	-7.2%
WAHA BASIS	7,582	12,360	-38.7%	7,417	2.2%
PREM UNL GAS 10PPM RDAM F	0	5	-100.0%	0	-
PREM UNL GAS 10PPM RDAM F	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2017	Open Interest DEC 2016	% CHG	Open Interest NOV 2017	% CHG
Energy Futures					
HENRY HUB SWAP	1,232,637	1,360,539	-9.4%	1,194,164	3.2%
HENRY HUB FINANCIAL LAST	74	0	-	4	1,750.0%
HENRY HUB BASIS SWAP	3,172	42,762	-92.6%	5,559	-42.9%
CHICAGO ETHANOL SWAP	59,409	56,560	5.0%	56,465	5.2%
PJM WESTH RT OFF-PEAK	2,024,410	2,410,018	-16.0%	2,164,794	-6.5%
PJM JCPL DA OFF-PEAK	0	23,350	-100.0%	0	-
PJM DAYTON DA OFF-PEAK	124,171	114,960	8.0%	132,403	-6.2%
PJM AD HUB 5MW REAL TIME	345,750	954,650	-63.8%	398,574	-13.3%
NEPOOL SE MASS 5MW D AH P	0	0	-	0	-
ISO NEW ENGLAND PK LMP	17	259	-93.4%	34	-50.0%
CRUDE OIL	17,836	22,123	-19.4%	19,130	-6.8%
EUROPEAN NAPHTHA CRACK SP	11,481	10,993	4.4%	12,484	-8.0%
GASOIL CRACK SPREAD CALEN	19,382	17,784	9.0%	20,125	-3.7%
ICE BRENT DUBAI SWAP	45,877	22,156	107.1%	47,089	-2.6%
BRENT FINANCIAL FUTURES	3,370	1,439	134.2%	4,022	-16.2%
DEMARC SWING SWAP	0	0	-	0	-
NGPL MIDCONTINENT SWING S	0	0	-	0	-
GASOIL CALENDAR SWAP	8	96	-91.7%	17	-52.9%
EURO 3.5% FUEL OIL SPREAD	379	3,180	-88.1%	543	-30.2%
NYMEX ALUMINUM FUTURES	726	926	-21.6%	620	17.1%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-
GULF COAST JET VS NYM 2 H	27,091	36,123	-25.0%	27,030	0.2%
SOCAL BASIS SWAP	0	0	-	0	-
SAN JUAN BASIS SWAP	20,278	39,271	-48.4%	21,084	-3.8%
EUROPE 1% FUEL OIL RDAM C	0	25	-100.0%	0	-
GULF COAST GASOLINE CLNDR	0	0	-	0	-
Transco Zone 3 Basis	3,465	7,300	-52.5%	3,868	-10.4%
Tetco STX Basis	730	1,915	-61.9%	823	-11.3%
COLUMBIA GULF ONSHORE	0	17,279	-100.0%	1,457	-100.0%
PJM DAILY	946	754	25.5%	662	42.9%
CIG BASIS	23,054	48,622	-52.6%	24,695	-6.6%
NORTHERN NATURAL GAS VENTL	1,494	5,584	-73.2%	1,692	-11.7%
TEXAS EASTERN ZONE M-3 BA	6,223	21,530	-71.1%	6,626	-6.1%
MICHIGAN BASIS	5,355	14,181	-62.2%	5,851	-8.5%
ANR OKLAHOMA	1,703	3,532	-51.8%	1,734	-1.8%
LA JET FUEL VS NYM NO 2 H	0	75	-100.0%	0	-
RBOB UP-DOWN CALENDAR SW	0	0	-	0	-
RBOB CALENDAR SWAP	13,671	13,675	0.0%	14,927	-8.4%
MINY RBOB GAS	0	0	0.0%	0	-
GAS EURO-BOB OXY NWE BARG	3,663	5,924	-38.2%	3,514	4.2%
GAS EURO-BOB OXY NWE BARG	27,644	27,506	0.5%	27,777	-0.5%
PETRO OUTRIGHT EURO	9,817	18,940	-48.2%	9,896	-0.8%
DATED BRENT (PLATTS) DAILY S	0	0	-	0	-
LA CARBOB GASOLINE(OPIS)S	625	0	-	225	177.8%
EURO PROPANE CIF ARA SWA	1,358	1,765	-23.1%	1,520	-10.7%
GASOIL BULLET SWAP	0	50	-100.0%	130	-100.0%
NEW YORK ETHANOL SWAP	2,090	2,225	-6.1%	1,305	60.2%
LA CARB DIESEL (OPIS)	0	91	-100.0%	0	-
DEMARC INDEX FUTURE	0	0	-	0	-
WTI CALENDAR	157,168	125,487	25.2%	149,325	5.3%
APPALACHIAN COAL (PHY)	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
ROCKIES KERN OPAL - NW IN	0	0	-	0	-
NEW ENGLAND HUB PEAK DAIL	1,694	1,356	24.9%	1,116	51.8%
HOUSTON SHIP CHANNEL INDE	0	0	-	0	-
NORTHERN NATURAL GAS DEMA	1,896	3,144	-39.7%	2,082	-8.9%
TENNESSEE 500 LEG BASIS S	0	936	-100.0%	0	-
EAST/WEST FUEL OIL SPREAD	65	145	-55.2%	115	-43.5%
NYISO J OFF-PEAK	30	402	-92.5%	60	-50.0%
TC5 RAS TANURA TO YOKOHAM	75	0	-	0	-
WTI-BRENT BULLET SWAP	654	500	30.8%	404	61.9%
EURO GASOIL 10 CAL SWAP	0	0	-	0	-
HENRY HUB INDEX SWAP FUTU	1,929	20,251	-90.5%	2,139	-9.8%
Sumas Basis Swap	5,836	8,789	-33.6%	6,459	-9.6%
RBOB CRACK SPREAD	4,895	3,889	25.9%	6,218	-21.3%
CIN HUB 5MW D AH PK	8,278	17,052	-51.5%	8,680	-4.6%
TEXAS GAS ZONE1 NG BASIS	5,760	13,948	-58.7%	6,448	-10.7%
SINGAPORE GASOIL SWAP	9,104	22,499	-59.5%	11,749	-22.5%
GULF COAST JET FUEL CLNDR	911	1,342	-32.1%	746	22.1%
ULSD 10PPM CIF MED VS ICE	32	36	-11.1%	49	-34.7%
PJM BGE DA OFF-PEAK	21,035	35,095	-40.1%	22,960	-8.4%
SINGAPORE 380CST BALMO	165	174	-5.2%	373	-55.8%
LTD NAT GAS	389,877	355,797	9.6%	396,152	-1.6%
NORTHWEST ROCKIES BASIS S	38,605	74,433	-48.1%	41,457	-6.9%
SING FUEL	0	5	-100.0%	50	-100.0%
CIN HUB 5MW REAL TIME O P	472,840	661,456	-28.5%	499,128	-5.3%
NYISO ZONE C 5MW D AH PK	0	483	-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	424	6,736	-93.7%	809	-47.6%
NEPOOL CONECTIC 5MW D AH	20	359	-94.4%	41	-51.2%
NEPOOL W CNT MASS 5MW D A	848	11,024	-92.3%	1,618	-47.6%
PJM COMED 5MW D AH PK	1,375	7,310	-81.2%	1,480	-7.1%
NYISO ZONE J 5MW D AH O P	261,616	182,896	43.0%	271,416	-3.6%
NYISO ZONE J 5MW D AH PK	18,191	11,601	56.8%	18,016	1.0%
PJM NI HUB 5MW REAL TIME	720,675	1,237,740	-41.8%	791,763	-9.0%
NYISO ZONE C 5MW D AH O P	0	9,384	-100.0%	0	-
ONEOK OKLAHOMA NG BASIS	730	1,907	-61.7%	761	-4.1%
COLUMB GULF MAINLINE NG B	4,686	20,114	-76.7%	5,766	-18.7%
PANHANDLE PIPE SWAP	2,796	0	-	2,868	-2.5%
TRANSCO ZONE 4 NAT GAS IN	0	0	-	0	-
ELEC MISO PEAK	3,905	1,420	175.0%	3,989	-2.1%
ELEC NYISO OFF-PEAK	71,896	22,456	220.2%	73,436	-2.1%
WTS (ARGUS) VS WTI SWAP	58,692	48,137	21.9%	48,914	20.0%
RBOB CRACK SPREAD BALMO S	0	60	-100.0%	0	-
CAISO SP15 EZGNHUB5 MW P	0	15,640	-100.0%	0	-
NY 2.2% FUEL OIL (PLATTS	0	300	-100.0%	0	-
EIA FLAT TAX ONHWAY DIESE	2,779	4,124	-32.6%	3,088	-10.0%
JET FUEL UP-DOWN BALMO CL	3,565	6,025	-40.8%	3,505	1.7%
ULSD UP-DOWN BALMO SWP	8,950	8,800	1.7%	6,671	34.2%
EUROPEAN GASOIL (ICE)	858	3,745	-77.1%	787	9.0%
NYISO ZONE G 5MW D AH O P	529,585	277,288	91.0%	550,425	-3.8%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
PJM PEPCO DA OFF-PEAK	0	0	-	0	-
NY H OIL PLATTS VS NYMEX	0	0	-	0	-
GASOIL 10PPM VS ICE SWAP	657	652	0.8%	702	-6.4%
NY HARBOR 1% FUEL OIL BAL	0	50	-100.0%	0	-
LA JET (OPIS) SWAP	1,750	1,080	62.0%	1,785	-2.0%
PJM AECO DA PEAK	0	1,143	-100.0%	0	-
GASOIL 10PPM CARGOES CIF	0	0	-	0	-
TETCO M-3 INDEX	0	6,364	-100.0%	0	-
SINGAPORE JET KERO GASOIL	1,195	6,110	-80.4%	1,615	-26.0%
SINGAPORE FUEL OIL SPREAD	710	1,472	-51.8%	1,038	-31.6%
NORTHERN ILLINOIS OFF-PEA	0	80	-100.0%	0	-
NEW YORK HUB ZONE G PEAK	1,881	3,592	-47.6%	837	124.7%
SINGAPORE FUEL 180CST CAL	1,227	2,333	-47.4%	1,253	-2.1%
EUROPE 1% FUEL OIL NWE CA	53	328	-83.8%	29	82.8%
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	10	-100.0%	0	-
MICHCON NG INDEX SWAP	0	0	-	0	-
TRANSCO ZONE 3 NG INDEX S	0	0	-	0	-
TCO NG INDEX SWAP	0	248	-100.0%	0	-
ALGONQUIN CITYGATES BASIS	90	2,821	-96.8%	276	-67.4%
PJM WESTH RT PEAK	148,383	164,154	-9.6%	116,634	27.2%
PJM PSEG DA OFF-PEAK	70,100	128,675	-45.5%	77,800	-9.9%
PJM PSEG DA PEAK	2,540	5,100	-50.2%	2,960	-14.2%
PJM PPL DA PEAK	0	273	-100.0%	0	-
PJM JCPL DA PEAK	0	1,270	-100.0%	0	-
PJM BGE DA PEAK	1,145	1,912	-40.1%	1,250	-8.4%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-
DATED TO FRONTLINE BRENT	10,005	15,940	-37.2%	11,105	-9.9%
NEPOOL W CNTR M 5MW D AH	40	1,138	-96.5%	82	-51.2%
TENNESSEE 800 LEG NG BASI	0	608	-100.0%	0	-
UP DOWN GC ULSD VS NMX HO	38,866	51,984	-25.2%	49,279	-21.1%
USGC UNL 87 CRACK SPREAD	0	0	-	0	-
GULF COAST ULSD CRACK SPR	760	3,355	-77.3%	920	-17.4%
NYMEX ULSD VS NYMEX HO	0	30	-100.0%	0	-
RBOB VS HEATING OIL SWAP	2,694	4,018	-33.0%	2,608	3.3%
NYISO ZONE G 5MW D AH PK	23,750	19,145	24.1%	24,826	-4.3%
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	3,330	1,654	101.3%	3,277	1.6%
3.5% FUEL OIL CID MED SWA	167	674	-75.2%	225	-25.8%
JET FUEL CRG CIF NEW VS I	0	0	-	2	-100.0%
BRENT CFD SWAP	0	0	-	0	-
GASOIL 0.1 CRG CIF NW VS	0	0	-	0	-
PREMIUM UNLD 10P FOB MED	343	196	75.0%	348	-1.4%
EURO 1% FUEL OIL NEW BALM	0	6	-100.0%	0	-
DUBAI CRUDE OIL BALMO	50	0	-	0	-
SINGAPORE JET KERO BALMO	0	0	-	0	-

