



## CME Group Exchange Open Interest Report - Monthly

|                              | Open Interest<br>NOV 2015 | Open Interest<br>NOV 2014 | % CHG   | Open Interest<br>OCT 2015 | % CHG  |
|------------------------------|---------------------------|---------------------------|---------|---------------------------|--------|
| <b>Interest Rate Futures</b> |                           |                           |         |                           |        |
| 30-YR BOND                   | 518,835                   | 952,595                   | -45.5%  | 480,579                   | 8.0%   |
| 10-YR NOTE                   | 2,770,441                 | 2,785,884                 | -0.6%   | 2,738,783                 | 1.2%   |
| 5-YR NOTE                    | 2,538,998                 | 1,993,533                 | 27.4%   | 2,491,537                 | 1.9%   |
| 2-YR NOTE                    | 1,016,009                 | 1,396,393                 | -27.2%  | 1,157,976                 | -12.3% |
| FED FUND                     | 842,296                   | 736,109                   | 14.4%   | 912,091                   | -7.7%  |
| 10-YR SWAP                   | 0                         | 0                         | -       | 0                         | -      |
| 5-YR SWAP                    | 0                         | 0                         | -       | 0                         | -      |
| EUROYEN                      | 0                         | 0                         | -       | 0                         | -      |
| EURODOLLARS                  | 11,371,182                | 11,489,776                | -1.0%   | 11,296,155                | 0.7%   |
| 5-YR SWAP RATE               | 33,641                    | 53,067                    | -36.6%  | 39,675                    | -15.2% |
| 2-YR SWAP RATE               | 3,656                     | 16,762                    | -78.2%  | 3,961                     | -7.7%  |
| 10-YR SWAP RATE              | 34,707                    | 52,260                    | -33.6%  | 41,910                    | -17.2% |
| EMINI ED                     | 0                         | 0                         | -       | 0                         | -      |
| 7-YR SWAP                    | 1,458                     | 0                         | -       | 930                       | 56.8%  |
| 30-YR SWAP                   | 0                         | 0                         | -       | 0                         | -      |
| 1-MONTH EURODOLLAR           | 7,860                     | 2,086                     | 276.8%  | 4,396                     | 78.8%  |
| ULTRA T-BOND                 | 662,651                   | 587,651                   | 12.8%   | 641,185                   | 3.3%   |
| 30-YR SWAP RATE              | 641                       | 2,728                     | -76.5%  | 864                       | -25.8% |
| EURO BONDS                   | 0                         | 0                         | -       | 0                         | -      |
| EURO 5YR BUNDLE              | 0                         | 19                        | -100.0% | 0                         | -      |
| 2YR BUNDLE                   | 0                         | 49                        | -100.0% | 0                         | -      |
| 3YR BUNDLE                   | 0                         | 184                       | -100.0% | 0                         | -      |
| <b>Interest Rate Options</b> |                           |                           |         |                           |        |
| 30-YR BOND                   | 354,670                   | 235,649                   | 50.5%   | 394,566                   | -10.1% |
| 10-YR NOTE                   | 1,694,613                 | 2,343,740                 | -27.7%  | 1,777,876                 | -4.7%  |
| 5-YR NOTE                    | 727,407                   | 493,043                   | 47.5%   | 838,563                   | -13.3% |
| 2-YR NOTE                    | 75,715                    | 101,226                   | -25.2%  | 89,897                    | -15.8% |
| FED FUND                     | 72,588                    | 20,789                    | 249.2%  | 87,834                    | -17.4% |
| FLEX 30-YR BOND              | 0                         | 0                         | -       | 0                         | -      |
| FLEX 10-YR NOTE              | 0                         | 0                         | -       | 0                         | -      |
| EURODOLLARS                  | 21,405,969                | 15,637,914                | 36.9%   | 19,794,245                | 8.1%   |
| EURO MIDCURVE                | 11,561,425                | 12,660,155                | -8.7%   | 9,956,930                 | 16.1%  |
| ULTRA T-BOND                 | 1,933                     | 1,528                     | 26.5%   | 5,387                     | -64.1% |

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| <b>Equity Index Futures</b> |                           |                           |          |                           |          |
| \$25 DJ                     | 0                         | 0                         | -        | 0                         | -        |
| DJIA                        | 0                         | 10,698                    | -100.0%  | 0                         | -        |
| MINI \$5 DOW                | 104,929                   | 142,932                   | -26.6%   | 91,146                    | 15.1%    |
| E-MINI S&P500               | 2,895,923                 | 3,086,668                 | -6.2%    | 2,850,043                 | 1.6%     |
| S&P 500                     | 101,561                   | 152,283                   | -33.3%   | 99,477                    | 2.1%     |
| S&P 600 SMALLCAP EMINI      | 1                         | 0                         | -        | 0                         | -        |
| E-MINI MIDCAP               | 89,303                    | 99,516                    | -10.3%   | 86,165                    | 3.6%     |
| S&P 400 MIDCAP              | 0                         | 2,840                     | -100.0%  | 0                         | -        |
| S&P 500 GROWTH              | 33                        | 54                        | -38.9%   | 35                        | -5.7%    |
| S&P 500/VALUE               | 2,178                     | 117                       | 1,761.5% | 33                        | 6,500.0% |
| E-MINI RUSSELL 1000         | 45                        | 0                         | -        | 24                        | 87.5%    |
| E-MINI NASDAQ 100           | 337,780                   | 371,112                   | -9.0%    | 335,123                   | 0.8%     |
| NASDAQ                      | 0                         | 13,500                    | -100.0%  | 0                         | -        |
| NIKKEI 225 (\$) STOCK       | 53,022                    | 72,163                    | -26.5%   | 51,062                    | 3.8%     |
| NIKKEI 225 (YEN) STOCK      | 98,101                    | 125,523                   | -21.8%   | 94,784                    | 3.5%     |
| DJ US REAL ESTATE           | 5,912                     | 5,141                     | 15.0%    | 6,790                     | -12.9%   |
| NASDAQ BIOTECH              | 133                       | 100                       | 33.0%    | 70                        | 90.0%    |
| E-MICRO NIFTY               | 0                         | 0                         | -        | 0                         | -        |
| S&P CONSUMER DSCRTNRY SE    | 8,174                     | 1,271                     | 543.1%   | 7,645                     | 6.9%     |
| S&P HEALTH CARE SECTOR      | 2,909                     | 3,955                     | -26.4%   | 2,945                     | -1.2%    |
| S&P UTILITIES SECTOR        | 4,301                     | 3,390                     | 26.9%    | 5,449                     | -21.1%   |
| S&P CONSUMER STAPLES SECT   | 12,857                    | 5,786                     | 122.2%   | 12,365                    | 4.0%     |
| S&P TECHNOLOGY SECTOR       | 3,386                     | 2,742                     | 23.5%    | 3,740                     | -9.5%    |
| S&P INDUSTRIAL SECTOR       | 4,622                     | 3,794                     | 21.8%    | 4,145                     | 11.5%    |
| S&P FINANCIAL SECTOR        | 2,867                     | 2,948                     | -2.7%    | 2,724                     | 5.2%     |
| S&P ENERGY SECTOR           | 1,746                     | 1,794                     | -2.7%    | 1,400                     | 24.7%    |
| S&P MATERIALS SECTOR        | 1,599                     | 903                       | 77.1%    | 1,470                     | 8.8%     |
| IBOVESPA INDEX              | 124                       | 61                        | 103.3%   | 62                        | 100.0%   |
| FT-SE 100                   | 191                       | 0                         | -        | 171                       | 11.7%    |
| E-MINI RUSSELL 1000 GROWTH  | 11                        | 0                         | -        | 10                        | 10.0%    |
| E-MINI RUSSELL 1000 VALUE   | 58                        | 0                         | -        | 13                        | 346.2%   |
| <b>Equity Index Options</b> |                           |                           |          |                           |          |
| DJIA                        | 0                         | 32                        | -100.0%  | 0                         | -        |
| MINI \$5 DOW                | 16,224                    | 27,827                    | -41.7%   | 27,072                    | -40.1%   |
| E-MINI S&P500               | 2,649,199                 | 2,672,017                 | -0.9%    | 2,758,104                 | -3.9%    |
| S&P 500                     | 504,087                   | 462,853                   | 8.9%     | 522,619                   | -3.5%    |
| E-MINI MIDCAP               | 0                         | 94                        | -100.0%  | 1                         | -100.0%  |
| E-MINI NASDAQ 100           | 48,828                    | 118,806                   | -58.9%   | 61,486                    | -20.6%   |
| NASDAQ                      | 0                         | 43                        | -100.0%  | 0                         | -        |
| EOM S&P 500                 | 51,088                    | 6,954                     | 634.7%   | 46,077                    | 10.9%    |
| EOM EMINI S&P               | 166,695                   | 155,452                   | 7.2%     | 164,331                   | 1.4%     |
| EOW2 EMINI S&P 500          | 117,692                   | 98,229                    | 19.8%    | 106,450                   | 10.6%    |
| EOW2 S&P 500                | 13,757                    | 8,470                     | 62.4%    | 8,099                     | 69.9%    |
| EOW1 EMINI S&P 500          | 322,487                   | 524,330                   | -38.5%   | 402,978                   | -20.0%   |
| EOW1 S&P 500                | 34,037                    | 57,079                    | -40.4%   | 31,660                    | 7.5%     |
| EOW4 EMINI S&P 500          | 16,948                    | 30,466                    | -44.4%   | 40,029                    | -57.7%   |

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| <b>Metals Futures</b>          |                           |                           |          |                           |          |
| COMEX COPPER                   | 179,464                   | 164,092                   | 9.4%     | 166,310                   | 7.9%     |
| URANIUM                        | 4,277                     | 5,402                     | -20.8%   | 4,577                     | -6.6%    |
| COMEX MINY COPPER              | 97                        | 146                       | -33.6%   | 139                       | -30.2%   |
| COMEX MINY GOLD                | 1,160                     | 738                       | 57.2%    | 1,142                     | 1.6%     |
| COMEX GOLD                     | 395,654                   | 376,407                   | 5.1%     | 454,571                   | -13.0%   |
| COMEX SILVER                   | 162,326                   | 156,064                   | 4.0%     | 169,495                   | -4.2%    |
| COMEX MINY SILVER              | 115                       | 119                       | -3.4%    | 101                       | 13.9%    |
| E-MINI SILVER                  | 0                         | 0                         | -        | 0                         | -        |
| NYMEX PLATINUM                 | 76,588                    | 64,625                    | 18.5%    | 70,099                    | 9.3%     |
| NYMEX HOT ROLLED STEEL         | 22,896                    | 23,293                    | -1.7%    | 22,864                    | 0.1%     |
| PALLADIUM                      | 26,654                    | 31,796                    | -16.2%   | 26,017                    | 2.4%     |
| E-MICRO GOLD                   | 1,625                     | 1,447                     | 12.3%    | 2,237                     | -27.4%   |
| SILVER                         | 805                       | 606                       | 32.8%    | 1,984                     | -59.4%   |
| COPPER                         | 5,893                     | 4,073                     | 44.7%    | 6,043                     | -2.5%    |
| FERROUS PRODUCTS               | 77                        | 0                         | -        | 154                       | -50.0%   |
| ALUMINUM                       | 3,374                     | 202                       | 1,570.3% | 1,410                     | 139.3%   |
| GOLD                           | 5                         | 0                         | -        | 81                        | -93.8%   |
| Aluminium MW Trans Prem Platts | 21,003                    | 1,961                     | 971.0%   | 20,061                    | 4.7%     |
| IRON ORE 62 CHINA TSI FUTURE   | 20,572                    | 5,035                     | 308.6%   | 19,282                    | 6.7%     |
| IRON ORE 62 CHINA PLATTS FU    | 240                       | 240                       | 0.0%     | 330                       | -27.3%   |
| LNDN ZINC                      | 24                        | 0                         | -        | 66                        | -63.6%   |
| IRON ORE 58 CHINA TSI FUTURE   | 0                         | 0                         | -        | 0                         | -        |
| <b>Metals Options</b>          |                           |                           |          |                           |          |
| COMEX COPPER                   | 3,881                     | 1,523                     | 154.8%   | 2,800                     | 38.6%    |
| COMEX GOLD                     | 953,913                   | 1,373,769                 | -30.6%   | 1,419,391                 | -32.8%   |
| COMEX SILVER                   | 94,670                    | 197,929                   | -52.2%   | 150,301                   | -37.0%   |
| NYMEX PLATINUM                 | 3,482                     | 21,090                    | -83.5%   | 5,302                     | -34.3%   |
| PALLADIUM                      | 4,474                     | 4,683                     | -4.5%    | 5,568                     | -19.6%   |
| SHORT TERM                     | 0                         | 0                         | -        | 0                         | -        |
| SHORT TERM GOLD                | 0                         | 0                         | -        | 0                         | -        |
| SILVER                         | 0                         | 43                        | -100.0%  | 0                         | -        |
| COPPER                         | 0                         | 0                         | -        | 0                         | -        |
| IRON ORE 62 CHINA TSI PUT OP   | 23,050                    | 2,680                     | 760.1%   | 23,910                    | -3.6%    |
| GOLD                           | 913                       | 373                       | 144.8%   | 456                       | 100.2%   |
| HOT ROLLED COIL STEEL CALL     | 0                         | 0                         | -        | 0                         | -        |
| IRON ORE 62 CHINA TSI CALL O   | 9,807                     | 3,492                     | 180.8%   | 9,798                     | 0.1%     |
| HOT ROLLED COIL STEEL PUT O    | 0                         | 0                         | -        | 0                         | -        |
| <b>Energy Futures</b>          |                           |                           |          |                           |          |
| ETHANOL FWD                    | 214                       | 1,542                     | -86.1%   | 190                       | 12.6%    |
| HUSTN SHIP CHNL PIPE SWP       | 3,587                     | 0                         | -        | 3,749                     | -4.3%    |
| NATURAL GAS PHY                | 1,008,247                 | 953,438                   | 5.7%     | 1,025,407                 | -1.7%    |
| SOUTHERN NAT LA NAT GAS        | 0                         | 0                         | -        | 620                       | -100.0%  |
| COLUMBIA GULF MAIN NAT G       | 1,829                     | 992                       | 84.4%    | 0                         | -        |
| RBOB GASOLINE BALMO CLNDR      | 1,697                     | 42                        | 3,940.5% | 82                        | 1,969.5% |
| GASOLINE UP-DOWN BALMO SW      | 235                       | 545                       | -56.9%   | 225                       | 4.4%     |
| FUEL OIL (PLATS) CAR CN        | 82                        | 23                        | 256.5%   | 75                        | 9.3%     |

