



CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2016	Open Interest OCT 2015	% CHG	Open Interest SEP 2016	% CHG
Interest Rate Futures					
30-YR BOND	544,254	480,579	13.2%	567,415	-4.1%
10-YR NOTE	2,907,529	2,738,783	6.2%	2,896,690	0.4%
5-YR NOTE	2,790,470	2,491,537	12.0%	2,815,219	-0.9%
2-YR NOTE	1,243,729	1,157,976	7.4%	1,062,797	17.0%
FED FUND	1,192,445	912,091	30.7%	1,156,185	3.1%
EUROYEN	0	0	-	0	-
EURODOLLARS	11,560,933	11,296,155	2.3%	11,187,717	3.3%
5-YR SWAP RATE	35,751	39,675	-9.9%	23,811	50.1%
2-YR SWAP RATE	1	3,961	-100.0%	1	0.0%
10-YR SWAP RATE	31,435	41,910	-25.0%	26,389	19.1%
7-YR SWAP	0	930	-100.0%	0	-
1-MONTH EURODOLLAR	1,169	4,396	-73.4%	888	31.6%
ULTRA T-BOND	621,779	641,185	-3.0%	607,514	2.3%
30-YR SWAP RATE	677	864	-21.6%	635	6.6%
Ultra 10-Year Note	241,554	0	-	227,439	6.2%
EURO 5YR BUNDLE	0	0	-	0	-
3YR BUNDLE	0	0	-	0	-
2YR BUNDLE	0	0	-	0	-
Interest Rate Options					
30-YR BOND	473,011	394,566	19.9%	499,315	-5.3%
10-YR NOTE	2,133,745	1,777,876	20.0%	1,976,799	7.9%
5-YR NOTE	832,237	838,563	-0.8%	883,569	-5.8%
2-YR NOTE	120,462	89,897	34.0%	78,091	54.3%
FED FUND	18,580	87,834	-78.8%	18,715	-0.7%
FLEX 30-YR BOND	0	0	-	0	-
EURODOLLARS	22,741,086	19,794,245	14.9%	22,702,784	0.2%
EURO MIDCURVE	9,722,048	9,956,930	-2.4%	8,714,026	11.6%
ULTRA T-BOND	18,479	5,387	243.0%	15,168	21.8%
Ultra 10-Year Note	10,272	0	-	16,971	-39.5%

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Equity Index Futures					
\$25 DJ	0	0	-	0	-
DJIA	0	0	-	0	-
MINI \$5 DOW	119,151	91,146	30.7%	130,899	-9.0%
E-MINI S&P500	3,028,114	2,850,043	6.2%	2,912,843	4.0%
S&P 500	85,383	99,474	-14.2%	63,062	35.4%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	82,842	86,165	-3.9%	84,364	-1.8%
S&P 400 MIDCAP	0	0	-	0	-
S&P 500 GROWTH	17	35	-51.4%	19	-10.5%
S&P 500/VALUE	53,561	33	162,206.1%	52,281	2.4%
E-MINI RUSSELL 1000	18	24	-25.0%	35	-48.6%
E-MINI NASDAQ 100	317,273	335,123	-5.3%	302,669	4.8%
NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	36,132	51,062	-29.2%	32,860	10.0%
NIKKEI 225 (YEN) STOCK	60,346	94,784	-36.3%	50,053	20.6%
DJ US REAL ESTATE	10,271	6,790	51.3%	11,132	-7.7%
NASDAQ BIOTECH	142	70	102.9%	124	14.5%
E-MICRO NIFTY	0	0	-	0	-
S&P CONSUMER DSCRTNRY SE	11,546	7,645	51.0%	10,902	5.9%