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Energy Futures					
WTS (ARGUS) VS WTI TRD MT	4,433	2,435	82.1%	4,851	-8.6%
MARS (ARGUS) VS WTI TRD M	26,245	17,786	47.6%	22,190	18.3%
MARS (ARGUS) VS WTI SWAP	8,289	14,029	-40.9%	9,910	-16.4%
GASOIL 0.1 CARGOES CIF NE	0	0	-	0	-
NATURAL GAS	115,797	106,281	9.0%	107,752	7.5%
NGPL TEXOK INDEX	0	0	-	0	-
FUEL OIL CRACK VS ICE	14,030	18,596	-24.6%	14,264	-1.6%
HEATING OIL VS ICE GASOIL	0	0	-	0	-
HOUSTON SHIP CHANNEL BASI	18,651	24,441	-23.7%	19,485	-4.3%
LLS (ARGUS) VS WTI SWAP	23,148	25,918	-10.7%	19,113	21.1%
JAPAN C&F NAPHTHA SWAP	2,032	1,896	7.2%	2,002	1.5%
MINY WTI CRUDE OIL	4,859	4,372	11.1%	4,390	10.7%
CIN HUB 5MW REAL TIME PK	38,474	45,224	-14.9%	40,014	-3.8%
PJM NILL DA PEAK	27,373	44,984	-39.1%	29,771	-8.1%
PANHANDLE INDEX SWAP FUTU	0	0	-	0	-
PJM NILL DA OFF-PEAK	494,366	1,066,671	-53.7%	546,894	-9.6%
PETROCHEMICALS	11,361	8,357	35.9%	11,619	-2.2%
IN DELIVERY MONTH EUA	3,698	10,748	-65.6%	10,598	-65.1%
MONT BELVIEU NORMAL BUTAN	613	582	5.3%	529	15.9%
MONT BELVIEU NATURAL GASO	323	200	61.5%	450	-28.2%
CONWAY NORMAL BUTANE (OPI	1,810	1,095	65.3%	2,712	-33.3%
CONWAY PROPANE 5 DECIMALS	16,714	18,504	-9.7%	17,860	-6.4%
MONT BELVIEU NATURAL GASO	17,416	17,270	0.8%	14,028	24.2%
CONWAY NATURAL GASOLINE (1,106	429	157.8%	1,248	-11.4%
MONT BELVIEU LDH PROPANE C	1,292	2,165	-40.3%	1,103	17.1%
MONT BELVIEU ETHANE OPIS B	335	375	-10.7%	180	86.1%
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	0	-	5,980	0.0%
ERCOT NORTH ZMCPE 5MW OF	155,520	0	-	100,400	54.9%
ERCOT NORTH ZMCPE 5MW OF	8,400	720	1,066.7%	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	12,997	5,273	146.5%	13,948	-6.8%
GRP THREE UNL GS (PLT) VS	4,435	4,392	1.0%	4,865	-8.8%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-
CHICAGO ULSD PL VS HO SPR	913	1,102	-17.2%	501	82.2%
PETRO CRK&SPRD EURO	16,815	18,250	-7.9%	16,720	0.6%
CRUDE OIL OUTRIGHTS	98,713	23,998	311.3%	91,797	7.5%
PJM WES HUB PEAK LMP 50 M	0	0	-	0	-
FREIGHT MARKETS	649	1,153	-43.7%	744	-12.8%
MCCLOSKEY ARA ARGS COAL	48,653	76,901	-36.7%	44,875	8.4%
MNC FUT	3,448	4,926	-30.0%	3,725	-7.4%
MCCLOSKEY RCH BAY COAL	5,743	18,578	-69.1%	4,846	18.5%
CRUDE OIL SPRDS	99,372	24,240	310.0%	70,917	40.1%
ELEC FINSETTLED	1,634	2,909	-43.8%	1,739	-6.0%
ELECTRICITY OFF PEAK	30,184	53,584	-43.7%	32,109	-6.0%
PETRO OUTRIGHT NA	6,263	18,124	-65.4%	7,054	-11.2%
TRANSCO ZONE 6 PIPE SWAP	0	0	-	0	-