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| <b>Energy Futures</b>         |                           |                           |         |                           |         |
| FUEL OIL (PLATS) CAR CM       | 82                        | 190                       | -56.8%  | 94                        | -12.8%  |
| FAME 0 BIODIESEL FOB RTDM S   | 0                         | 0                         | -       | 0                         | -       |
| SINGAPORE MOGAS 92 UNLEAD     | 10,756                    | 23,916                    | -55.0%  | 8,296                     | 29.7%   |
| ETHANOL T2 FOB ROTT INCL DU   | 3,049                     | 2,328                     | 31.0%   | 2,807                     | 8.6%    |
| SINGAPORE MOGAS 92 UNLEAD     | 175                       | 975                       | -82.1%  | 425                       | -58.8%  |
| JET AV FUEL (P) CAR FM ICE GA | 66                        | 166                       | -60.2%  | 59                        | 11.9%   |
| NY JET FUEL (PLATTS) HEAT OIL | 50                        | 3,790                     | -98.7%  | 70                        | -28.6%  |
| PROPANE NON-LDH MB (OPIS) B   | 748                       | 0                         | -       | 139                       | 438.1%  |
| PROPANE NON-LDH MT. BEL (OF   | 27,166                    | 6,545                     | 315.1%  | 24,910                    | 9.1%    |
| N ILLINOIS HUB DAILY          | 123                       | 0                         | -       | 72                        | 70.8%   |
| CINERGY HUB PEAK MONTH        | 644                       | 1,708                     | -62.3%  | 718                       | -10.3%  |
| NO 2 UP-DOWN SPREAD CALEN     | 1,104                     | 750                       | 47.2%   | 578                       | 91.0%   |
| CIN HUB 5MW D AH O PK         | 303,240                   | 266,248                   | 13.9%   | 311,864                   | -2.8%   |
| NY 3.0% FUEL OIL (PLATTS      | 1,525                     | 330                       | 362.1%  | 1,550                     | -1.6%   |
| ARGUS LLS VS. WTI (ARG) T     | 18,298                    | 6,038                     | 203.0%  | 13,184                    | 38.8%   |
| TRANSCO ZONE 1 NG BASIS       | 0                         | 0                         | -       | 0                         | -       |
| SOUTH STAR TEX OKLHM KNS      | 1,588                     | 1,067                     | 48.8%   | 2,680                     | -40.7%  |
| NYISO ZONE A 5MW D AH PK      | 17,017                    | 39,469                    | -56.9%  | 18,623                    | -8.6%   |
| NEPOOL MAINE 5MW D AH PK      | 0                         | 0                         | -       | 0                         | -       |
| NEPOOL INTR HUB 5MW D AH      | 400,988                   | 404,203                   | -0.8%   | 356,170                   | 12.6%   |
| PJM COMED 5MW D AH O PK       | 97,013                    | 87,734                    | 10.6%   | 103,285                   | -6.1%   |
| NYISO ZONE A 5MW D AH O P     | 362,480                   | 577,266                   | -37.2%  | 333,944                   | 8.5%    |
| NEPOOL MAINE 5MW D AH O E     | 0                         | 0                         | -       | 0                         | -       |
| CHICAGO UNL GAS PL VS RBO     | 78                        | 42                        | 85.7%   | 84                        | -7.1%   |
| PREMIUM UNLEAD 10PPM FOB      | 0                         | 133                       | -100.0% | 40                        | -100.0% |
| NEW YORK 0.3% FUEL OIL HI     | 0                         | 0                         | -       | 0                         | -       |
| GASOIL 10P CRG CIF NW VS      | 0                         | 5                         | -100.0% | 0                         | -       |
| GASOIL 0.1 RDAM BRGS VS I     | 107                       | 168                       | -36.3%  | 66                        | 62.1%   |
| PJM WESTHDA PEAK              | 72,089                    | 84,283                    | -14.5%  | 70,809                    | 1.8%    |
| PJM PEPKO DA PEAK             | 0                         | 0                         | -       | 0                         | -       |
| PJM DPL DA PEAK               | 0                         | 0                         | -       | 0                         | -       |
| PJM DAYTON DA PEAK            | 14,445                    | 19,194                    | -24.7%  | 12,741                    | 13.4%   |
| PJM WESTH DA OFF-PEAK         | 1,343,096                 | 1,451,324                 | -7.5%   | 1,311,776                 | 2.4%    |
| PJM PPL DA OFF-PEAK           | 68,289                    | 49,257                    | 38.6%   | 71,817                    | -4.9%   |
| PJM AECO DA OFF-PEAK          | 80,536                    | 192,840                   | -58.2%  | 86,024                    | -6.4%   |
| ULSD 10PPM CIF MED BALMO      | 0                         | 0                         | -       | 0                         | -       |
| GASOIL 0.1CIF MED VS ICE      | 89                        | 25                        | 256.0%  | 61                        | 45.9%   |
| GASOIL 0.1 CIF VS ICE GAS     | 0                         | 0                         | -       | 0                         | -       |
| GASOIL 0.1 ROTTERDAM BARG     | 0                         | 25                        | -100.0% | 0                         | -       |
| EUROPE NAPHTHA CALSWAP        | 1,012                     | 2,043                     | -50.5%  | 1,109                     | -8.7%   |
| HENRY HUB SWING FUTURE        | 0                         | 132                       | -100.0% | 0                         | -       |
| GASOIL 0.1 CIF MED BALMO      | 0                         | 0                         | -       | 0                         | -       |
| BRENT BALMO SWAP              | 0                         | 92                        | -100.0% | 320                       | -100.0% |
| TENNESSEE 500 LEG NG INDE     | 0                         | 0                         | -       | 0                         | -       |
| PJM PECO ZONE5MW PEAK CAL     | 84                        | 512                       | -83.6%  | 128                       | -34.4%  |
| MISO 5MW OFF PEAK             | 0                         | 0                         | -       | 0                         | -       |
| MISO 5MW PEAK                 | 0                         | 0                         | -       | 0                         | -       |
| NY ULSD (ARGUS) VS HEATING    | 5,093                     | 16,253                    | -68.7%  | 4,864                     | 4.7%    |
| NY JET FUEL (ARGUS) VS HEATI  | 0                         | 0                         | -       | 0                         | -       |
| N ROCKIES PIPE SWAP           | 790                       | 2,747                     | -71.2%  | 820                       | -3.7%   |
| CARBON EUA EMISSIONS EURO     | 0                         | 0                         | -       | 0                         | -       |

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| <b>Energy Futures</b>     |                           |                           |         |                           |         |
| GASOIL MINI CALENDAR SWAP | 1,228                     | 1,471                     | -16.5%  | 1,370                     | -10.4%  |
| BRENT OIL LAST DAY        | 167,581                   | 145,354                   | 15.3%   | 166,768                   | 0.5%    |
| SAN JUAN PIPE SWAP        | 0                         | 336                       | -100.0% | 0                         | -       |
| SINGAPORE GASOIL BALMO    | 0                         | 240                       | -100.0% | 250                       | -100.0% |
| EUROPEAN NAPHTHA BALMO    | 46                        | 174                       | -73.6%  | 101                       | -54.5%  |
| EURO 3.5% FUEL OIL RDAM B | 308                       | 274                       | 12.4%   | 332                       | -7.2%   |
| LLS (ARGUS) CALENDAR SWAP | 0                         | 200                       | -100.0% | 0                         | -       |
| LA CARB DIESEL (OPIS) SWA | 499                       | 702                       | -28.9%  | 1,015                     | -50.8%  |
| JET UP-DOWN(ARGUS) SWAP   | 0                         | 0                         | -       | 0                         | -       |
| GASOLINE UP-DOWN (ARGUS)  | 0                         | 0                         | -       | 0                         | -       |
| GULF COAST ULSD CALENDAR  | 4,705                     | 7,284                     | -35.4%  | 5,331                     | -11.7%  |
| CENTERPOINT EAST INDEX    | 0                         | 248                       | -100.0% | 0                         | -       |
| CENTERPOINT BASIS SWAP    | 16,390                    | 7,345                     | 123.1%  | 15,308                    | 7.1%    |
| WTI-BRENT CALENDAR SWAP   | 107,383                   | 136,612                   | -21.4%  | 111,983                   | -4.1%   |
| EURO GASOIL 10PPM VS ICE  | 761                       | 496                       | 53.4%   | 738                       | 3.1%    |
| BRENT CALENDAR SWAP       | 21,170                    | 36,350                    | -41.8%  | 21,888                    | -3.3%   |
| MINY HTG OIL              | 1                         | 2                         | -50.0%  | 1                         | 0.0%    |
| FUELOIL SWAP:CARGOES VS.B | 1,432                     | 2,470                     | -42.0%  | 1,578                     | -9.3%   |
| MICHIGAN HUB PEAK MONTH S | 0                         | 0                         | -       | 0                         | -       |
| TD3 MEG TO JAPAN 250K MT  | 0                         | 0                         | -       | 0                         | -       |
| DOMINION TRAN INC - APP I | 2,561                     | 0                         | -       | 2,160                     | 18.6%   |
| TENNESSEE ZONE 0 BASIS SW | 604                       | 0                         | -       | 604                       | 0.0%    |
| PJM OFF-PEAK LMP SWAP FUT | 4,760                     | 8,736                     | -45.5%  | 5,202                     | -8.5%   |
| AEP-DAYTON HUB OFF-PEAK M | 2,124                     | 4,284                     | -50.4%  | 2,394                     | -11.3%  |
| AEP-DAYTON HUB DAILY      | 303                       | 0                         | -       | 242                       | 25.2%   |
| EASTERN RAIL DELIVERY CSX | 3,128                     | 5,463                     | -42.7%  | 3,113                     | 0.5%    |
| HTG OIL                   | 216                       | 104                       | 107.7%  | 222                       | -2.7%   |
| EUROPE 3.5% FUEL OIL MED  | 277                       | 311                       | -10.9%  | 364                       | -23.9%  |
| WAHA INDEX SWAP FUTURE    | 1,712                     | 0                         | -       | 0                         | -       |
| HEATING OIL PHY           | 350,425                   | 369,006                   | -5.0%   | 362,869                   | -3.4%   |
| PJM MONTHLY               | 10,250                    | 15,731                    | -34.8%  | 11,267                    | -9.0%   |
| NY HARBOR HEAT OIL SWP    | 18,111                    | 21,376                    | -15.3%  | 18,987                    | -4.6%   |
| TCO BASIS SWAP            | 49,360                    | 81,675                    | -39.6%  | 52,951                    | -6.8%   |
| DOMINION TRANSMISSION INC | 30,119                    | 16,830                    | 79.0%   | 30,496                    | -1.2%   |
| NYISO A                   | 6,130                     | 10,972                    | -44.1%  | 6,482                     | -5.4%   |
| MINY NATURAL GAS          | 2,685                     | 2,316                     | 15.9%   | 2,755                     | -2.5%   |
| TRANSCO ZONE 6 BASIS SWAP | 4,542                     | 2,580                     | 76.0%   | 4,776                     | -4.9%   |
| NYH NO 2 CRACK SPREAD CAL | 15,123                    | 23,794                    | -36.4%  | 16,409                    | -7.8%   |
| JAPAN C&F NAPHTHA CRACK S | 682                       | 244                       | 179.5%  | 401                       | 70.1%   |
| PERMIAN BASIS SWAP        | 10,961                    | 5,318                     | 106.1%  | 9,035                     | 21.3%   |
| NY HARBOR RESIDUAL FUEL 1 | 7,433                     | 6,825                     | 8.9%    | 6,058                     | 22.7%   |
| GULF COAST NO.6 FUEL OIL  | 72,830                    | 49,177                    | 48.1%   | 72,359                    | 0.7%    |
| NGPL MID-CONTINENT        | 38,863                    | 18,761                    | 107.1%  | 39,845                    | -2.5%   |
| NYISO J                   | 6,410                     | 7,599                     | -15.6%  | 6,253                     | 2.5%    |
| NYISO G                   | 1,265                     | 4,362                     | -71.0%  | 1,551                     | -18.4%  |
| ARGUS PROPAN(SAUDI ARAMC  | 674                       | 920                       | -26.7%  | 724                       | -6.9%   |
| JAPAN NAPHTHA BALMO SWAP  | 0                         | 9                         | -100.0% | 44                        | -100.0% |
| EUROPE JET KERO NWE CALSW | 17                        | 44                        | -61.4%  | 24                        | -29.2%  |
| JET CIF NWE VS ICE        | 338                       | 391                       | -13.6%  | 371                       | -8.9%   |
| RBOB PHY                  | 363,996                   | 313,035                   | 16.3%   | 328,563                   | 10.8%   |
| RBOB GAS                  | 594                       | 308                       | 92.9%   | 640                       | -7.2%   |