S&P HEALTH CARE SECTOR	4,060	2,945	37.9%	2,592	56.6%
S&P UTILITIES SECTOR	4,887	5,449	-10.3%	7,645	-36.1%
S&P CONSUMER STAPLES SECT	13,263	12,365	7.3%	11,605	14.3%
S&P TECHNOLOGY SECTOR	4,227	3,740	13.0%	4,264	-0.9%
S&P INDUSTRIAL SECTOR	12,618	4,145	204.4%	11,155	13.1%
S&P FINANCIAL SECTOR	10,063	2,724	269.4%	6,049	66.4%
S&P ENERGY SECTOR	4,465	1,400	218.9%	3,860	15.7%
S&P MATERIALS SECTOR	4,089	1,470	178.2%	3,973	2.9%
IBOVESPA INDEX	233	62	275.8%	138	68.8%
E-MINI RUSSELL 1000 VALUE	778	13	5,884.6%	784	-0.8%
FT-SE 100	173	171	1.2%	151	14.6%
E-MINI RUSSELL 1000 GROWTH	64	10	540.0%	76	-15.8%
NIFTY 50	406	3	13,433.3%	677	-40.0%

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Equity Index Options					
DJIA	0	0	-	0	-
MINI \$5 DOW	7,948	27,072	-70.6%	7,953	-0.1%
E-MINI S&P500	1,730,477	2,758,104	-37.3%	1,240,966	39.4%
S&P 500	153,379	522,619	-70.7%	87,310	75.7%
E-MINI MIDCAP	0	1	-100.0%	0	-
E-MINI NASDAQ 100	55,377	61,486	-9.9%	54,689	1.3%
NASDAQ	0	0	-	0	-
EOM S&P 500	78,963	46,077	71.4%	40,381	95.5%
EOM EMINI S&P	645,198	164,331	292.6%	600,058	7.5%
EOW2 EMINI S&P 500	184,943	106,450	73.7%	151,526	22.1%
EOW2 S&P 500	23,749	8,099	193.2%	13,727	73.0%
EOW1 EMINI S&P 500	398,125	402,978	-1.2%	404,375	-1.5%
EOW1 S&P 500	80,003	31,660	152.7%	60,215	32.9%
EOW4 EMINI S&P 500	31,637	40,029	-21.0%	55,797	-43.3%
EOW3 EMINI S&P 500	1,186,993	0	-	1,547,449	-23.3%
EOW3 S&P 500	221,388	0	-	322,844	-31.4%
Metals Futures					
COMEX COPPER	200,654	166,310	20.7%	183,405	9.4%
URANIUM	5,151	4,577	12.5%	5,051	2.0%
COMEX MINY COPPER	32	139	-77.0%	28	14.3%
COMEX GOLD	511,276	454,571	12.5%	571,054	-10.5%
COMEX SILVER	194,016	169,495	14.5%	202,973	-4.4%
E-MINI SILVER	0	0	-	0	-
NYMEX PLATINUM	71,127	70,099	1.5%	68,461	3.9%
NYMEX HOT ROLLED STEEL	16,863	22,864	-26.2%	17,510	-3.7%
PALLADIUM	22,825	26,017	-12.3%	28,148	-18.9%
E-MICRO GOLD	3,097	2,237	38.4%	2,680	15.6%
SILVER	1,040	1,984	-47.6%	724	43.6%
COPPER	2,482	6,043	-58.9%	3,167	-21.6%
FERROUS PRODUCTS	397	154	157.8%	442	-10.2%
ALUMINUM	14,791	1,410	949.0%	13,429	10.1%
COMEX E-Mini GOLD	2,343	1,142	105.2%	2,226	5.3%
COMEX E-Mini SILVER	198	101	96.0%	109	81.7%
IRON ORE 62 CHINA TSI FUTURE	20,388	19,282	5.7%	22,469	-9.3%
IRON ORE 58 CHINA TSI FUTURE	0	0	-	0	-
IRON ORE 62 CHINA PLATTS FU	1,440	330	336.4%	960	50.0%