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Energy Futures					
ALCON CITY GATES NAT GAS	0	2,680	-100.0%	0	-
NEPOOL NEW HAMP 5MW D AH	0	0	-	0	-
PJM APS ZONE DA OFF-PEAK	0	1,224	-100.0%	0	-
NAT GAS BASIS SWAP	5,835	13,540	-56.9%	6,021	-3.1%
RBOB SPREAD (PLATTS) SWAP	2	38	-94.7%	4	-50.0%
NGPL TEX/OK	21,876	40,686	-46.2%	23,410	-6.6%
NEPOOL RHD ISLD 5MW D AH	100	2,327	-95.7%	205	-51.2%
HEATING OIL BALMO CLNDR S	161	0	-	0	-
PJM APS ZONE DA PEAK	0	63	-100.0%	0	-
SINGAPORE GASOIL CALENDAR	736	48	1,433.3%	726	1.4%
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	1,794	2,127	-15.7%	1,816	-1.2%
PETRO CRCKS & SPRDS NA	71,345	92,438	-22.8%	77,302	-7.7%
SINGAPORE GASOIL	8,752	7,056	24.0%	7,133	22.7%
ONTARIO POWER SWAPS	1,715	51,767	-96.7%	5,570	-69.2%
PLASTICS	1,112	1,634	-31.9%	1,205	-7.7%
MJC FUT	650	262	148.1%	680	-4.4%
TENN 800 LEG NAT GAS INDE	0	0	-	0	-
NEPOOL RHODE IL 5MW D AH	2,120	40,401	-94.8%	4,045	-47.6%
PETROLEUM PRODUCTS	7,720	8,569	-9.9%	7,240	6.6%
PJM ATSI ELEC	29,060	41,480	-29.9%	37,180	-21.8%
COAL SWAP	160	373	-57.1%	130	23.1%
MGN1 SWAP FUT	291	449	-35.2%	294	-1.0%
PETRO CRCKS & SPRDS ASIA	1,365	170	702.9%	768	77.7%
INDIANA MISO	39,883	29,220	36.5%	54,279	-26.5%
MICHIGAN MISO	54,725	170,348	-67.9%	73,160	-25.2%
NYISO CAPACITY	3,655	3,674	-0.5%	3,883	-5.9%
GROUP THREE ULSD (PLATTS)	25	300	-91.7%	50	-50.0%
EURO-DENOMINATED PETRO P	0	159	-100.0%	0	-
AUSTRIALIAN COKE COAL	380	900	-57.8%	484	-21.5%
DAILY PJM	337,602	365,764	-7.7%	399,928	-15.6%
EMMISSIONS	0	0	-	0	-
UCM FUT	73	50	46.0%	86	-15.1%
INDONESIAN COAL	0	5	-100.0%	0	-
NEW YORK HUB ZONE J PEAK	1,221	1,177	3.7%	341	258.1%
DLY GAS EURO-BOB OXY	0	0	-	0	-
NATURAL GAS INDEX	0	2,308	-100.0%	0	-
MGF FUT	38	0	-	54	-29.6%
CHICAGO ULSD (PLATTS) SWA	0	3	-100.0%	0	-
NATURAL GAS FIXED PRICE SW	0	1,620	-100.0%	0	-
3.5% FUEL OIL CIF BALMO S	0	90	-100.0%	0	-
MINI RBOB V. EBOB(ARGUS) NW	2,139	4,170	-48.7%	1,822	17.4%
SUMAS NAT GAS PLATTS FIXED	0	761	-100.0%	62	-100.0%
NY HARBOR LOW SULPUR GAS	390	2,327	-83.2%	600	-35.0%
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	-