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## CME Group Exchange Open Interest Report - Monthly

|                            | Open Interest<br>NOV 2015 | Open Interest<br>NOV 2014 | % CHG   | Open Interest<br>OCT 2015 | % CHG   |
|----------------------------|---------------------------|---------------------------|---------|---------------------------|---------|
| <b>Energy Futures</b>      |                           |                           |         |                           |         |
| GASOIL 0.1 CIF NWE VS ISE  | 0                         | 23                        | -100.0% | 0                         | -       |
| NY1% VS GC SPREAD SWAP     | 6,235                     | 4,032                     | 54.6%   | 6,963                     | -10.5%  |
| GULF COAST 3% FUEL OIL BA  | 833                       | 1,865                     | -55.3%  | 1,120                     | -25.6%  |
| EUROPE 3.5% FUEL OIL RDAM  | 9,503                     | 12,260                    | -22.5%  | 10,094                    | -5.9%   |
| FUEL OIL NWE CRACK VS ICE  | 258                       | 1,070                     | -75.9%  | 273                       | -5.5%   |
| DIESEL 10P BRG FOB RDM VS  | 0                         | 5                         | -100.0% | 0                         | -       |
| ARGUS BIODIESEL RME FOB R  | 0                         | 0                         | -       | 0                         | -       |
| TRANSCO ZONE 6 INDEX       | 0                         | 40                        | -100.0% | 0                         | -       |
| SONAT BASIS SWAP FUTURE    | 7,356                     | 3,238                     | 127.2%  | 8,076                     | -8.9%   |
| PANHANDLE BASIS SWAP FUTU  | 49,783                    | 23,064                    | 115.8%  | 52,794                    | -5.7%   |
| NGPL MIDCONTINENT INDEX    | 0                         | 0                         | -       | 0                         | -       |
| DUBAI CRUDE OIL CALENDAR   | 8,090                     | 5,436                     | 48.8%   | 9,211                     | -12.2%  |
| CRUDE OIL PHY              | 1,655,962                 | 1,446,183                 | 14.5%   | 1,685,157                 | -1.7%   |
| CINERGY HUB OFF-PEAK MONT  | 826                       | 1,402                     | -41.1%  | 890                       | -7.2%   |
| TEXAS GAS ZONE SL BASIS S  | 0                         | 0                         | -       | 0                         | -       |
| ANR LOUISIANA BASIS SWAP   | 856                       | 0                         | -       | 856                       | 0.0%    |
| TRANSCO ZONE4 BASIS SWAP   | 42,592                    | 12,000                    | 254.9%  | 42,705                    | -0.3%   |
| FLORIDA GAS ZONE3 BASIS S  | 3,814                     | 2,011                     | 89.7%   | 4,654                     | -18.0%  |
| SINGAPORE NAPHTHA SWAP     | 0                         | 175                       | -100.0% | 50                        | -100.0% |
| SINGAPORE JET KEROSENE SW  | 2,819                     | 6,683                     | -57.8%  | 3,420                     | -17.6%  |
| SINGAPORE 380CST FUEL OIL  | 6,783                     | 4,688                     | 44.7%   | 6,760                     | 0.3%    |
| AEP-DAYTON HUB MTHLY       | 2,068                     | 3,934                     | -47.4%  | 2,214                     | -6.6%   |
| N ILLINOIS HUB MTHLY       | 712                       | 2,330                     | -69.4%  | 828                       | -14.0%  |
| ISO NEW ENGLAND OFF-PEAK   | 744                       | 1,772                     | -58.0%  | 804                       | -7.5%   |
| NYISO G OFF-PEAK           | 482                       | 1,594                     | -69.8%  | 558                       | -13.6%  |
| NYISO A OFF-PEAK           | 1,942                     | 3,866                     | -49.8%  | 2,098                     | -7.4%   |
| TC2 ROTTERDAM TO USAC 37K  | 0                         | 20                        | -100.0% | 0                         | -       |
| TD5 WEST AFRICA TO USAC 1  | 0                         | 0                         | -       | 0                         | -       |
| EUROPE DATED BRENT SWAP    | 11,926                    | 4,712                     | 153.1%  | 10,559                    | 12.9%   |
| WESTERN RAIL DELIVERY PRB  | 3,715                     | 6,785                     | -45.2%  | 3,580                     | 3.8%    |
| NATURAL GAS PEN SWP        | 343,780                   | 567,221                   | -39.4%  | 385,163                   | -10.7%  |
| SINGAPORE GASOIL VS ICE    | 3,995                     | 8,108                     | -50.7%  | 4,320                     | -7.5%   |
| JET BARGES VS ICE GASOIL   | 15                        | 5                         | 200.0%  | 15                        | 0.0%    |
| SOCAL PIPE SWAP            | 124                       | 1,650                     | -92.5%  | 244                       | -49.2%  |
| SINGAPORE 180CST BALMO     | 51                        | 30                        | 70.0%   | 22                        | 131.8%  |
| MONT BELVIEU LDH PROPANE 5 | 89,813                    | 75,840                    | 18.4%   | 93,499                    | -3.9%   |
| MONT BELVIEU ETHANE 5 DECI | 23,099                    | 12,638                    | 82.8%   | 23,853                    | -3.2%   |
| MONT BELVIEU NORMAL BUTAN  | 33,618                    | 24,510                    | 37.2%   | 36,862                    | -8.8%   |
| WAHA BASIS                 | 15,223                    | 12,971                    | 17.4%   | 17,251                    | -11.8%  |
| PREM UNL GAS 10PPM RDAM F  | 35                        | 31                        | 12.9%   | 0                         | -       |
| PREM UNL GAS 10PPM RDAM F  | 0                         | 9                         | -100.0% | 0                         | -       |
| HENRY HUB SWAP             | 1,480,978                 | 1,778,789                 | -16.7%  | 1,543,177                 | -4.0%   |
| HENRY HUB BASIS SWAP       | 59,782                    | 36,960                    | 61.7%   | 61,702                    | -3.1%   |
| CHICAGO BASIS SWAP         | 0                         | 0                         | -       | 0                         | -       |
| CHICAGO ETHANOL SWAP       | 40,803                    | 36,519                    | 11.7%   | 43,745                    | -6.7%   |
| PJM WESTH RT OFF-PEAK      | 3,114,021                 | 3,087,512                 | 0.9%    | 3,150,787                 | -1.2%   |
| PJM JCPL DA OFF-PEAK       | 74,240                    | 125,085                   | -40.6%  | 78,160                    | -5.0%   |
| PJM DAYTON DA OFF-PEAK     | 164,520                   | 333,151                   | -50.6%  | 138,648                   | 18.7%   |
| PJM AD HUB 5MW REAL TIME   | 1,767,581                 | 1,680,858                 | 5.2%    | 1,743,738                 | 1.4%    |
| NEPOOL SE MASS 5MW D AH P  | 42                        | 256                       | -83.6%  | 64                        | -34.4%  |
| ISO NEW ENGLAND PK LMP     | 856                       | 2,650                     | -67.7%  | 963                       | -11.1%  |

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## CME Group Exchange Open Interest Report - Monthly

|                              | Open Interest<br>NOV 2015 | Open Interest<br>NOV 2014 | % CHG     | Open Interest<br>OCT 2015 | % CHG  |
|------------------------------|---------------------------|---------------------------|-----------|---------------------------|--------|
| <b>Energy Futures</b>        |                           |                           |           |                           |        |
| CRUDE OIL                    | 16,851                    | 15,473                    | 8.9%      | 19,906                    | -15.3% |
| EUROPEAN NAPHTHA CRACK SP    | 11,354                    | 15,994                    | -29.0%    | 12,803                    | -11.3% |
| GASOIL CRACK SPREAD CALEN    | 9,877                     | 3,806                     | 159.5%    | 10,751                    | -8.1%  |
| ICE BRENT DUBAI SWAP         | 1,055                     | 1,260                     | -16.3%    | 1,155                     | -8.7%  |
| BRENT FINANCIAL FUTURES      | 5,887                     | 14,236                    | -58.6%    | 8,540                     | -31.1% |
| NGPL TEXOK SWING SWAP        | 0                         | 132                       | -100.0%   | 0                         | -      |
| GASOIL CALENDAR SWAP         | 33                        | 147                       | -77.6%    | 34                        | -2.9%  |
| EURO 3.5% FUEL OIL SPREAD    | 1,440                     | 1,611                     | -10.6%    | 1,308                     | 10.1%  |
| MICHIGAN HUB OFF-PEAK MON    | 0                         | 0                         | -         | 0                         | -      |
| NYMEX ALUMINUM FUTURES       | 2,409                     | 0                         | -         | 2,373                     | 1.5%   |
| NY HARBOR RESIDUAL FUEL C    | 0                         | 200                       | -100.0%   | 0                         | -      |
| LOS ANGELES CARB GASOLINE    | 0                         | 0                         | -         | 0                         | -      |
| GULF COAST JET VS NYM 2 H    | 33,401                    | 42,735                    | -21.8%    | 38,977                    | -14.3% |
| SOCAL BASIS SWAP             | 24                        | 2,884                     | -99.2%    | 48                        | -50.0% |
| SAN JUAN BASIS SWAP          | 12,535                    | 1,423                     | 780.9%    | 11,214                    | 11.8%  |
| EUROPE 1% FUEL OIL RDAM C    | 86                        | 81                        | 6.2%      | 80                        | 7.5%   |
| GULF COAST GASOLINE CLNDR    | 902                       | 1,293                     | -30.2%    | 1,303                     | -30.8% |
| Transco Zone 3 Basis         | 10,716                    | 11,028                    | -2.8%     | 11,406                    | -6.0%  |
| Tetco STX Basis              | 3,295                     | 4                         | 82,275.0% | 3,050                     | 8.0%   |
| COLUMBIA GULF ONSHORE        | 29,419                    | 27,403                    | 7.4%      | 29,539                    | -0.4%  |
| PJM DAILY                    | 612                       | 0                         | -         | 420                       | 45.7%  |
| CIG BASIS                    | 17,448                    | 9,380                     | 86.0%     | 15,020                    | 16.2%  |
| NORTHEN NATURAL GAS VENTL    | 2,689                     | 7,411                     | -63.7%    | 3,538                     | -24.0% |
| PGE&E CITYGATE               | 0                         | 124                       | -100.0%   | 0                         | -      |
| TEXAS EASTERN ZONE M-3 BA    | 14,857                    | 21,234                    | -30.0%    | 14,173                    | 4.8%   |
| MICHIGAN BASIS               | 6,998                     | 2,628                     | 166.3%    | 6,267                     | 11.7%  |
| ANR OKLAHOMA                 | 6,925                     | 13,808                    | -49.8%    | 5,263                     | 31.6%  |
| LA JET FUEL VS NYM NO 2 H    | 220                       | 25                        | 780.0%    | 320                       | -31.3% |
| RBOB UP-DOWN CALENDAR SW     | 20,135                    | 13,637                    | 47.6%     | 18,235                    | 10.4%  |
| RBOB CALENDAR SWAP           | 15,263                    | 18,584                    | -17.9%    | 13,800                    | 10.6%  |
| MINY RBOB GAS                | 0                         | 0                         | 0.0%      | 0                         | -      |
| GAS EURO-BOB OXY NWE BARG    | 5,507                     | 4,797                     | 14.8%     | 4,970                     | 10.8%  |
| GAS EURO-BOB OXY NWE BARG    | 33,763                    | 33,963                    | -0.6%     | 33,724                    | 0.1%   |
| PETRO OUTRIGHT EURO          | 16,295                    | 16,066                    | 1.4%      | 16,511                    | -1.3%  |
| DATED BRENT (PLATTS) DAILY S | 0                         | 0                         | -         | 0                         | -      |
| OPIS PHYSICAL NATURAL GASO   | 0                         | 0                         | -         | 0                         | -      |
| OPIS PHYSICAL NORMAL BUTAN   | 0                         | 0                         | -         | 0                         | -      |
| LA CARBOB GASOLINE(OPIS)S    | 225                       | 500                       | -55.0%    | 425                       | -47.1% |
| EURO PROPANE CIF ARA SWA     | 932                       | 816                       | 14.2%     | 927                       | 0.5%   |
| GASOIL BULLET SWAP           | 0                         | 0                         | -         | 0                         | -      |
| NEW YORK ETHANOL SWAP        | 2,290                     | 2,827                     | -19.0%    | 2,105                     | 8.8%   |
| LA CARB DIESEL (OPIS)        | 208                       | 81                        | 156.8%    | 221                       | -5.9%  |
| DEMARC INDEX FUTURE          | 0                         | 682                       | -100.0%   | 0                         | -      |
| WTI CALENDAR                 | 132,263                   | 148,586                   | -11.0%    | 137,160                   | -3.6%  |
| APPALACHIAN COAL (PHY)       | 120                       | 897                       | -86.6%    | 185                       | -35.1% |
| ROCKIES KERN OPAL - NW IN    | 1,880                     | 0                         | -         | 1,880                     | 0.0%   |
| NEW ENGLAND HUB PEAK DAIL    | 2,673                     | 0                         | -         | 3,099                     | -13.7% |
| HOUSTON SHIP CHANNEL INDE    | 0                         | 0                         | -         | 0                         | -      |
| NORTHEN NATURAL GAS DEMA     | 2,702                     | 4,745                     | -43.1%    | 3,006                     | -10.1% |
| TENNESSEE 500 LEG BASIS S    | 2,258                     | 1,836                     | 23.0%     | 2,438                     | -7.4%  |
| EAST/WEST FUEL OIL SPREAD    | 925                       | 1,832                     | -49.5%    | 1,085                     | -14.7% |