Aluminium MW Trans Prem Platts	30,013	20,061	49.6%	30,906	-2.9%
Gold Kilo	144	81	77.8%	149	-3.4%
LNDN ZINC	27	66	-59.1%	9	200.0%
METALS	0	0	-	15	-100.0%

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Metals Options					
COMEX COPPER	5,389	2,800	92.5%	3,702	45.6%
COMEX GOLD	1,120,493	1,419,391	-21.1%	1,078,550	3.9%
COMEX SILVER	137,363	150,301	-8.6%	131,932	4.1%
NYMEX PLATINUM	5,833	5,302	10.0%	5,417	7.7%
PALLADIUM	3,569	5,568	-35.9%	4,139	-13.8%
SHORT TERM	0	0	-	0	-
SHORT TERM GOLD	0	0	-	0	-
SILVER	206	0	-	75	174.7%
COPPER	0	0	-	0	-
GOLD	1,389	456	204.6%	488	184.6%
IRON ORE 62 CHINA TSI PUT OP	15,731	23,910	-34.2%	18,254	-13.8%
IRON ORE 62 CHINA TSI CALL O	13,333	9,798	36.1%	13,675	-2.5%
HOT ROLLED COIL STEEL CALL	0	0	-	0	-
HOT ROLLED COIL STEEL PUT O	0	0	-	0	-
Energy Futures					
ETHANOL FWD	162	190	-14.7%	230	-29.6%
MARS BLEND CRUDE OIL	1,550	0	-	1,800	-13.9%
HUSTN SHIP CHNL PIPE SWP	3,425	3,749	-8.6%	3,425	0.0%
NATURAL GAS PHY	1,139,762	1,025,407	11.2%	1,095,675	4.0%
SOUTHERN NAT LA NAT GAS	0	620	-100.0%	90	-100.0%
COLUMBIA GULF MAIN NAT G	372	0	-	732	-49.2%
RBOB GASOLINE BALMO CLNDR	245	82	198.8%	693	-64.6%
GASOLINE UP-DOWN BALMO SW	0	225	-100.0%	0	-
FUEL OIL (PLATS) CAR CN	36	75	-52.0%	48	-25.0%
FUEL OIL (PLATS) CAR CM	646	94	587.2%	857	-24.6%
SINGAPORE MOGAS 92 UNLEAD	13,609	8,296	64.0%	10,735	26.8%
ETHANOL T2 FOB ROTT INCL DU	2,501	2,807	-10.9%	2,539	-1.5%
SINGAPORE MOGAS 92 UNLEAD	874	425	105.6%	100	774.0%
JET AV FUEL (P) CAR FM ICE GA	81	59	37.3%	85	-4.7%
NY JET FUEL (PLATTS) HEAT OIL	0	70	-100.0%	0	-
PROPANE NON-LDH MB (OPIS) B	368	139	164.7%	2,100	-82.5%
PROPANE NON-LDH MT. BEL (OF	31,653	24,910	27.1%	27,435	15.4%
N ILLINOIS HUB DAILY	178	72	147.2%	218	-18.3%
CINERGY HUB PEAK MONTH	330	718	-54.0%	344	-4.1%
NO 2 UP-DOWN SPREAD CALEN	187	578	-67.6%	193	-3.1%
CIN HUB 5MW D AH O PK	247,784	311,864	-20.5%	260,456	-4.9%
NY 3.0% FUEL OIL (PLATTS	750	1,550	-51.6%	450	66.7%
ARGUS LLS VS. WTI (ARG) T	11,523	13,184	-12.6%	10,787	6.8%
TRANSCO ZONE 1 NG BASIS	0	0	-	0	-
SOUTH STAR TEX OKLHM KNS	464	2,680	-82.7%	698	-33.5%
NYISO ZONE A 5MW D AH PK	9,702	18,623	-47.9%	11,555	-16.0%
NEPOOL MAINE 5MW D AH PK	0	0	-	0	-
NEPOOL INTR HUB 5MW D AH	602,859	356,170	69.3%	612,840	-1.6%
PJM COMED 5MW D AH O PK	182,095	103,285	76.3%	205,135	-11.2%