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
CENTER POINT NAT GAS FIXED	0	0	-	0	-
MINI RBOB V. EBOBARG NWE BF	120	50	140.0%	90	33.3%
ELEC ERCOT DLY OFF PK	0	0	-	0	-
EU LOW SULPHUR GASOIL CRA	0	0	-	0	-
CANADIAN LIGHT SWEET OIL	77	9,410	-99.2%	84	-8.3%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
MINI GAS EUROBOB OXY NWE A	668	661	1.1%	175	281.7%
ELECTRICITY ERCOT PEAK	0	0	-	0	-
ELEC WEST POWER PEAK	0	5,390	-100.0%	0	-
ELEC WEST POWER OFF-PEAK	0	0	-	0	-
ERCOT DAILY 5MW PEAK	0	0	-	0	-
CAISO SP15 EZGNHUB5 PEAK	0	1,690	-100.0%	0	-
Energy Options					
ETHANOL	0	400	-100.0%	0	-
EUROPEAN JET KEROSENE NW	0	10	-100.0%	0	-
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	-
NATURAL GAS PHY	2,337,560	2,434,035	-4.0%	2,442,563	-4.3%
NATURAL GAS 3 M CSO FIN	31,201	700	4,357.3%	22,900	36.2%
NATURAL GAS 1 M CSO FIN	131,862	61,650	113.9%	135,799	-2.9%
WTI CRUDE OIL 1 M CSO FI	237,020	395,136	-40.0%	273,275	-13.3%
SINGAPORE JET FUEL CALEND	40	1,120	-96.4%	80	-50.0%
ROTTERDAM 3.5%FUEL OIL CL	40	610	-93.4%	80	-50.0%
NYMEX EUROPEAN GASOIL APO	0	30	-100.0%	0	-
N ROCKIES PIPE SWAP	4,987	7,379	-32.4%	6,754	-26.2%
BRENT OIL LAST DAY	130,088	83,991	54.9%	115,963	12.2%
SAN JUAN PIPE SWAP	3,910	6,698	-41.6%	5,548	-29.5%
BRENT CALENDAR SWAP	3,579	22,776	-84.3%	4,923	-27.3%
HEATING OIL PHY	53,318	54,045	-1.3%	52,428	1.7%
PJM MONTHLY	0	0	-	0	-
NY HARBOR HEAT OIL SWP	14,024	38,746	-63.8%	16,845	-16.7%
NG HH 3 MONTH CAL	0	0	-	0	-
RBOB PHY	12,257	6,231	96.7%	11,687	4.9%
RBOB 1MO CAL SPD OPTIONS	0	0	-	100	-100.0%
NYMEX EUROPEAN GASOIL OPT	0	0	-	0	-
PGE CITYGATE PIPE SWAP	0	0	-	0	-
CRUDE OIL PHY	2,558,146	2,527,153	1.2%	2,636,361	-3.0%
WTI 12 MONTH CALENDAR OPT	0	0	-	0	-
CRUDE OIL 1MO	377,664	676,972	-44.2%	398,667	-5.3%
SOCAL PIPE SWAP	0	4,800	-100.0%	0	-
HENRY HUB FINANCIAL LAST	6,141	11,960	-48.7%	6,333	-3.0%
HO 1 MONTH CLNDR OPTIONS	0	0	-	0	0.0%
HEATING OIL CRACK OPTIONS	0	0	-	0	-
CRUDE OIL APO	441,149	302,491	45.8%	394,658	11.8%
RBOB CALENDAR SWAP	75	117	-35.9%	571	-86.9%
PETRO OUTRIGHT EURO	50	0	-	100	-50.0%
WTI-BRENT BULLET SWAP	226,666	97,545	132.4%	206,990	9.5%
PANHANDLE PIPE SWAP	7,200	0	-	7,440	-3.2%
NATURAL GAS OPTION ON CALE	1,810	2,278	-20.5%	12,070	-85.0%