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|                           | Open Interest<br>NOV 2015 | Open Interest<br>NOV 2014 | % CHG    | Open Interest<br>OCT 2015 | % CHG   |
|---------------------------|---------------------------|---------------------------|----------|---------------------------|---------|
| <b>Energy Futures</b>     |                           |                           |          |                           |         |
| NYISO J OFF-PEAK          | 1,014                     | 1,216                     | -16.6%   | 1,074                     | -5.6%   |
| TC5 RAS TANURA TO YOKOHAM | 0                         | 10                        | -100.0%  | 0                         | -       |
| WTI-BRENT BULLET SWAP     | 0                         | 60                        | -100.0%  | 5                         | -100.0% |
| EURO GASOIL 10 CAL SWAP   | 5                         | 0                         | -        | 0                         | -       |
| HENRY HUB INDEX SWAP FUTU | 28,549                    | 27,954                    | 2.1%     | 34,126                    | -16.3%  |
| Sumas Basis Swap          | 11,275                    | 5,588                     | 101.8%   | 11,805                    | -4.5%   |
| RBOB CRACK SPREAD         | 3,104                     | 4,408                     | -29.6%   | 3,037                     | 2.2%    |
| CIN HUB 5MW D AH PK       | 18,391                    | 18,075                    | 1.7%     | 18,502                    | -0.6%   |
| TEXAS GAS ZONE1 NG BASIS  | 16,088                    | 3,150                     | 410.7%   | 16,388                    | -1.8%   |
| SINGAPORE GASOIL SWAP     | 4,285                     | 6,841                     | -37.4%   | 4,675                     | -8.3%   |
| GULF COAST JET FUEL CLNDR | 1,391                     | 2,040                     | -31.8%   | 1,542                     | -9.8%   |
| ULSD 10PPM CIF MED VS ICE | 238                       | 96                        | 147.9%   | 115                       | 107.0%  |
| PJM BGE DA OFF-PEAK       | 16,784                    | 37,976                    | -55.8%   | 17,176                    | -2.3%   |
| SINGAPORE 380CST BALMO    | 109                       | 24                        | 354.2%   | 22                        | 395.5%  |
| LTD NAT GAS               | 313,546                   | 414,486                   | -24.4%   | 343,552                   | -8.7%   |
| NORTHWEST ROCKIES BASIS S | 56,077                    | 9,603                     | 484.0%   | 47,298                    | 18.6%   |
| ULSD UP-DOWN(ARGUS) SWAP  | 0                         | 0                         | -        | 0                         | -       |
| SING FUEL                 | 0                         | 0                         | -        | 0                         | -       |
| CIN HUB 5MW REAL TIME O P | 757,648                   | 381,240                   | 98.7%    | 755,368                   | 0.3%    |
| NYISO ZONE C 5MW D AH PK  | 1,359                     | 2,033                     | -33.2%   | 1,403                     | -3.1%   |
| NEPOOL NE MASS 5MW D AH O | 3,172                     | 26,746                    | -88.1%   | 4,740                     | -33.1%  |
| NEPOOL NE MASS 5MW D AH P | 168                       | 1,434                     | -88.3%   | 256                       | -34.4%  |
| NEPOOL SE MASS 5MW D AH O | 793                       | 4,664                     | -83.0%   | 1,185                     | -33.1%  |
| NEPOOL CNCTCT 5MW D AH O  | 6,282                     | 4,696                     | 33.8%    | 7,066                     | -11.1%  |
| NEPOOL CONECTIC 5MW D AH  | 338                       | 336                       | 0.6%     | 382                       | -11.5%  |
| NEPOOL W CNT MASS 5MW D A | 43,728                    | 33,871                    | 29.1%    | 28,208                    | 55.0%   |
| PJM COMED 5MW D AH PK     | 7,822                     | 4,780                     | 63.6%    | 8,174                     | -4.3%   |
| NYISO ZONE J 5MW D AH O P | 58,994                    | 154,141                   | -61.7%   | 67,618                    | -12.8%  |
| NYISO ZONE J 5MW D AH PK  | 9,429                     | 10,951                    | -13.9%   | 9,935                     | -5.1%   |
| PJM NI HUB 5MW REAL TIME  | 1,328,523                 | 739,214                   | 79.7%    | 1,408,989                 | -5.7%   |
| NYISO ZONE C 5MW D AH O P | 25,106                    | 37,702                    | -33.4%   | 25,890                    | -3.0%   |
| ONEOK OKLAHOMA NG BASIS   | 2,932                     | 2,380                     | 23.2%    | 3,006                     | -2.5%   |
| TEXAS EAST W LOUISIANA NG | 0                         | 0                         | -        | 0                         | -       |
| COLUMB GULF MAINLINE NG B | 39,344                    | 35,551                    | 10.7%    | 39,050                    | 0.8%    |
| PANHANDLE PIPE SWAP       | 0                         | 0                         | -        | 0                         | -       |
| NGPL STX NAT GAS INDEX SW | 0                         | 0                         | -        | 0                         | -       |
| TRANSCO ZONE 4 NAT GAS IN | 0                         | 372                       | -100.0%  | 62                        | -100.0% |
| ELEC MISO PEAK            | 3,567                     | 2,320                     | 53.7%    | 4,777                     | -25.3%  |
| ELEC NYISO OFF-PEAK       | 65,756                    | 41,747                    | 57.5%    | 65,756                    | 0.0%    |
| WTS (ARGUS) VS WTI SWAP   | 40,266                    | 28,568                    | 40.9%    | 40,528                    | -0.6%   |
| RBOB CRACK SPREAD BALMO S | 0                         | 0                         | -        | 30                        | -100.0% |
| BRENT CFD(PLATTS) VS FRNT | 0                         | 0                         | -        | 0                         | -       |
| NY 2.2% FUEL OIL (PLATTS  | 640                       | 445                       | 43.8%    | 640                       | 0.0%    |
| EIA FLAT TAX ONHWAY DIESE | 4,473                     | 5,684                     | -21.3%   | 5,043                     | -11.3%  |
| JET FUEL UP-DOWN BALMO CL | 6,300                     | 225                       | 2,700.0% | 4,275                     | 47.4%   |
| ULSD UP-DOWN BALMO SWP    | 6,135                     | 843                       | 627.8%   | 3,625                     | 69.2%   |
| EUROPEAN GASOIL (ICE)     | 3,890                     | 291                       | 1,236.8% | 3,370                     | 15.4%   |
| CRUDE OIL LAST DAY        | 0                         | 0                         | -        | 0                         | -       |
| NYISO ZONE G 5MW D AH O P | 220,750                   | 365,982                   | -39.7%   | 239,566                   | -7.9%   |
| PJM PEPKO DA OFF-PEAK     | 0                         | 0                         | -        | 0                         | -       |
| NY H OIL PLATTS VS NYMEX  | 38                        | 1,416                     | -97.3%   | 41                        | -7.3%   |

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## CME Group Exchange Open Interest Report - Monthly

|                           | Open Interest<br>NOV 2015 | Open Interest<br>NOV 2014 | % CHG   | Open Interest<br>OCT 2015 | % CHG  |
|---------------------------|---------------------------|---------------------------|---------|---------------------------|--------|
| <b>Energy Futures</b>     |                           |                           |         |                           |        |
| GASOIL 10PPM VS ICE SWAP  | 196                       | 182                       | 7.7%    | 208                       | -5.8%  |
| NY HARBOR 1% FUEL OIL BAL | 34                        | 0                         | -       | 175                       | -80.6% |
| LA JET (OPIS) SWAP        | 1,090                     | 125                       | 772.0%  | 1,215                     | -10.3% |
| PJM AECO DA PEAK          | 4,367                     | 10,419                    | -58.1%  | 4,675                     | -6.6%  |
| PREMIUM UNLD 10PPM CARGOE | 0                         | 0                         | -       | 0                         | -      |
| GASOIL 10PPM CARGOES CIF  | 15                        | 0                         | -       | 30                        | -50.0% |
| TETCO M-3 INDEX           | 6,288                     | 6,574                     | -4.4%   | 6,784                     | -7.3%  |
| SINGAPORE JET KERO GASOIL | 1,145                     | 4,100                     | -72.1%  | 1,345                     | -14.9% |
| SINGAPORE FUEL OIL SPREAD | 1,024                     | 781                       | 31.1%   | 1,085                     | -5.6%  |
| NORTHERN ILLINOIS OFF-PEA | 1,238                     | 2,808                     | -55.9%  | 1,352                     | -8.4%  |
| NEW YORK HUB ZONE G PEAK  | 1,617                     | 0                         | -       | 2,719                     | -40.5% |
| SINGAPORE FUEL 180CST CAL | 1,965                     | 4,968                     | -60.4%  | 1,995                     | -1.5%  |
| EUROPE 1% FUEL OIL NWE CA | 326                       | 672                       | -51.5%  | 305                       | 6.9%   |
| Tetco ELA Basis           | 0                         | 0                         | -       | 0                         | -      |
| POLYETHYLENE FUTURES      | 0                         | 0                         | -       | 0                         | -      |
| ULSD 10PPM CIF NW BALMO S | 0                         | 0                         | -       | 0                         | -      |
| JET FUEL CARGOES CIF NEW  | 0                         | 0                         | -       | 0                         | -      |
| ICE GASOIL BALMO SWAP     | 0                         | 3                         | -100.0% | 0                         | -      |
| ULSD 10PPM CIF MED SWAP   | 0                         | 0                         | -       | 0                         | -      |
| GASOIL 0.1 CIF MED SWAP   | 50                        | 0                         | -       | 20                        | 150.0% |
| TENNESSEE 500 LEG NG SWIN | 0                         | 0                         | -       | 0                         | -      |
| MICHCON NG INDEX SWAP     | 0                         | 0                         | -       | 0                         | -      |
| TCO NG INDEX SWAP         | 3,416                     | 3,408                     | 0.2%    | 3,664                     | -6.8%  |
| ALGONQUIN CITYGATES BASIS | 450                       | 584                       | -22.9%  | 620                       | -27.4% |
| PJM WESTH RT PEAK         | 173,627                   | 150,604                   | 15.3%   | 158,986                   | 9.2%   |
| PJM PSEG DA OFF-PEAK      | 1,960                     | 34,317                    | -94.3%  | 1,960                     | 0.0%   |
| PJM PSEG DA PEAK          | 110                       | 1,811                     | -93.9%  | 110                       | 0.0%   |
| PJM PPL DA PEAK           | 3,861                     | 3,861                     | 0.0%    | 4,147                     | -6.9%  |
| PJM JCPL DA PEAK          | 4,030                     | 7,515                     | -46.4%  | 4,250                     | -5.2%  |
| PJM EASTERNH DA PEAK      | 0                         | 0                         | -       | 0                         | -      |
| PJM DPL DA OFF-PEAK       | 0                         | 0                         | -       | 0                         | -      |
| PJM BGE DA PEAK           | 955                       | 3,030                     | -68.5%  | 999                       | -4.4%  |
| JET FUEL BRG FOB RDM VS I | 0                         | 0                         | -       | 0                         | -      |
| DATED TO FRONTLINE BRENT  | 11,917                    | 4,243                     | 180.9%  | 13,967                    | -14.7% |
| NEPOOL W CNTR M 5MW D AH  | 2,643                     | 2,070                     | 27.7%   | 1,783                     | 48.2%  |
| TENNESSEE 800 LEG NG BASI | 2,136                     | 2,568                     | -16.8%  | 2,196                     | -2.7%  |
| UP DOWN GC ULSD VS NMX HO | 48,683                    | 54,617                    | -10.9%  | 55,614                    | -12.5% |
| USGC UNL 87 CRACK SPREAD  | 1,125                     | 450                       | 150.0%  | 650                       | 73.1%  |
| GULF COAST ULSD CRACK SPR | 9,117                     | 16,797                    | -45.7%  | 9,674                     | -5.8%  |
| NYMEX ULSD VS NYMEX HO    | 1,051                     | 829                       | 26.8%   | 1,089                     | -3.5%  |
| RBOB VS HEATING OIL SWAP  | 2,700                     | 1,525                     | 77.0%   | 2,325                     | 16.1%  |
| NYISO ZONE G 5MW D AH PK  | 21,829                    | 24,117                    | -9.5%   | 21,500                    | 1.5%   |
| GASOIL 0.1 BRGS FOB VS IC | 0                         | 0                         | -       | 0                         | -      |
| ULSD 10PPM CIF VS ICE GAS | 0                         | 2                         | -100.0% | 0                         | -      |
| SINGAPORE NAPHTHA BALMO   | 0                         | 0                         | -       | 0                         | -      |
| ARGUS PROPAN FAR EST INDE | 1,044                     | 542                       | 92.6%   | 998                       | 4.6%   |
| 3.5% FUEL OIL CID MED SWA | 153                       | 321                       | -52.3%  | 237                       | -35.4% |
| JET FUEL CRG CIF NEW VS I | 0                         | 0                         | -       | 0                         | -      |
| BRENT CFD SWAP            | 0                         | 0                         | -       | 0                         | -      |
| GASOIL 0.1 CRG CIF NW VS  | 0                         | 0                         | -       | 0                         | -      |
| PREMIUM UNLD 10P FOB MED  | 343                       | 821                       | -58.2%  | 365                       | -6.0%  |