NYISO ZONE A 5MW D AH O P	183,456	333,944	-45.1%	201,551	-9.0%
NEPOOL MAINE 5MW D AH O E	0	0	-	0	-
CHICAGO UNL GAS PL VS RBO	180	84	114.3%	333	-45.9%
PREMIUM UNLEAD 10PPM FOB	61	40	52.5%	5	1,120.0%

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Energy Futures					
GASOIL 10P CRG CIF NW VS	0	0	-	5	-100.0%
GASOIL 0.1 RDAM BRGS VS I	51	66	-22.7%	42	21.4%
PJM WESTHDA PEAK	52,153	70,809	-26.3%	57,192	-8.8%
PJM PEPCO DA PEAK	0	0	-	0	-
PJM DPL DA PEAK	0	0	-	0	-
PJM DAYTON DA PEAK	27,280	12,741	114.1%	27,910	-2.3%
PJM WESTH DA OFF-PEAK	926,969	1,311,776	-29.3%	1,027,444	-9.8%
PJM PPL DA OFF-PEAK	15,613	71,817	-78.3%	20,605	-24.2%
PJM AECO DA OFF-PEAK	28,152	86,024	-67.3%	31,608	-10.9%
ULSD 10PPM CIF MED BALMO	0	0	-	0	-
GASOIL 0.1CIF MED VS ICE	85	61	39.3%	95	-10.5%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-
GASOIL 0.1 ROTTERDAM BARG	30	0	-	25	20.0%
EUROPE NAPHTHA CALSWAP	1,966	1,109	77.3%	1,887	4.2%
HENRY HUB SWING FUTURE	0	0	-	0	-
FL GAS ZONE 3 NAT GAS IND	1,860	0	-	3,660	-49.2%
GASOIL 0.1 CIF MED BALMO	0	0	-	0	-
BRENT BALMO SWAP	682	320	113.1%	200	241.0%
TENNESSEE 500 LEG NG INDE	0	0	-	0	-
CIG ROCKIES NG INDEX SWA	0	0	-	0	-
PJM PECO ZONE5MW PEAK CAL	0	128	-100.0%	0	-
MISO 5MW OFF PEAK	0	0	-	0	-
MISO 5MW PEAK	0	0	-	0	-
NY ULSD (ARGUS) VS HEATING	5,071	4,864	4.3%	5,183	-2.2%
NY JET FUEL (ARGUS) VS HEATI	0	0	-	0	-
N ROCKIES PIPE SWAP	668	820	-18.5%	668	0.0%
CARBON EUA EMISSIONS EURO	0	0	-	0	-
GASOIL MINI CALENDAR SWAP	602	1,370	-56.1%	642	-6.2%
BRENT OIL LAST DAY	123,994	166,768	-25.6%	136,258	-9.0%
SAN JUAN PIPE SWAP	0	0	-	0	-
EUROPEAN NAPHTHA BALMO	247	101	144.6%	253	-2.4%
EURO 3.5% FUEL OIL RDAM B	294	332	-11.4%	526	-44.1%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-
LA CARB DIESEL (OPIS) SWA	815	1,015	-19.7%	1,055	-22.7%
GASOLINE UP-DOWN (ARGUS)	0	0	-	0	-
GULF COAST ULSD CALENDAR	4,470	5,331	-16.2%	4,527	-1.3%
CENTERPOINT EAST INDEX	124	0	-	244	-49.2%
CENTERPOINT BASIS SWAP	22,073	15,308	44.2%	23,141	-4.6%
WTI-BRENT CALENDAR SWAP	51,413	111,983	-54.1%	57,218	-10.1%
EURO GASOIL 10PPM VS ICE	380	738	-48.5%	543	-30.0%
BRENT CALENDAR SWAP	14,953	21,888	-31.7%	15,356	-2.6%
MINY HTG OIL	0	1	-100.0%	0	-
FUELOIL SWAP:CARGOES VS.B	943	1,578	-40.2%	1,030	-8.4%