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CME Group Exchange Open Interest Report - Monthly

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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	2,800	5,200	-46.2%	5,880	-52.4%
PETROCHEMICALS	6,134	10,370	-40.8%	7,643	-19.7%
PJM CALENDAR STRIP	0	0	-	0	-
APPALACHIAN COAL	0	0	-	0	-
CRUDE OIL OUTRIGHTS	7,520	560	1,242.9%	8,220	-8.5%
MCCLOSKEY ARA ARGS COAL	850	905	-6.1%	850	0.0%
MCCLOSKEY RCH BAY COAL	275	75	266.7%	0	-
ELEC FINSETTLED	0	0	-	0	-
ELECTRICITY OFF PEAK	0	0	-	0	-
PETRO OUTRIGHT NA	72	0	-	72	0.0%
NATURAL GAS 5 M CSO FIN	0	0	-	0	-
HEATING OIL CRK SPD AVG PRI	0	0	0.0%	0	-
NATURAL GAS 2 M CSO FIN	0	100	-100.0%	6,150	-100.0%
CRUDE OIL CALNDR STRIP	0	0	-	0	-
SINGAPORE GASOIL CALENDAR	25	300	-91.7%	50	-50.0%
ETHANOL SWAP	16,144	21,484	-24.9%	15,890	1.6%
NATURAL GAS 6 M CSO FIN	16,850	5,100	230.4%	15,800	6.6%
GASOIL CRACK SPREAD AVG PR	0	0	-	0	-
SHORT TERM NATURAL GAS	300	100	200.0%	401	-25.2%
SHORT TERM	0	0	-	0	-
COAL SWAP	415	810	-48.8%	560	-25.9%
COAL API2 INDEX	410	3,445	-88.1%	5,984	-93.1%
EURO-DENOMINATED PETRO P	0	0	-	0	-
COAL API4 INDEX	30	110	-72.7%	30	0.0%
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	12,130	10,683	13.5%	14,330	-15.4%
LLS CRUDE OIL	4,300	8,700	-50.6%	6,275	-31.5%
PJM WES HUB PEAK CAL MTH	1,550	5,380	-71.2%	3,420	-54.7%
PJM ELECTRIC	0	0	-	0	-
1 MO GASOIL CAL SWAP SPR	0	0	-	0	-
GASOLINE	0	456	-100.0%	0	-
BRENT CRUDE OIL 12 M CSO	0	0	-	0	-
12 MO GASOIL CAL SWAP SPR	0	0	-	430	-100.0%