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**CME Group Exchange Open Interest Report - Monthly**

|                            | Open Interest<br>NOV 2015 | Open Interest<br>NOV 2014 | % CHG    | Open Interest<br>OCT 2015 | % CHG   |
|----------------------------|---------------------------|---------------------------|----------|---------------------------|---------|
| <b>Energy Futures</b>      |                           |                           |          |                           |         |
| EURO 1% FUEL OIL NEW BALM  | 15                        | 10                        | 50.0%    | 70                        | -78.6%  |
| DUBAI CRUDE OIL BALMO      | 0                         | 0                         | -        | 0                         | -       |
| SINGAPORE JET KERO BALMO   | 0                         | 0                         | -        | 225                       | -100.0% |
| WTS (ARGUS) VS WTI TRD MT  | 5,592                     | 5,222                     | 7.1%     | 5,522                     | 1.3%    |
| MARS (ARGUS) VS WTI TRD M  | 2,443                     | 125                       | 1,854.4% | 1,705                     | 43.3%   |
| MARS (ARGUS) VS WTI SWAP   | 18,246                    | 18,194                    | 0.3%     | 21,022                    | -13.2%  |
| GASOIL 0.1 CARGOES CIF NE  | 0                         | 25                        | -100.0%  | 0                         | -       |
| NATURAL GAS                | 92,959                    | 72,904                    | 27.5%    | 90,424                    | 2.8%    |
| NGPL TEXOK INDEX           | 480                       | 0                         | -        | 480                       | 0.0%    |
| FUEL OIL CRACK VS ICE      | 17,086                    | 18,265                    | -6.5%    | 16,232                    | 5.3%    |
| HEATING OIL VS ICE GASOIL  | 0                         | 3,475                     | -100.0%  | 0                         | -       |
| HOUSTON SHIP CHANNEL BASI  | 22,815                    | 17,632                    | 29.4%    | 22,601                    | 0.9%    |
| LLS (ARGUS) VS WTI SWAP    | 54,217                    | 40,939                    | 32.4%    | 56,477                    | -4.0%   |
| JAPAN C&F NAPHTHA SWAP     | 1,626                     | 1,474                     | 10.3%    | 1,480                     | 9.9%    |
| MINY WTI CRUDE OIL         | 5,480                     | 8,400                     | -34.8%   | 4,091                     | 34.0%   |
| CIN HUB 5MW REAL TIME PK   | 26,680                    | 21,234                    | 25.6%    | 25,610                    | 4.2%    |
| PJM NILL DA PEAK           | 21,455                    | 12,338                    | 73.9%    | 19,600                    | 9.5%    |
| PANHANDLE INDEX SWAP FUTU  | 496                       | 0                         | -        | 248                       | 100.0%  |
| PJM NILL DA OFF-PEAK       | 437,404                   | 236,803                   | 84.7%    | 399,141                   | 9.6%    |
| PETROCHEMICALS             | 8,637                     | 7,837                     | 10.2%    | 8,339                     | 3.6%    |
| IN DELIVERY MONTH EUA      | 84,537                    | 118,463                   | -28.6%   | 84,537                    | 0.0%    |
| MONT BELVIEU NORMAL BUTAN  | 202                       | 657                       | -69.3%   | 550                       | -63.3%  |
| MONT BELVIEU NATURAL GASO  | 90                        | 295                       | -69.5%   | 127                       | -29.1%  |
| CONWAY NORMAL BUTANE (OPI  | 795                       | 706                       | 12.6%    | 840                       | -5.4%   |
| CONWAY PROPANE 5 DECIMALS  | 12,953                    | 10,881                    | 19.0%    | 13,470                    | -3.8%   |
| MONT BELVIEU NATURAL GASO  | 9,032                     | 14,249                    | -36.6%   | 9,014                     | 0.2%    |
| CONWAY NATURAL GASOLINE (  | 335                       | 345                       | -2.9%    | 247                       | 35.6%   |
| MONT BELVIEU LDH PROPANE C | 675                       | 361                       | 87.0%    | 480                       | 40.6%   |
| MONT BELVIEU ETHANE OPIS B | 0                         | 330                       | -100.0%  | 250                       | -100.0% |
| SINGAPORE JET KERO VS. GAS | 0                         | 50                        | -100.0%  | 0                         | -       |
| ERCOT HOUSTON Z MCPE 5MW   | 0                         | 0                         | -        | 0                         | -       |
| ERCOT NORTH ZMCPE 5MW PE   | 2,672                     | 10,529                    | -74.6%   | 3,087                     | -13.4%  |
| ERCOT NORTH ZMCPE 5MW OF   | 29,400                    | 115,790                   | -74.6%   | 35,415                    | -17.0%  |
| ERCOT NORTH ZMCPE 5MW OF   | 2,520                     | 0                         | -        | 1,800                     | 40.0%   |
| DIESEL 10PPM BARGES FOB B  | 0                         | 0                         | -        | 0                         | -       |
| EURO 3.5% FUEL OIL M CRK   | 0                         | 0                         | -        | 0                         | -       |
| PJM DUQUESNE 5MW D AH PK   | 0                         | 41                        | -100.0%  | 0                         | -       |
| PJM DUQUS 5MW D AH O PK    | 0                         | 809                       | -100.0%  | 0                         | -       |
| GRP THREE ULSD(PLT)VS HEA  | 5,610                     | 13,276                    | -57.7%   | 8,489                     | -33.9%  |
| GRP THREE UNL GS (PLT) VS  | 4,699                     | 3,385                     | 38.8%    | 4,569                     | 2.8%    |
| HEATING OIL CRCK SPRD BAL  | 0                         | 0                         | -        | 0                         | -       |
| CHICAGO ULSD PL VS HO SPR  | 1,828                     | 1,423                     | 28.5%    | 2,368                     | -22.8%  |
| PETRO CRK&SPRD EURO        | 13,372                    | 17,992                    | -25.7%   | 13,830                    | -3.3%   |
| CRUDE OIL OUTRIGHTS        | 18,894                    | 15,551                    | 21.5%    | 21,896                    | -13.7%  |
| PJM WES HUB PEAK LMP 50 M  | 42                        | 256                       | -83.6%   | 64                        | -34.4%  |
| FREIGHT MARKETS            | 408                       | 0                         | -        | 360                       | 13.3%   |
| MCCLOSKEY ARA ARGS COAL    | 152,500                   | 92,177                    | 65.4%    | 152,198                   | 0.2%    |
| MNC FUT                    | 5,567                     | 7,138                     | -22.0%   | 5,796                     | -4.0%   |
| MCCLOSKEY RCH BAY COAL     | 43,159                    | 37,515                    | 15.0%    | 41,839                    | 3.2%    |
| CRUDE OIL SPRDS            | 5,288                     | 360                       | 1,368.9% | 4,342                     | 21.8%   |
| ELEC FINSETTLED            | 2,851                     | 1,716                     | 66.1%    | 1,339                     | 112.9%  |

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## CME Group Exchange Open Interest Report - Monthly

|                            | Open Interest<br>NOV 2015 | Open Interest<br>NOV 2014 | % CHG   | Open Interest<br>OCT 2015 | % CHG  |
|----------------------------|---------------------------|---------------------------|---------|---------------------------|--------|
| <b>Energy Futures</b>      |                           |                           |         |                           |        |
| ELECTRICITY OFF PEAK       | 53,963                    | 41,512                    | 30.0%   | 27,075                    | 99.3%  |
| PETRO OUTRIGHT NA          | 11,655                    | 8,465                     | 37.7%   | 11,587                    | 0.6%   |
| TRANSCO ZONE 6 PIPE SWAP   | 0                         | 0                         | -       | 0                         | -      |
| ALGON CITY GATES NAT GAS   | 0                         | 0                         | -       | 0                         | -      |
| NEPOOL NEW HAMP 5MW D AH   | 1,670                     | 9,840                     | -83.0%  | 2,498                     | -33.1% |
| PJM APS ZONE DA OFF-PEAK   | 16,491                    | 30,531                    | -46.0%  | 17,667                    | -6.7%  |
| NAT GAS BASIS SWAP         | 3,118                     | 2,643                     | 18.0%   | 4,078                     | -23.5% |
| RBOB SPREAD (PLATTS) SWAP  | 103                       | 75                        | 37.3%   | 109                       | -5.5%  |
| NGPL TEX/OK                | 68,075                    | 41,907                    | 62.4%   | 69,983                    | -2.7%  |
| NEPOOL RHD ISLD 5MW D AH   | 13,713                    | 12,787                    | 7.2%    | 13,625                    | 0.6%   |
| ANR LA NAT GAS INDEX SWAP  | 0                         | 0                         | -       | 0                         | -      |
| HEATING OIL BALMO CLNDR S  | 100                       | 0                         | -       | 811                       | -87.7% |
| PJM APS ZONE DA PEAK       | 891                       | 1,656                     | -46.2%  | 957                       | -6.9%  |
| SINGAPORE GASOIL CALENDAR  | 100                       | 552                       | -81.9%  | 440                       | -77.3% |
| GC ULSD VS GC JET SPREAD   | 0                         | 50                        | -100.0% | 0                         | -      |
| ELEC ERCOT OFF PEAK        | 8,624                     | 151,565                   | -94.3%  | 17,446                    | -50.6% |
| ELEC ERCOT DLY PEAK        | 1,007                     | 7,332                     | -86.3%  | 1,242                     | -18.9% |
| PETROLEUM PRODUCTS ASIA    | 1,995                     | 2,674                     | -25.4%  | 1,844                     | 8.2%   |
| PETRO CRCKS & SPRDS NA     | 73,743                    | 60,403                    | 22.1%   | 73,856                    | -0.2%  |
| SINGAPORE GASOIL           | 5,315                     | 6,506                     | -18.3%  | 4,461                     | 19.1%  |
| ONTARIO POWER SWAPS        | 192,019                   | 271,251                   | -29.2%  | 182,147                   | 5.4%   |
| PLASTICS                   | 2,363                     | 1,523                     | 55.2%   | 2,643                     | -10.6% |
| DAILY EUA                  | 0                         | 0                         | -       | 0                         | -      |
| MJC FUT                    | 220                       | 294                       | -25.2%  | 220                       | 0.0%   |
| TENN 800 LEG NAT GAS INDE  | 2,373                     | 0                         | -       | 2,094                     | 13.3%  |
| NEPOOL RHODE IL 5MW D AH   | 193,461                   | 224,788                   | -13.9%  | 180,283                   | 7.3%   |
| PETROLEUM PRODUCTS         | 10                        | 476                       | -97.9%  | 20                        | -50.0% |
| PJM ATSI ELEC              | 24,675                    | 0                         | -       | 24,675                    | 0.0%   |
| COAL SWAP                  | 899                       | 2,724                     | -67.0%  | 1,036                     | -13.2% |
| MGN1 SWAP FUT              | 486                       | 315                       | 54.3%   | 508                       | -4.3%  |
| PETRO CRCKS & SPRDS ASIA   | 894                       | 216                       | 313.9%  | 865                       | 3.4%   |
| INDIANA MISO               | 87,852                    | 176,131                   | -50.1%  | 90,761                    | -3.2%  |
| MICHIGAN MISO              | 156,965                   | 144,992                   | 8.3%    | 164,417                   | -4.5%  |
| NYISO CAPACITY             | 5,582                     | 1,929                     | 189.4%  | 4,711                     | 18.5%  |
| TRANSCO ZONE 1 NAT GAS IN  | 0                         | 0                         | -       | 0                         | -      |
| GROUP THREE ULSD (PLATTS)  | 0                         | 358                       | -100.0% | 0                         | -      |
| EURO-DENOMINATED PETRO P   | 250                       | 44                        | 468.2%  | 0                         | -      |
| EMC FUTURE                 | 0                         | 0                         | -       | 0                         | -      |
| AUSTRALIAN COKE COAL       | 567                       | 1,177                     | -51.8%  | 654                       | -13.3% |
| DAILY PJM                  | 282,343                   | 0                         | -       | 236,715                   | 19.3%  |
| EMMISSIONS                 | 250                       | 250                       | 0.0%    | 250                       | 0.0%   |
| UCM FUT                    | 130                       | 175                       | -25.7%  | 270                       | -51.9% |
| INDONESIAN COAL            | 255                       | 1,440                     | -82.3%  | 330                       | -22.7% |
| NEW YORK HUB ZONE J PEAK   | 759                       | 0                         | -       | 558                       | 36.0%  |
| NATURAL GAS INDEX          | 0                         | 0                         | -       | 0                         | -      |
| MGF FUT                    | 55                        | 0                         | -       | 70                        | -21.4% |
| CHICAGO ULSD (PLATTS) SWA  | 47                        | 81                        | -42.0%  | 54                        | -13.0% |
| DY EURO 3.5% FUEL OI RDA   | 0                         | 0                         | -       | 0                         | -      |
| NATURAL GAS FIXED PRICE SW | 9,848                     | 0                         | -       | 10,867                    | -9.4%  |
| CRUDE OIL TRADE AT MARKER  | 0                         | 0                         | 0.0%    | 0                         | 0.0%   |
| MINI GAS EUROBOB OXY NWE A | 128                       | 366                       | -65.0%  | 20                        | 540.0% |