MICHIGAN HUB PEAK MONTH S	0	0	-	0	-
TD3 MEG TO JAPAN 250K MT	0	0	-	0	-
DOMINION TRAN INC - APP I	5,534	2,160	156.2%	5,234	5.7%
TENNESSEE ZONE 0 BASIS SW	2,240	604	270.9%	2,364	-5.2%
PJM OFF-PEAK LMP SWAP FUT	1,760	5,202	-66.2%	2,072	-15.1%
AEP-DAYTON HUB OFF-PEAK M	801	2,394	-66.5%	868	-7.7%
AEP-DAYTON HUB DAILY	272	242	12.4%	392	-30.6%
EASTERN RAIL DELIVERY CSX	2,755	3,113	-11.5%	2,558	7.7%

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Energy Futures					
HTG OIL	2,004	222	802.7%	2,598	-22.9%
EUROPE 3.5% FUEL OIL MED	751	364	106.3%	914	-17.8%
WAHA INDEX SWAP FUTURE	1,764	0	-	2,424	-27.2%
EL PASO PERMIAN INDEX SWA	0	0	-	0	-
HEATING OIL PHY	402,501	362,869	10.9%	388,041	3.7%
PJM MONTHLY	5,702	11,267	-49.4%	7,118	-19.9%
NY HARBOR HEAT OIL SWP	11,706	18,987	-38.3%	13,312	-12.1%
TCO BASIS SWAP	30,776	52,951	-41.9%	32,675	-5.8%
DOMINION TRANSMISSION INC	61,219	30,496	100.7%	58,036	5.5%
NYISO A	1,260	6,482	-80.6%	1,680	-25.0%
MINY NATURAL GAS	2,794	2,755	1.4%	2,038	37.1%
TRANSCO ZONE 6 BASIS SWAP	6,254	4,776	30.9%	5,635	11.0%
NYH NO 2 CRACK SPREAD CAL	13,621	16,409	-17.0%	12,886	5.7%
JAPAN C&F NAPHTHA CRACK S	1,042	401	159.9%	1,493	-30.2%
PERMIAN BASIS SWAP	22,720	9,035	151.5%	21,653	4.9%
NY HARBOR RESIDUAL FUEL 1	7,158	6,058	18.2%	6,620	8.1%
GULF COAST NO.6 FUEL OIL	61,453	72,359	-15.1%	64,459	-4.7%
NGPL MID-CONTINENT	35,207	39,845	-11.6%	36,679	-4.0%
NYISO J	2,600	6,253	-58.4%	2,936	-11.4%
NYISO G	126	1,551	-91.9%	168	-25.0%
ARGUS PROPAN(SAUDI ARAMC	799	724	10.4%	881	-9.3%
JAPAN NAPHTHA BALMO SWAP	5	44	-88.6%	0	-
EUROPE JET KERO NWE CALSW	9	24	-62.5%	12	-25.0%
JET CIF NWE VS ICE	461	371	24.3%	479	-3.8%
RBOB PHY	395,571	328,563	20.4%	374,459	5.6%
RBOB GAS	2,749	640	329.5%	2,680	2.6%
GASOIL 0.1 CIF NWE VS ISE	35	0	-	10	250.0%
NY1% VS GC SPREAD SWAP	4,926	6,963	-29.3%	5,238	-6.0%
GULF COAST 3% FUEL OIL BA	593	1,120	-47.1%	600	-1.2%
EUROPE 3.5% FUEL OIL RDAM	10,600	10,094	5.0%	9,143	15.9%
FUEL OIL NWE CRACK VS ICE	57	273	-79.1%	76	-25.0%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-
TRANSCO ZONE 6 INDEX	2,558	0	-	2,858	-10.5%
SONAT BASIS SWAP FUTURE	852	8,076	-89.5%	1,441	-40.9%
PANHANDLE BASIS SWAP FUTU	46,129	52,794	-12.6%	48,002	-3.9%
NGPL MIDCONTINENT INDEX	1,048	0	-	1,468	-28.6%
DUBAI CRUDE OIL CALENDAR	2,989	9,211	-67.5%	1,937	54.3%