FX Futures

AUSTRALIAN DOLLAR	122,963	97,827	25.7%	134,131	-8.3%
BRITISH POUND	211,660	216,030	-2.0%	198,278	6.7%
BRAZIL REAL	21,297	41,722	-49.0%	28,374	-24.9%
CANADIAN DOLLAR	122,098	97,268	25.5%	147,617	-17.3%
E-MINI EURO FX	12,980	7,020	84.9%	13,836	-6.2%
EURO FX	532,713	408,992	30.3%	496,954	7.2%
E-MINI JAPANESE YEN	350	1,072	-67.4%	1,377	-74.6%
JAPANESE YEN	232,376	213,072	9.1%	238,625	-2.6%
MEXICAN PESO	191,720	147,500	30.0%	174,771	9.7%

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CME Group Exchange Open Interest Report - Monthly

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FX Futures					
NEW ZEALND DOLLAR	45,227	43,491	4.0%	62,162	-27.2%
NKR/USD CROSS RATE	873	1,525	-42.8%	789	10.6%
RUSSIAN RUBLE	59,474	27,619	115.3%	50,750	17.2%
S.AFRICAN RAND	12,720	8,131	56.4%	22,267	-42.9%
SWISS FRANC	77,453	53,983	43.5%	81,139	-4.5%
AD/CD CROSS RATES	0	0	-	2	-100.0%
AD/JY CROSS RATES	945	1,837	-48.6%	1,232	-23.3%
AD/NE CROSS RATES	25	0	-	19	31.6%
BP/JY CROSS RATES	351	262	34.0%	402	-12.7%
BP/SF CROSS RATES	23	0	-	51	-54.9%
CD/JY CROSS RATES	0	0	-	0	-
EC/AD CROSS RATES	1,513	990	52.8%	1,880	-19.5%
EC/CD CROSS RATES	1,549	1,382	12.1%	1,756	-11.8%
EC/NOK CROSS RATES	30	1	2,900.0%	126	-76.2%
EC/SEK CROSS RATES	642	303	111.9%	622	3.2%
EFX/BP CROSS RATES	39,176	24,543	59.6%	40,001	-2.1%
EFX/JY CROSS RATES	27,316	14,739	85.3%	25,890	5.5%
EFX/SF CROSS RATES	17,473	11,666	49.8%	14,133	23.6%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	1,700	1,792	-5.1%	1,954	-13.0%
HUNGARIAN FORINT (US)	0	0	-	0	-
POLISH ZLOTY (US)	98	1,978	-95.0%	118	-16.9%
POLISH ZLOTY (EC)	16	16	0.0%	16	0.0%
SHEKEL	496	0	-	486	2.1%
RMB USD	16	197	-91.9%	19	-15.8%
KOREAN WON	117	18	550.0%	68	72.1%
TURKISH LIRA	4,418	400	1,004.5%	4,116	7.3%
TURKISH LIRA (EU)	0	0	-	0	-
E-MICRO EUR/USD	6,858	3,463	98.0%	7,342	-6.6%
E-MICRO GBP/USD	1,400	1,785	-21.6%	3,430	-59.2%
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	1,462	1,417	3.2%	2,249	-35.0%
INDIAN RUPEE	669	398	68.1%	665	0.6%
E-MICRO INR/USD	297	227	30.8%	168	76.8%
E-MICRO JPY/USD	873	905	-3.5%	1,844	-52.7%
CHINESE RENMINBI (CNH)	798	2,704	-70.5%	988	-19.2%
USDZAR	1	10	-90.0%	0	-
E-MICRO USD/CNH	0	0	-	0	-
E-MICRO CAD/USD	1,083	803	34.9%	2,862	-62.2%
BDI	0	0	0.0%	0	-
E-MICRO CHF/USD	115	203	-43.3%	130	-11.5%

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CME Group Exchange Open Interest Report - Monthly