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|                             | Open Interest<br>NOV 2015 | Open Interest<br>NOV 2014 | % CHG    | Open Interest<br>OCT 2015 | % CHG   |
|-----------------------------|---------------------------|---------------------------|----------|---------------------------|---------|
| <b>Energy Futures</b>       |                           |                           |          |                           |         |
| ELECTRICITY ERCOT PEAK      | 0                         | 0                         | -        | 0                         | -       |
| CENTER POINT NAT GAS FIXED  | 8                         | 0                         | -        | 16                        | -50.0%  |
| EU LOW SULPHUR GASOIL CRA   | 0                         | 4,620                     | -100.0%  | 0                         | -       |
| MJB FUT                     | 0                         | 0                         | -        | 0                         | -       |
| MINI RBOB V. EBOBARG NWE BF | 280                       | 170                       | 64.7%    | 350                       | -20.0%  |
| ELEC ERCOT DLY OFF PK       | 3,696                     | 0                         | -        | 2,640                     | 40.0%   |
| MINI RBOB V. EBOB(ARGUS) NW | 1,062                     | 787                       | 34.9%    | 770                       | 37.9%   |
| CANADIAN LIGHT SWEET OIL    | 6,021                     | 360                       | 1,572.5% | 6,114                     | -1.5%   |
| VENTURA NAT GAS PLATTS FIX  | 11                        | 0                         | -        | 22                        | -50.0%  |
| DIESEL10PPM BARG VS ICE LS  | 0                         | 6                         | -100.0%  | 0                         | -       |
| SUMAS NAT GAS PLATTS FIXED  | 1,830                     | 0                         | -        | 1,980                     | -7.6%   |
| NY HARBOR LOW SULPUR GAS    | 1,075                     | 4,410                     | -75.6%   | 1,350                     | -20.4%  |
| 3.5% FUEL OIL CIF BALMO S   | 10                        | 10                        | 0.0%     | 0                         | -       |
| NY HARBOR LOW SULPUR GAS    | 0                         | 0                         | -        | 0                         | -       |
| COLUMBIA GULF NAT GAS FIXE  | 0                         | 0                         | -        | 0                         | -       |
| <b>Energy Options</b>       |                           |                           |          |                           |         |
| ETHANOL FWD                 | 0                         | 0                         | -        | 0                         | -       |
| EUROPEAN JET KEROSENE NW    | 0                         | 10                        | -100.0%  | 0                         | -       |
| HUSTN SHIP CHNL PIPE SWP    | 1,084                     | 0                         | -        | 1,080                     | 0.4%    |
| NATURAL GAS PHY             | 2,953,418                 | 3,973,510                 | -25.7%   | 3,071,972                 | -3.9%   |
| CINERGY HUB PEAK MONTH      | 0                         | 0                         | -        | 0                         | -       |
| NATURAL GAS 3 M CSO FIN     | 1,650                     | 1,100                     | 50.0%    | 2,500                     | -34.0%  |
| NATURAL GAS 1 M CSO FIN     | 22,600                    | 114,270                   | -80.2%   | 15,275                    | 48.0%   |
| WTI CRUDE OIL 1 M CSO FI    | 336,924                   | 332,550                   | 1.3%     | 401,927                   | -16.2%  |
| SINGAPORE JET FUEL CALEND   | 1,500                     | 1,785                     | -16.0%   | 1,500                     | 0.0%    |
| ROTTERDAM 3.5%FUEL OIL CL   | 470                       | 2,276                     | -79.3%   | 690                       | -31.9%  |
| NYMEX EUROPEAN GASOIL APO   | 1,283                     | 30                        | 4,176.7% | 1,354                     | -5.2%   |
| N ROCKIES PIPE SWAP         | 9,337                     | 14,613                    | -36.1%   | 9,337                     | 0.0%    |
| BRENT OIL LAST DAY          | 43,416                    | 90,812                    | -52.2%   | 60,553                    | -28.3%  |
| SAN JUAN PIPE SWAP          | 4,732                     | 4,860                     | -2.6%    | 4,732                     | 0.0%    |
| BRENT CALENDAR SWAP         | 135,778                   | 254,433                   | -46.6%   | 150,820                   | -10.0%  |
| HEATING OIL PHY             | 37,853                    | 82,935                    | -54.4%   | 72,445                    | -47.7%  |
| PJM MONTHLY                 | 10                        | 314                       | -96.8%   | 22                        | -54.5%  |
| NY HARBOR HEAT OIL SWP      | 73,185                    | 93,261                    | -21.5%   | 80,159                    | -8.7%   |
| NATURAL GAS 1MO             | 0                         | 0                         | -        | 0                         | -       |
| RBOB PHY                    | 12,065                    | 21,569                    | -44.1%   | 23,820                    | -49.3%  |
| RBOB 1MO CAL SPD OPTIONS    | 0                         | 0                         | -        | 0                         | -       |
| NYMEX EUROPEAN GASOIL OPT   | 80                        | 0                         | -        | 120                       | -33.3%  |
| PGE CITYGATE PIPE SWAP      | 600                       | 7,600                     | -92.1%   | 1,200                     | -50.0%  |
| CRUDE OIL PHY               | 2,448,882                 | 2,428,105                 | 0.9%     | 3,491,796                 | -29.9%  |
| WTI 12 MONTH CALENDAR OPT   | 0                         | 0                         | -        | 2,000                     | -100.0% |
| WTI 6 MONTH CALENDAR OPTI   | 0                         | 0                         | -        | 0                         | -       |
| CRUDE OIL 1MO               | 201,125                   | 262,585                   | -23.4%   | 270,414                   | -25.6%  |
| N ILLINOIS HUB MTHLY        | 0                         | 0                         | -        | 0                         | -       |
| SOCAL PIPE SWAP             | 800                       | 19,740                    | -95.9%   | 1,840                     | -56.5%  |
| HENRY HUB FINANCIAL LAST    | 6,146                     | 22,778                    | -73.0%   | 7,594                     | -19.1%  |
| ISO NEW ENGLAND PK LMP      | 0                         | 0                         | -        | 0                         | -       |
| HO 1 MONTH CLNDR OPTIONS    | 550                       | 2,780                     | -80.2%   | 600                       | -8.3%   |

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## CME Group Exchange Open Interest Report - Monthly

|                             | Open Interest<br>NOV 2015 | Open Interest<br>NOV 2014 | % CHG    | Open Interest<br>OCT 2015 | % CHG   |
|-----------------------------|---------------------------|---------------------------|----------|---------------------------|---------|
| <b>Energy Options</b>       |                           |                           |          |                           |         |
| CRUDE OIL APO               | 404,068                   | 499,948                   | -19.2%   | 432,115                   | -6.5%   |
| RBOB CALENDAR SWAP          | 5,106                     | 7,618                     | -33.0%   | 8,469                     | -39.7%  |
| PETRO OUTRIGHT EURO         | 160                       | 942                       | -83.0%   | 165                       | -3.0%   |
| IN DELIVERY MONTH EUA OPTIC | 0                         | 0                         | -        | 0                         | -       |
| WTI-BRENT BULLET SWAP       | 20,750                    | 28,755                    | -27.8%   | 32,145                    | -35.4%  |
| PANHANDLE PIPE SWAP         | 0                         | 0                         | -        | 0                         | -       |
| NATURAL GAS OPTION ON CALE  | 14,027                    | 19,851                    | -29.3%   | 13,487                    | 4.0%    |
| ELEC MISO PEAK              | 2,520                     | 120                       | 2,000.0% | 0                         | -       |
| NATURAL GAS SUMMER STRIP    | 0                         | 0                         | -        | 0                         | -       |
| SINGAPORE FUEL OIL 180 CS   | 0                         | 40                        | -100.0%  | 0                         | -       |
| NYISO ZONE G 5MW PEAK OPTI  | 0                         | 0                         | -        | 440                       | -100.0% |
| PETROCHEMICALS              | 7,906                     | 25,351                    | -68.8%   | 9,707                     | -18.6%  |
| PJM CALENDAR STRIP          | 1,400                     | 6,285                     | -77.7%   | 1,400                     | 0.0%    |
| APPALACHIAN COAL            | 0                         | 25                        | -100.0%  | 0                         | -       |
| CRUDE OIL OUTRIGHTS         | 21,060                    | 7,960                     | 164.6%   | 5,505                     | 282.6%  |
| NATURAL GAS WINTER STRIP    | 0                         | 0                         | -        | 0                         | -       |
| MCCLOSKEY ARA ARGS COAL     | 6,940                     | 11,155                    | -37.8%   | 3,600                     | 92.8%   |
| MCCLOSKEY RCH BAY COAL      | 1,285                     | 2,660                     | -51.7%   | 1,590                     | -19.2%  |
| ELEC FINSETTLED             | 52                        | 590                       | -91.2%   | 90                        | -42.2%  |
| ELECTRICITY OFF PEAK        | 0                         | 4,560                     | -100.0%  | 0                         | -       |
| PETRO OUTRIGHT NA           | 0                         | 0                         | -        | 0                         | -       |
| NATURAL GAS 5 M CSO FIN     | 0                         | 250                       | -100.0%  | 0                         | -       |
| HEATING OIL CRK SPD AVG PRI | 0                         | 0                         | -        | 0                         | -       |
| NATURAL GAS 2 M CSO FIN     | 3,000                     | 1,400                     | 114.3%   | 2,000                     | 50.0%   |
| BRENT 1 MONTH CAL           | 0                         | 0                         | -        | 0                         | -       |
| CRUDE OIL CALNDR STRIP      | 110                       | 110                       | 0.0%     | 110                       | 0.0%    |
| SINGAPORE GASOIL CALENDAR   | 300                       | 50                        | 500.0%   | 300                       | 0.0%    |
| ETHANOL SWAP                | 19,119                    | 32,448                    | -41.1%   | 22,705                    | -15.8%  |
| NATURAL GAS 6 M CSO FIN     | 3,000                     | 4,500                     | -33.3%   | 2,000                     | 50.0%   |
| GASOIL CRACK SPREAD AVG PRI | 0                         | 1,548                     | -100.0%  | 0                         | -       |
| SHORT TERM NATURAL GAS      | 200                       | 0                         | -        | 2,225                     | -91.0%  |
| SHORT TERM                  | 0                         | 0                         | -        | 0                         | -       |
| COAL SWAP                   | 3,895                     | 2,495                     | 56.1%    | 2,615                     | 48.9%   |
| COAL API2 INDEX             | 79,913                    | 5,590                     | 1,329.6% | 67,238                    | 18.9%   |
| EURO-DENOMINATED PETRO P    | 10                        | 90                        | -88.9%   | 15                        | -33.3%  |
| COAL API4 INDEX             | 1,990                     | 1,020                     | 95.1%    | 1,990                     | 0.0%    |
| RBOB CRACK SPREAD AVG PRI   | 0                         | 0                         | -        | 0                         | -       |
| SHORT TERM CRUDE OIL        | 0                         | 0                         | -        | 0                         | -       |
| RBOB 6 MONTH CALENDAR SPR   | 0                         | 0                         | -        | 0                         | -       |
| NATURAL GAS 12 M CSO FIN    | 1,700                     | 0                         | -        | 1,200                     | 41.7%   |
| DAILY CRUDE OIL             | 0                         | 0                         | -        | 0                         | -       |
| PJM ELECTRIC                | 6                         | 6                         | 0.0%     | 6                         | 0.0%    |
| GASOLINE                    | 125                       | 416                       | -70.0%   | 125                       | 0.0%    |
| 1 MO GASOIL CAL SWAP SPR    | 100                       | 0                         | -        | 100                       | 0.0%    |
| PJM WES HUB PEAK CAL MTH    | 200                       | 0                         | -        | 200                       | 0.0%    |
| LLS CRUDE OIL               | 4,080                     | 0                         | -        | 0                         | -       |
| WTI CRUDE OIL 12 M CSO F    | 0                         | 0                         | -        | 0                         | -       |