CRUDE OIL PHY	1,880,253	1,685,157	11.6%	1,897,068	-0.9%
CINERGY HUB OFF-PEAK MONT	312	890	-64.9%	376	-17.0%
ANR LOUISIANA BASIS SWAP	0	856	-100.0%	124	-100.0%
TRANSCO ZONE4 BASIS SWAP	22,651	42,705	-47.0%	25,080	-9.7%
FLORIDA GAS ZONE3 BASIS S	4,286	4,654	-7.9%	4,534	-5.5%
SINGAPORE NAPHTHA SWAP	0	50	-100.0%	0	-
SINGAPORE JET KEROSENE SW	2,135	3,420	-37.6%	2,046	4.3%
SINGAPORE 380CST FUEL OIL	11,679	6,760	72.8%	12,058	-3.1%
AEP-DAYTON HUB MTHLY	1,051	2,214	-52.5%	1,148	-8.4%
N ILLINOIS HUB MTHLY	300	828	-63.8%	320	-6.3%
ISO NEW ENGLAND OFF-PEAK	282	804	-64.9%	320	-11.9%
NYISO G OFF-PEAK	60	558	-89.2%	90	-33.3%
NYISO A OFF-PEAK	400	2,098	-80.9%	530	-24.5%
TC2 ROTTERDAM TO USAC 37K	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2016	Open Interest OCT 2015	% CHG	Open Interest SEP 2016	% CHG
Energy Futures					
EUROPE DATED BRENT SWAP	1,150	10,559	-89.1%	1,195	-3.8%
WESTERN RAIL DELIVERY PRB	1,865	3,580	-47.9%	1,990	-6.3%
NATURAL GAS PEN SWP	282,753	385,163	-26.6%	285,035	-0.8%
SINGAPORE GASOIL VS ICE	11,201	4,320	159.3%	9,956	12.5%
JET BARGES VS ICE GASOIL	0	15	-100.0%	0	-
SOCAL PIPE SWAP	3,624	244	1,385.2%	3,624	0.0%
SINGAPORE 180CST BALMO	42	22	90.9%	52	-19.2%
MONT BELVIEU LDH PROPANE 5	140,296	93,499	50.1%	143,035	-1.9%
MONT BELVIEU ETHANE 5 DECI	100,182	23,853	320.0%	101,783	-1.6%
MONT BELVIEU NORMAL BUTAN	37,334	36,862	1.3%	36,515	2.2%
WAHA BASIS	13,684	17,251	-20.7%	14,111	-3.0%
PREM UNL GAS 10PPM RDAM F	16	0	-	40	-60.0%
PREM UNL GAS 10PPM RDAM F	0	0	-	5	-100.0%
HENRY HUB SWAP	1,355,050	1,543,177	-12.2%	1,312,821	3.2%
HENRY HUB BASIS SWAP	53,075	61,702	-14.0%	54,464	-2.6%
CHICAGO ETHANOL SWAP	57,853	43,745	32.3%	54,521	6.1%
PJM WESTH RT OFF-PEAK	2,755,586	3,150,787	-12.5%	2,965,242	-7.1%
PJM JCPL DA OFF-PEAK	31,280	78,160	-60.0%	35,120	-10.9%
PJM DAYTON DA OFF-PEAK	99,510	138,648	-28.2%	113,100	-12.0%
PJM AD HUB 5MW REAL TIME	972,677	1,743,738	-44.2%	990,619	-1.8%
NEPOOL SE MASS 5MW D AH P	0	64	-100.0%	0	-
ISO NEW ENGLAND PK LMP	329	963	-65.8%	364	-9.6%
CRUDE OIL	25,835	19,906	29.8%	25,587	1.0%
EUROPEAN NAPHTHA CRACK SP	10,169	12,803	-20.6%	8,437	20.5%
GASOIL CRACK SPREAD CALEN	12,595	10,751	17.2%	14,822	-15.0%
ICE BRENT DUBAI SWAP	15,923	1,155	1,278.6%	8,858	79.8%