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FX Options					
AUSTRALIAN DOLLAR	0	29,452	-100.0%	0	-
BRITISH POUND	0	38,029	-100.0%	0	-
CANADIAN DOLLAR	0	22,481	-100.0%	0	-
EURO FX	0	123,382	-100.0%	0	-
JAPANESE YEN	0	66,198	-100.0%	0	-
MEXICAN PESO	2,101	3,322	-36.8%	9,231	-77.2%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	0	0	-	0	-
SWISS FRANC	0	3,206	-100.0%	0	-
JAPANESE YEN (EU)	15	239	-93.7%	18	-16.7%
EURO FX (EU)	37	205	-82.0%	40	-7.5%
SWISS FRANC (EU)	0	0	-	1	-100.0%
CANADIAN DOLLAR (EU)	35	15	133.3%	26	34.6%
BRITISH POUND (EU)	453	257	76.3%	1,599	-71.7%
AUSTRALIAN DLR (EU)	0	0	-	0	-
CAD/USD PQO 2pm Fix	72,919	39,156	86.2%	100,032	-27.1%
GBP/USD PQO 2pm Fix	133,586	55,073	142.6%	185,508	-28.0%
CHF/USD PQO 2pm Fix	922	4,825	-80.9%	15,139	-93.9%
EUR/USD PQO 2pm Fix	294,121	125,390	134.6%	399,165	-26.3%
JPY/USD PQO 2pm Fix	100,985	103,210	-2.2%	158,195	-36.2%
AUD/USD PQO 2pm Fix	54,034	41,813	29.2%	76,405	-29.3%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2017	Open Interest DEC 2016	% CHG	Open Interest NOV 2017	% CHG
Commodities and Alternative Investments					
Futures					
CORN	1,541,851	1,237,798	24.6%	1,505,922	2.4%
SOYBEAN	708,342	630,756	12.3%	751,833	-5.8%
SOYBEAN MEAL	376,516	325,056	15.8%	412,301	-8.7%
SOYBEAN OIL	443,675	370,720	19.7%	465,890	-4.8%
OATS	6,546	6,492	0.8%	7,029	-6.9%
ROUGH RICE	10,001	11,521	-13.2%	10,180	-1.8%
WHEAT	1,012	2,108	-52.0%	697	45.2%
MINI CORN	8,491	8,681	-2.2%	6,762	25.6%
MINI SOYBEAN	9,995	15,190	-34.2%	13,126	-23.9%
MINI WHEAT	1,959	1,778	10.2%	1,831	7.0%
LIVE CATTLE	335,368	308,053	8.9%	377,923	-11.3%
FEEDER CATTLE	51,917	45,210	14.8%	58,022	-10.5%
LEAN HOGS	243,562	197,430	23.4%	254,517	-4.3%
LUMBER	6,179	4,080	51.4%	6,315	-2.2%
MILK	26,684	34,904	-23.6%	24,559	8.7%
MLK MID	0	0	-	0	0.0%
NFD MILK	7,598	6,407	18.6%	6,384	19.0%
BUTTER CS	5,691	5,406	5.3%	4,322	31.7%
CLASS IV MILK	1,889	5,035	-62.5%	1,736	8.8%
DRY WHEY	4,095	5,153	-20.5%	3,369	21.5%
GSCI EXCESS RETURN FUT	57,053	44,449	28.4%	56,302	1.3%
GOLDMAN SACHS	14,085	14,604	-3.6%	14,526	-3.0%
HOUSING INDEX	34	41	-17.1%	34	0.0%
HDD WEATHER	7,738	3,501	121.0%	550	1,306.9%
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	0	300	-100.0%	0	-
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	0	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	60,007	23,497	155.4%	86,462	-30.6%
SUGAR 11	0	1	-100.0%	0	-
COCOA TAS	4	13	-69.2%	1	300.0%
COTTON	1	4	-75.0%	1	0.0%
USD CRUDE PALM OIL	4,870	1,860	161.8%	3,640	33.8%
CASH-SETTLED CHEESE	28,613	24,249	18.0%	24,366	17.4%
FERTILIZER PRODUCTS	2,390	2,082	14.8%	3,130	-23.6%
S&P GSCI ENHANCED ER SWAP	15,028	17,033	-11.8%	15,028	0.0%
CHI WHEAT	526,746	450,980	16.8%	499,190	5.5%
KC WHEAT	330,541	238,536	38.6%	309,965	6.6%
MALAYSIAN PALM SWAP	20,592	25,078	-17.9%	23,412	-12.0%
PALM OIL	0	0	-	0	-
Intercommodity Spread	0	0	-	0	-
DJ_UBS ROLL SELECT INDEX FU	659	988	-33.3%	660	-0.2%
Commodities and Alternative Investments					
Options					
CORN	1,003,718	855,633	17.3%	968,317	3.7%

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CME Group Exchange Open Interest Report - Monthly