### FX Futures

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## CME Group Exchange Open Interest Report - Monthly

|                       | Open Interest<br>NOV 2015 | Open Interest<br>NOV 2014 | % CHG   | Open Interest<br>OCT 2015 | % CHG  |
|-----------------------|---------------------------|---------------------------|---------|---------------------------|--------|
| <b>FX Futures</b>     |                           |                           |         |                           |        |
| AUSTRALIAN DOLLAR     | 155,436                   | 134,174                   | 15.8%   | 147,784                   | 5.2%   |
| BRITISH POUND         | 187,340                   | 177,733                   | 5.4%    | 154,754                   | 21.1%  |
| BRAZIL REAL           | 44,227                    | 72,415                    | -38.9%  | 28,190                    | 56.9%  |
| CANADIAN DOLLAR       | 146,373                   | 107,332                   | 36.4%   | 121,532                   | 20.4%  |
| E-MINI EURO FX        | 6,554                     | 7,037                     | -6.9%   | 6,846                     | -4.3%  |
| EURO FX               | 460,645                   | 467,376                   | -1.4%   | 396,168                   | 16.3%  |
| E-MINI JAPANESE YEN   | 1,445                     | 2,877                     | -49.8%  | 2,103                     | -31.3% |
| JAPANESE YEN          | 253,332                   | 263,025                   | -3.7%   | 195,379                   | 29.7%  |
| MEXICAN PESO          | 185,207                   | 190,771                   | -2.9%   | 141,571                   | 30.8%  |
| NEW ZEALND DOLLAR     | 36,703                    | 19,889                    | 84.5%   | 32,213                    | 13.9%  |
| NKR/USD CROSS RATE    | 881                       | 548                       | 60.8%   | 819                       | 7.6%   |
| RUSSIAN RUBLE         | 41,604                    | 60,029                    | -30.7%  | 33,653                    | 23.6%  |
| S.AFRICAN RAND        | 8,432                     | 4,426                     | 90.5%   | 7,282                     | 15.8%  |
| SWISS FRANC           | 77,835                    | 61,629                    | 26.3%   | 48,483                    | 60.5%  |
| AD/CD CROSS RATES     | 5                         | 40                        | -87.5%  | 5                         | 0.0%   |
| AD/JY CROSS RATES     | 1,395                     | 3,887                     | -64.1%  | 746                       | 87.0%  |
| AD/NE CROSS RATES     | 16                        | 69                        | -76.8%  | 19                        | -15.8% |
| BP/JY CROSS RATES     | 205                       | 1,261                     | -83.7%  | 259                       | -20.8% |
| BP/SF CROSS RATES     | 17                        | 210                       | -91.9%  | 16                        | 6.3%   |
| CD/JY CROSS RATES     | 24                        | 18                        | 33.3%   | 24                        | 0.0%   |
| EC/AD CROSS RATES     | 1,222                     | 978                       | 24.9%   | 1,283                     | -4.8%  |
| EC/CD CROSS RATES     | 1,151                     | 1,156                     | -0.4%   | 909                       | 26.6%  |
| EC/NOK CROSS RATES    | 4                         | 8                         | -50.0%  | 8                         | -50.0% |
| EC/SEK CROSS RATES    | 324                       | 589                       | -45.0%  | 323                       | 0.3%   |
| EFX/BP CROSS RATES    | 22,761                    | 16,242                    | 40.1%   | 21,376                    | 6.5%   |
| EFX/JY CROSS RATES    | 15,273                    | 8,414                     | 81.5%   | 15,110                    | 1.1%   |
| EFX/SF CROSS RATES    | 11,359                    | 16,089                    | -29.4%  | 9,721                     | 16.9%  |
| SF/JY CROSS RATES     | 0                         | 0                         | -       | 0                         | -      |
| SKR/USD CROSS RATES   | 909                       | 568                       | 60.0%   | 750                       | 21.2%  |
| CZECK KORUNA (US)     | 0                         | 0                         | -       | 0                         | -      |
| CZECK KORUNA (EC)     | 0                         | 0                         | -       | 0                         | -      |
| HUNGARIAN FORINT (US) | 0                         | 0                         | -       | 0                         | -      |
| HUNGARIAN FORINT (EC) | 0                         | 0                         | -       | 0                         | -      |
| POLISH ZLOTY (US)     | 364                       | 1,101                     | -66.9%  | 185                       | 96.8%  |
| POLISH ZLOTY (EC)     | 0                         | 149                       | -100.0% | 0                         | 0.0%   |
| SHEKEL                | 0                         | 4                         | -100.0% | 0                         | -      |
| RMB USD               | 775                       | 779                       | -0.5%   | 747                       | 3.7%   |
| RMB EURO              | 0                         | 0                         | -       | 0                         | -      |
| KOREAN WON            | 143                       | 44                        | 225.0%  | 157                       | -8.9%  |
| TURKISH LIRA          | 7                         | 60                        | -88.3%  | 5                         | 40.0%  |
| TURKISH LIRA (EU)     | 0                         | 5                         | -100.0% | 0                         | -      |
| E-MICRO EUR/USD       | 8,040                     | 5,794                     | 38.8%   | 7,617                     | 5.6%   |
| E-MICRO GBP/USD       | 1,275                     | 1,392                     | -8.4%   | 1,636                     | -22.1% |
| E-MICRO USD/CAD       | 0                         | 0                         | -       | 0                         | -      |
| E-MICRO USD/CHF       | 0                         | 0                         | -       | 0                         | -      |
| E-MICRO USD/JPY       | 10                        | 19                        | -47.4%  | 10                        | 0.0%   |
| E-MICRO AUD/USD       | 2,734                     | 2,434                     | 12.3%   | 1,870                     | 46.2%  |
| MICRO CHF/USD         | 350                       | 969                       | -63.9%  | 325                       | 7.7%   |
| INDIAN RUPEE          | 378                       | 39                        | 869.2%  | 349                       | 8.3%   |
| E-MICRO USD/CNH       | 16                        | 107                       | -85.0%  | 8                         | 100.0% |
| E-MICRO CAD/USD       | 760                       | 2,088                     | -63.6%  | 907                       | -16.2% |

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## CME Group Exchange Open Interest Report - Monthly

|                           | Open Interest<br>NOV 2015 | Open Interest<br>NOV 2014 | % CHG   | Open Interest<br>OCT 2015 | % CHG  |
|---------------------------|---------------------------|---------------------------|---------|---------------------------|--------|
| <b>FX Futures</b>         |                           |                           |         |                           |        |
| E-MICRO INR/USD           | 4                         | 85                        | -95.3%  | 5                         | -20.0% |
| CHINESE RENMINBI (CNH)    | 1,292                     | 297                       | 335.0%  | 1,390                     | -7.1%  |
| E-MICRO JPY/USD           | 1,125                     | 1,440                     | -21.9%  | 957                       | 17.6%  |
| EURO QUARTERLY VARIANCE F | 0                         | 0                         | -       | 0                         | -      |
| USDZAR                    | 21                        | 46                        | -54.3%  | 11                        | 90.9%  |
| <b>FX Options</b>         |                           |                           |         |                           |        |
| AUSTRALIAN DOLLAR         | 86,010                    | 93,416                    | -7.9%   | 90,953                    | -5.4%  |
| BRITISH POUND             | 91,344                    | 132,185                   | -30.9%  | 92,172                    | -0.9%  |
| BRAZIL REAL               | 0                         | 0                         | -       | 0                         | -      |
| CANADIAN DOLLAR           | 58,316                    | 74,114                    | -21.3%  | 54,066                    | 7.9%   |
| EURO FX                   | 372,362                   | 391,622                   | -4.9%   | 341,526                   | 9.0%   |
| JAPANESE YEN              | 134,177                   | 214,489                   | -37.4%  | 159,400                   | -15.8% |
| MEXICAN PESO              | 1,496                     | 1,997                     | -25.1%  | 1,777                     | -15.8% |
| NEW ZEALND DOLLAR         | 0                         | 6                         | -100.0% | 0                         | -      |
| RUSSIAN RUBLE             | 0                         | 2,122                     | -100.0% | 0                         | -      |
| SWISS FRANC               | 24,757                    | 25,940                    | -4.6%   | 12,268                    | 101.8% |
| EFX/JY CROSS RATES        | 0                         | 0                         | -       | 0                         | -      |
| EFX/SF CROSS RATES        | 0                         | 0                         | -       | 0                         | -      |
| JAPANESE YEN (EU)         | 499                       | 912                       | -45.3%  | 656                       | -23.9% |
| EURO FX (EU)              | 4,805                     | 13,586                    | -64.6%  | 3,199                     | 50.2%  |
| SWISS FRANC (EU)          | 0                         | 7                         | -100.0% | 0                         | -      |
| CANADIAN DOLLAR (EU)      | 64                        | 574                       | -88.9%  | 28                        | 128.6% |
| BRITISH POUND (EU)        | 998                       | 769                       | 29.8%   | 1,033                     | -3.4%  |
| AUSTRALIAN DLR (EU)       | 138                       | 79                        | 74.7%   | 147                       | -6.1%  |

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## CME Group Exchange Open Interest Report - Monthly

|  | Open Interest<br>NOV 2015 | Open Interest<br>NOV 2014 | % CHG  | Open Interest<br>OCT 2015 | % CHG  |
|--|---------------------------|---------------------------|--------|---------------------------|--------|
| <b>Commodities and Alternative Investments</b> |                           |                           |        |                           |        |
| <b>Futures</b>                                 |                           |                           |        |                           |        |
| CORN   | 1,295,784                 | 1,197,127                 | 8.2%   | 1,349,249                 | -4.0%  |
| SOYBEAN  | 691,099                   | 671,393                   | 2.9%   | 636,357                   | 8.6%   |
| SOYBEAN MEAL                                   | 416,686                   | 365,899                   | 13.9%  | 412,163                   | 1.1%   |
| SOYBEAN OIL                                    | 441,243                   | 375,754                   | 17.4%  | 440,181                   | 0.2%   |
| OATS   | 8,822                     | 8,232                     | 7.2%   | 10,952                    | -19.4% |
| ROUGH RICE                                     | 12,669                    | 9,763                     | 29.8%  | 12,287                    | 3.1%   |
| WHEAT  | 0                         | 0                         | -      | 0                         | -      |
| MINI CORN                                      | 4,649                     | 4,872                     | -4.6%  | 9,894                     | -53.0% |
| MINI SOYBEAN                                   | 9,104                     | 17,657                    | -48.4% | 6,295                     | 44.6%  |
| MINI WHEAT                                     | 919                       | 1,374                     | -33.1% | 1,559                     | -41.1% |
| LIVE CATTLE                                    | 278,349                   | 321,940                   | -13.5% | 260,035                   | 7.0%   |
| FEEDER CATTLE                                  | 34,287                    | 43,079                    | -20.4% | 34,418                    | -0.4%  |
| LEAN HOGS                                      | 200,949                   | 237,446                   | -15.4% | 197,102                   | 2.0%   |
| LUMBER   | 4,118                     | 5,181                     | -20.5% | 4,260                     | -3.3%  |
| MILK   | 30,575                    | 41,839                    | -26.9% | 27,684                    | 10.4%  |
| MLK MID  | 0                         | 0                         | -      | 0                         | -      |
| NFD MILK                                       | 7,124                     | 5,149                     | 38.4%  | 6,440                     | 10.6%  |
| BUTTER CS                                      | 5,262                     | 6,061                     | -13.2% | 5,607                     | -6.2%  |
| CLASS IV MILK                                  | 2,437                     | 4,058                     | -39.9% | 2,551                     | -4.5%  |
| DRY WHEY                                       | 4,228                     | 6,186                     | -31.7% | 3,748                     | 12.8%  |
| GSCI EXCESS RETURN FUT                         | 30,792                    | 23,452                    | 31.3%  | 29,901                    | 3.0%   |
| GOLDMAN SACHS                                  | 13,428                    | 10,161                    | 32.2%  | 13,490                    | -0.5%  |
| HOUSING INDEX                                  | 35                        | 54                        | -35.2% | 52                        | -32.7% |
| ETHANOL  | 4,709                     | 5,303                     | -11.2% | 5,526                     | -14.8% |
| HDD WEATHER                                    | 4,675                     | 1,285                     | 263.8% | 4,425                     | 5.6%   |
| CDD WEATHER                                    | 0                         | 0                         | -      | 0                         | -      |
| HDD SEASONAL STRIP                             | 827                       | 100                       | 727.0% | 602                       | 37.4%  |
| CDD SEASONAL STRIP                             | 0                         | 0                         | -      | 0                         | -      |
| HDD WEATHER EUROPEAN                           | 50                        | 500                       | -90.0% | 0                         | -      |
| CAT WEATHER EUROPEAN                           | 0                         | 0                         | -      | 0                         | -      |
| HDD EURO SEASONAL STRIP                        | 50                        | 4,500                     | -98.9% | 50                        | 0.0%   |
| CAT EURO SEASONAL STRIP                        | 0                         | 0                         | -      | 0                         | -      |
| WKLY AVG TEMP                                  | 0                         | 0                         | -      | 0                         | -      |
| COFFEE   | 8                         | 0                         | 0.0%   | 12                        | -33.3% |
| DOW-UBS COMMOD INDEX                           | 20,156                    | 12,217                    | 65.0%  | 19,061                    | 5.7%   |
| SUGAR 11                                       | 19                        | 23                        | -17.4% | 14                        | 35.7%  |
| COCOA TAS                                      | 72                        | 16                        | 350.0% | 45                        | 60.0%  |
| COTTON   | 4                         | 17                        | -76.5% | 9                         | -55.6% |
| GRAIN BASIS SWAPS                              | 0                         | 0                         | -      | 0                         | -      |
| DOW-UBS COMMOD INDEX SWA                       | 0                         | 0                         | -      | 0                         | -      |
| USD CRUDE PALM OIL                             | 0                         | 0                         | -      | 0                         | -      |
| CASH-SETTLED CHEESE                            | 27,407                    | 28,290                    | -3.1%  | 24,735                    | 10.8%  |
| OTC SP GSCI ER SWAP                            | 0                         | 0                         | -      | 0                         | -      |
| FERTILIZER PRODUCS                             | 4,085                     | 3,630                     | 12.5%  | 3,860                     | 5.8%   |
| WHEAT HRW                                      | 0                         | 0                         | -      | 0                         | -      |
| S&P GSCI ENHANCED ER SWAP                      | 13,072                    | 13,072                    | 0.0%   | 13,072                    | 0.0%   |
| CHI WHEAT                                      | 364,273                   | 372,988                   | -2.3%  | 384,867                   | -5.4%  |
| KC WHEAT                                       | 191,303                   | 144,165                   | 32.7%  | 198,662                   | -3.7%  |
| Intercommodity Spread                          | 0                         | 0                         | -      | 0                         | -      |
| DJ_UBS ROLL SELECT INDEX FU                    | 500                       | 589                       | -15.1% | 500                       | 0.0%   |
| MALAYSIAN PALM SWAP                            | 9,128                     | 8,660                     | 5.4%   | 9,728                     | -6.2%  |