BRENT FINANCIAL FUTURES	7,254	8,540	-15.1%	7,789	-6.9%
DEMARCO SWING SWAP	8	0	-	62	-87.1%
NGPL TEXOK SWING SWAP	0	0	-	0	-
NGPL MIDCONTINENT SWING S	0	0	-	0	-
GASOIL CALENDAR SWAP	115	34	238.2%	147	-21.8%
EURO 3.5% FUEL OIL SPREAD	832	1,308	-36.4%	823	1.1%
MICHIGAN HUB OFF-PEAK MON	0	0	-	0	-
NYMEX ALUMINUM FUTURES	1,531	2,373	-35.5%	1,216	25.9%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-
GULF COAST JET VS NYM 2 H	38,907	38,977	-0.2%	40,306	-3.5%
SOCAL BASIS SWAP	0	48	-100.0%	0	-
SAN JUAN BASIS SWAP	43,007	11,214	283.5%	41,630	3.3%
EUROPE 1% FUEL OIL RDAM C	51	80	-36.3%	56	-8.9%
GULF COAST GASOLINE CLNDR	0	1,303	-100.0%	0	-
Transco Zone 3 Basis	7,540	11,406	-33.9%	7,517	0.3%
Tetco STX Basis	2,098	3,050	-31.2%	2,408	-12.9%
COLUMBIA GULF ONSHORE	18,253	29,539	-38.2%	18,749	-2.6%
PJM DAILY	704	420	67.6%	1,088	-35.3%
CIG BASIS	52,641	15,020	250.5%	54,374	-3.2%
NORTHERN NATURAL GAS VENTL	6,320	3,538	78.6%	5,387	17.3%
PGE&E CITYGATE	0	0	-	0	-
TEXAS EASTERN ZONE M-3 BA	22,615	14,173	59.6%	23,109	-2.1%
MICHIGAN BASIS	15,761	6,267	151.5%	14,748	6.9%
ANR OKLAHOMA	3,931	5,263	-25.3%	4,304	-8.7%
LA JET FUEL VS NYM NO 2 H	300	320	-6.3%	335	-10.4%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
RBOB UP-DOWN CALENDAR SW	0	18,235	-100.0%	0	-
RBOB CALENDAR SWAP	15,773	13,800	14.3%	15,691	0.5%
MINY RBOB GAS	0	0	-	0	0.0%
GAS EURO-BOB OXY NWE BARG	5,081	4,970	2.2%	6,068	-16.3%
GAS EURO-BOB OXY NWE BARG	22,141	33,724	-34.3%	24,080	-8.1%
PETRO OUTRIGHT EURO	18,144	16,511	9.9%	16,866	7.6%
DATED BRENT (PLATTS) DAILY S	0	0	-	80	-100.0%
LA CARBOB GASOLINE(OPIS)S	50	425	-88.2%	150	-66.7%
EURO PROPANE CIF ARA SWA	1,776	927	91.6%	1,714	3.6%
GASOIL BULLET SWAP	0	0	-	0	-
NEW YORK ETHANOL SWAP	2,430	2,105	15.4%	2,180	11.5%
LA CARB DIESEL (OPIS)	117	221	-47.1%	78	50.0%
DEMARX INDEX FUTURE	0	0	-	0	-
WTI CALENDAR	119,023	137,160	-13.2%	119,672	-0.5%
APPALACHIAN COAL (PHY)	5	185	-97.3%	10	-50.0%
ROCKIES KERN OPAL - NW IN	0	1,880	-100.0%	240	-100.0%
NEW ENGLAND HUB PEAK DAIL	1,550	3,099	-50.0%	1,947	-20.4%
HOUSTON SHIP CHANNEL INDE	0	0	-	0	-
NORTHERN NATURAL GAS DEMA	3,613	3,006	20.2%	1,979	82.6%
TENNESSEE 500 LEG BASIS S	1,599	2,438	-34.4%	1,847	-13.4%
EAST/WEST FUEL OIL SPREAD	170	1,085	-84.3%	200	-15.0%
NYISO J OFF-PEAK	496	1,074	-53.8%	538	-7.8%