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Commodities and Alternative Investments					
Options					
SOYBEAN	422,556	419,390	0.8%	447,922	-5.7%
SOYBEAN MEAL	99,646	109,093	-8.7%	88,153	13.0%
SOYBEAN OIL	75,650	99,657	-24.1%	90,526	-16.4%
SOYBEAN CRUSH	126	142	-11.3%	151	-16.6%
OATS	1,180	3,528	-66.6%	1,062	11.1%
ROUGH RICE	685	1,089	-37.1%	2,860	-76.0%
WHEAT	0	260	-100.0%	100	-100.0%
LIVE CATTLE	163,729	196,134	-16.5%	202,503	-19.1%
FEEDER CATTLE	35,728	34,302	4.2%	26,811	33.3%
LEAN HOGS	133,672	146,909	-9.0%	181,771	-26.5%
LUMBER	1,376	445	209.2%	2,350	-41.4%
MILK	84,400	92,370	-8.6%	72,531	16.4%
MLK MID	405	573	-29.3%	327	23.9%
NFD MILK	15,879	5,201	205.3%	12,892	23.2%
BUTTER CS	9,668	5,587	73.0%	7,943	21.7%
CLASS IV MILK	4,587	7,407	-38.1%	4,145	10.7%
DRY WHEY	3,649	709	414.7%	3,105	17.5%
HOUSING INDEX	17	18	-5.6%	17	0.0%
HDD WEATHER	0	2,000	-100.0%	0	-
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	14,000	16,700	-16.2%	14,000	0.0%
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%	2,500	0.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	550	4,491	-87.8%	10	5,400.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	400	1,725	-76.8%	0	-
SOYBN NEARBY+2 CAL SPRD	0	350	-100.0%	0	-
WHEAT NEARBY+2 CAL SPRD	5,385	4,852	11.0%	4,900	9.9%
CORN NEARBY+2 CAL SPRD	100	2,036	-95.1%	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-DEC WHEAT CAL SPRD	0	300	-100.0%	0	-
LV CATL CSO	5	586	-99.1%	5	0.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
WHEAT-CORN ICISO	3,016	4,100	-26.4%	926	225.7%
CASH-SETTLED CHEESE	49,446	32,421	52.5%	41,402	19.4%
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	76	865	-91.2%	0	-
DEC-JULY CORN CAL SPRD	0	0	-	0	-
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	36	-100.0%
CHI WHEAT	304,916	309,738	-1.6%	245,001	24.5%
KC WHEAT	44,581	31,385	42.0%	32,248	38.2%
MAR-DEC CORN CAL SPRD	0	0	-	0	-
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
Intercommodity Spread	0	601	-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.**

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CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2017	Open Interest DEC 2016	% CHG	Open Interest NOV 2017	% CHG
Commodities and Alternative Investments					
Options					
MAR-JULY WHEAT CAL SPRD	845	1,362	-38.0%	200	322.5%
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-
 Foreign Exchange Futures					
CHILEAN PESO	2,760	0	-	2,900	-4.8%
 Foreign Exchange Options					
AUD/USD PQO 2pm Fix	1	0	-	19	-94.7%
 Ags Futures					
FERTILIZER PRODUCS	400	0	-	1,400	-71.4%
 TOTAL FUTURES GROUP					
Interest Rate Futures	24,502,256	20,958,116	16.9%	26,107,936	-6.2%
Equity Index Futures	4,556,269	3,522,667	29.3%	5,128,705	-11.2%
Metals Futures	1,206,899	999,530	20.7%	1,166,425	3.5%
Energy Futures	16,083,793	19,381,398	-17.0%	16,563,062	-2.9%
FX Futures	1,753,364	1,437,291	22.0%	1,763,639	-0.6%
Commodities and Alternative Invest	4,859,732	4,069,145	19.4%	4,949,985	-1.8%
Foreign Exchange Futures	2,760	0	-	2,900	-4.8%
Ags Futures	400	0	-	1,400	-71.4%
TOTAL FUTURES	52,965,473	50,368,147	5.2%	55,684,052	-4.9%
 TOTAL OPTIONS GROUP					
Interest Rate Options	39,767,885	37,533,180	6.0%	50,522,517	-21.3%
Equity Index Options	4,541,693	3,970,568	14.4%	5,847,566	-22.3%
Metals Options	977,916	1,093,192	-10.5%	922,492	6.0%
Energy Options	6,648,592	6,810,651	-2.4%	6,844,120	-2.9%
FX Options	659,208	656,253	0.5%	945,359	-30.3%
Commodities and Alternative Invest	2,482,561	2,394,959	3.7%	2,454,784	1.1%
Foreign Exchange Options	1	0	-	19	-94.7%
TOTAL OPTIONS	55,077,856	52,458,803	5.0%	67,536,857	-18.4%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2017	Open Interest DEC 2016	% CHG	Open Interest NOV 2017	% CHG
TOTAL COMBINED					
Interest Rate	64,270,141	58,491,296	9.9%	76,630,453	-16.1%
Equity Index	9,097,962	7,493,235	21.4%	10,976,271	-17.1%
Metals	2,184,815	2,092,722	4.4%	2,088,917	4.6%
Energy	22,732,385	26,192,049	-13.2%	23,407,182	-2.9%
FX	2,412,572	2,093,544	15.2%	2,708,998	-10.9%
Commodities and Alternative Invest	7,342,293	6,464,104	13.6%	7,404,769	-0.8%
Foreign Exchange	2,761	0	-	2,919	-5.4%
Ags	400	0	-	1,400	-71.4%
GRAND TOTAL	108,043,329	102,826,950	5.1%	123,220,909	-12.3%

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