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## CME Group Exchange Open Interest Report - Monthly

|  | Open Interest<br>NOV 2015 | Open Interest<br>NOV 2014 | % CHG   | Open Interest<br>OCT 2015 | % CHG   |
|--|---------------------------|---------------------------|---------|---------------------------|---------|
| <b>Commodities and Alternative Investments</b> |                           |                           |         |                           |         |
| <b>Options</b>                                 |                           |                           |         |                           |         |
| CORN   | 807,547                   | 994,054                   | -18.8%  | 1,385,113                 | -41.7%  |
| SOYBEAN  | 655,523                   | 831,801                   | -21.2%  | 530,120                   | 23.7%   |
| SOYBEAN MEAL                                   | 139,992                   | 205,809                   | -32.0%  | 201,176                   | -30.4%  |
| SOYBEAN OIL                                    | 119,376                   | 104,665                   | 14.1%   | 170,807                   | -30.1%  |
| SOYBEAN CRUSH                                  | 966                       | 1,046                     | -7.6%   | 649                       | 48.8%   |
| OATS   | 2,845                     | 3,527                     | -19.3%  | 5,203                     | -45.3%  |
| ROUGH RICE                                     | 2,459                     | 1,789                     | 37.5%   | 2,266                     | 8.5%    |
| WHEAT  | 75                        | 0                         | -       | 0                         | -       |
| LIVE CATTLE                                    | 332,568                   | 365,826                   | -9.1%   | 289,026                   | 15.1%   |
| FEEDER CATTLE                                  | 23,751                    | 33,571                    | -29.3%  | 26,422                    | -10.1%  |
| LEAN HOGS                                      | 228,618                   | 240,635                   | -5.0%   | 189,215                   | 20.8%   |
| LUMBER   | 986                       | 926                       | 6.5%    | 743                       | 32.7%   |
| MILK   | 59,530                    | 94,935                    | -37.3%  | 60,623                    | -1.8%   |
| MLK MID  | 431                       | 907                       | -52.5%  | 474                       | -9.1%   |
| NFD MILK                                       | 13,676                    | 6,676                     | 104.9%  | 13,640                    | 0.3%    |
| BUTTER CS                                      | 3,778                     | 5,369                     | -29.6%  | 4,496                     | -16.0%  |
| CLASS IV MILK                                  | 3,858                     | 6,452                     | -40.2%  | 4,047                     | -4.7%   |
| DRY WHEY                                       | 1,109                     | 2,834                     | -60.9%  | 1,451                     | -23.6%  |
| HOUSING INDEX                                  | 0                         | 0                         | -       | 0                         | -       |
| HDD WEATHER                                    | 0                         | 850                       | -100.0% | 0                         | -       |
| CDD WEATHER                                    | 0                         | 0                         | -       | 0                         | -       |
| HDD SEASONAL STRIP                             | 14,100                    | 21,565                    | -34.6%  | 14,000                    | 0.7%    |
| CDD SEASONAL STRIP                             | 0                         | 0                         | -       | 0                         | -       |
| HDD WEATHER EUROPEAN                           | 2,000                     | 1,000                     | 100.0%  | 2,000                     | 0.0%    |
| CAT WEATHER EUROPEAN                           | 0                         | 0                         | -       | 0                         | -       |
| HDD EURO SEASONAL STRIP                        | 3,500                     | 27,000                    | -87.0%  | 3,500                     | 0.0%    |
| CAT EURO SEASONAL STRIP                        | 0                         | 0                         | -       | 0                         | -       |
| SBIN M HURR EVENT2                             | 0                         | 0                         | -       | 0                         | -       |
| NOV-NOV SOYBEAN CAL SPRD                       | 0                         | 0                         | -       | 0                         | -       |
| JULY-NOV SOYBEAN CAL SPRD                      | 3,275                     | 1,869                     | 75.2%   | 1,222                     | 168.0%  |
| DEC-JULY WHEAT CAL SPRD                        | 0                         | 0                         | -       | 35                        | -100.0% |
| JULY-DEC CORN CAL SPRD                         | 5,056                     | 2,455                     | 105.9%  | 4,710                     | 7.3%    |
| SOYBN NEARBY+2 CAL SPRD                        | 0                         | 285                       | -100.0% | 0                         | -       |
| WHEAT NEARBY+2 CAL SPRD                        | 5,334                     | 1,530                     | 248.6%  | 17,236                    | -69.1%  |
| CORN NEARBY+2 CAL SPRD                         | 7,980                     | 4,231                     | 88.6%   | 10,307                    | -22.6%  |
| JULY-JULY WHEAT CAL SPRD                       | 0                         | 0                         | -       | 0                         | -       |
| JULY-DEC WHEAT CAL SPRD                        | 0                         | 0                         | -       | 0                         | -       |
| LV CATL CSO                                    | 0                         | 30                        | -100.0% | 0                         | -       |
| SOYMEAL NEARBY+2 CAL SPRD                      | 0                         | 0                         | -       | 0                         | -       |
| SBIN HURR                                      | 0                         | 0                         | -       | 0                         | -       |
| SNOWFALL                                       | 0                         | 0                         | -       | 0                         | -       |
| WHEAT-CORN IC50                                | 25                        | 2,310                     | -98.9%  | 2,735                     | -99.1%  |
| CASH-SETTLED CHEESE                            | 32,302                    | 19,822                    | 63.0%   | 26,641                    | 21.2%   |
| JULY-DEC SOYMEAL CAL SPRD                      | 0                         | 0                         | -       | 0                         | -       |
| JULY-DEC SOY OIL CAL SPRD                      | 0                         | 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                         | -       | 1,768                     | -100.0% |
| DEC-JULY CORN CAL SPRD                         | 0                         | 0                         | -       | 4,700                     | -100.0% |
| AUG-NOV SOYBEAN CAL SPRD                       | 0                         | 0                         | -       | 0                         | -       |

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## CME Group Exchange Open Interest Report - Monthly

|  | Open Interest<br>NOV 2015 | Open Interest<br>NOV 2014 | % CHG        | Open Interest<br>OCT 2015 | % CHG       |
|--|---------------------------|---------------------------|--------------|---------------------------|-------------|
| <b>Commodities and Alternative Investments</b> |                           |                           |              |                           |             |
| <b>Options</b>                                 |                           |                           |              |                           |             |
| SOYBEAN CORN RATIO                             | 0                         | 0                         | -            | 0                         | -           |
| LN HOGS CSO                                    | 0                         | 0                         | -            | 0                         | -           |
| WHEAT HRW                                      | 0                         | 0                         | -            | 0                         | -           |
| JAN-MAY SOYBEAN CAL SPRD                       | 0                         | 400                       | -100.0%      | 0                         | -           |
| MAY-NOV SOYBEAN CAL SPRD                       | 0                         | 0                         | -            | 0                         | -           |
| SEP-DEC SOYBEAN MEAL CSO                       | 0                         | 0                         | -            | 0                         | -           |
| CHI WHEAT                                      | 206,792                   | 196,971                   | 5.0%         | 312,979                   | -33.9%      |
| KC WHEAT                                       | 24,299                    | 33,134                    | -26.7%       | 35,826                    | -32.2%      |
| Intercommodity Spread                          | 0                         | 0                         | -            | 365                       | -100.0%     |
| MAR-DEC CORN CAL SPRD                          | 0                         | 0                         | -            | 0                         | -           |
| MAR-JULY CORN CAL SPRD                         | 200                       | 200                       | 0.0%         | 0                         | -           |
| NOV-DEC SOYBEAN CSO                            | 0                         | 0                         | -            | 0                         | -           |
| DEC-JUL SOYBEAN OIL CSO                        | 0                         | 0                         | -            | 0                         | -           |
| MAR-JULY WHEAT CAL SPRD                        | 5,273                     | 80                        | 6,491.3%     | 5,130                     | 2.8%        |
| <b>Foreign Exchange Futures</b>                |                           |                           |              |                           |             |
| CHILEAN PESO                                   | 1                         | 10                        | -90.0%       | 2                         | -50.0%      |
| <b>Ags Futures</b>                             |                           |                           |              |                           |             |
| PALM OIL                                       | 200                       | 120                       | 66.7%        | 0                         | -           |
| <b>TOTAL FUTURES GROUP</b>                     |                           |                           |              |                           |             |
| Interest Rate Futures                          | 19,802,375                | 20,069,096                | -1.3%        | 19,810,042                | 0.0%        |
| Equity Index Futures                           | 3,731,766                 | 4,109,291                 | -9.2%        | 3,656,891                 | 2.0%        |
| Metals Futures                                 | 922,849                   | 836,246                   | 10.4%        | 966,963                   | -4.6%       |
| Energy Futures                                 | 20,400,916                | 20,196,645                | 1.0%         | 20,478,040                | -0.4%       |
| FX Futures                                     | 1,677,973                 | 1,635,642                 | 2.6%         | 1,383,505                 | 21.3%       |
| Commodities and Alternative Invest             | 4,132,897                 | 3,952,032                 | 4.6%         | 4,129,393                 | 0.1%        |
| Foreign Exchange Futures                       | 1                         | 10                        | -90.0%       | 2                         | -50.0%      |
| Ags Futures                                    | 200                       | 120                       | 66.7%        | 0                         | -           |
| <b>TOTAL FUTURES</b>                           | <b>50,668,977</b>         | <b>50,799,082</b>         | <b>-0.3%</b> | <b>50,424,836</b>         | <b>0.5%</b> |
| <b>TOTAL OPTIONS GROUP</b>                     |                           |                           |              |                           |             |
| Interest Rate Options                          | 35,894,320                | 31,494,044                | 14.0%        | 32,945,298                | 9.0%        |
| Equity Index Options                           | 3,941,042                 | 4,162,652                 | -5.3%        | 4,168,906                 | -5.5%       |
| Metals Options                                 | 1,094,190                 | 1,605,582                 | -31.9%       | 1,617,526                 | -32.4%      |
| Energy Options                                 | 6,896,510                 | 8,397,699                 | -17.9%       | 8,285,292                 | -16.8%      |
| FX Options                                     | 774,966                   | 951,818                   | -18.6%       | 757,225                   | 2.3%        |
| Commodities and Alternative Invest             | 2,707,224                 | 3,214,554                 | -15.8%       | 3,328,625                 | -18.7%      |
| <b>TOTAL OPTIONS</b>                           | <b>51,308,252</b>         | <b>49,826,349</b>         | <b>3.0%</b>  | <b>51,102,872</b>         | <b>0.4%</b> |

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## CME Group Exchange Open Interest Report - Monthly

|                                    | Open Interest<br>NOV 2015 | Open Interest<br>NOV 2014 | % CHG       | Open Interest<br>OCT 2015 | % CHG       |
|------------------------------------|---------------------------|---------------------------|-------------|---------------------------|-------------|
| <b>TOTAL COMBINED</b>              |                           |                           |             |                           |             |
| Interest Rate                      | 55,696,695                | 51,563,140                | 8.0%        | 52,755,340                | 5.6%        |
| Equity Index                       | 7,672,808                 | 8,271,943                 | -7.2%       | 7,825,797                 | -2.0%       |
| Metals                             | 2,017,039                 | 2,441,828                 | -17.4%      | 2,584,489                 | -22.0%      |
| Energy                             | 27,297,426                | 28,594,344                | -4.5%       | 28,763,332                | -5.1%       |
| FX                                 | 2,452,939                 | 2,587,460                 | -5.2%       | 2,140,730                 | 14.6%       |
| Commodities and Alternative Invest | 6,840,121                 | 7,166,586                 | -4.6%       | 7,458,018                 | -8.3%       |
| Foreign Exchange                   | 1                         | 10                        | -90.0%      | 2                         | -50.0%      |
| Ags                                | 200                       | 120                       | 66.7%       | 0                         | -           |
| <b>GRAND TOTAL</b>                 | <b>101,977,229</b>        | <b>100,625,431</b>        | <b>1.3%</b> | <b>101,527,708</b>        | <b>0.4%</b> |

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