TC5 RAS TANURA TO YOKOHAM	0	0	-	0	-
WTI-BRENT BULLET SWAP	0	5	-100.0%	0	-
EURO GASOIL 10 CAL SWAP	0	0	-	0	-
HENRY HUB INDEX SWAP FUTU	27,380	34,126	-19.8%	27,620	-0.9%
Sumas Basis Swap	9,757	11,805	-17.3%	9,668	0.9%
RBOB CRACK SPREAD	3,016	3,037	-0.7%	2,821	6.9%
CIN HUB 5MW D AH PK	18,130	18,502	-2.0%	18,775	-3.4%
TEXAS GAS ZONE1 NG BASIS	14,253	16,388	-13.0%	14,656	-2.7%
SINGAPORE GASOIL SWAP	18,759	4,675	301.3%	13,004	44.3%
GULF COAST JET FUEL CLNDR	1,260	1,542	-18.3%	1,061	18.8%
ULSD 10PPM CIF MED VS ICE	46	115	-60.0%	73	-37.0%
PJM BGE DA OFF-PEAK	35,888	17,176	108.9%	36,272	-1.1%
SINGAPORE 380CST BALMO	25	22	13.6%	203	-87.7%
LTD NAT GAS	281,617	343,552	-18.0%	281,818	-0.1%
NORTHWEST ROCKIES BASIS S	78,142	47,298	65.2%	82,995	-5.8%
SING FUEL	0	0	-	15	-100.0%
CIN HUB 5MW REAL TIME O P	575,248	755,368	-23.8%	600,992	-4.3%
NYISO ZONE C 5MW D AH PK	1,449	1,403	3.3%	1,932	-25.0%
NEPOOL NE MASS 5MW D AH O	0	4,740	-100.0%	0	-
NEPOOL NE MASS 5MW D AH P	105	256	-59.0%	210	-50.0%
NEPOOL SE MASS 5MW D AH O	0	1,185	-100.0%	0	-
NEPOOL CNCTCT 5MW D AH O	10,701	7,066	51.4%	12,621	-15.2%
NEPOOL CONECTIC 5MW D AH	569	382	49.0%	674	-15.6%
NEPOOL W CNT MASS 5MW D A	14,196	28,208	-49.7%	19,572	-27.5%
PJM COMED 5MW D AH PK	9,830	8,174	20.3%	11,510	-14.6%
NYISO ZONE J 5MW D AH O P	156,536	67,618	131.5%	139,741	12.0%
NYISO ZONE J 5MW D AH PK	12,778	9,935	28.6%	11,029	15.9%
PJM NI HUB 5MW REAL TIME	932,242	1,408,989	-33.8%	952,740	-2.2%
NYISO ZONE C 5MW D AH O P	27,623	25,890	6.7%	36,455	-24.2%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
ONEOK OKLAHOMA NG BASIS	2,361	3,006	-21.5%	2,470	-4.4%
COLUMB GULF MAINLINE NG B	23,192	39,050	-40.6%	26,321	-11.9%
PANHANDLE PIPE SWAP	0	0	-	0	-
TRANSCO ZONE 4 NAT GAS IN	0	62	-100.0%	0	-
ELEC MISO PEAK	1,583	4,777	-66.9%	1,772	-10.7%
ELEC NYISO OFF-PEAK	29,593	65,756	-55.0%	33,049	-10.5%
WTS (ARGUS) VS WTI SWAP	42,210	40,528	4.2%	31,026	36.0%
RBOB CRACK SPREAD BALMO S	0	30	-100.0%	300	-100.0%
BRENT CFD(PLATTS) VS FRNT	0	0	-	0	-
CAISO SP15 EZGNHUB5 MW P	17,930	0	-	0	-
NY 2.2% FUEL OIL (PLATTS	300	640	-53.1%	300	0.0%
EIA FLAT TAX ONHWAY DIESE	4,875	5,043	-3.3%	5,133	-5.0%
JET FUEL UP-DOWN BALMO CL	6,880	4,275	60.9%	4,327	59.0%
ULSD UP-DOWN BALMO SWP	4,645	3,625	28.1%	7,845	-40.8%
EUROPEAN GASOIL (ICE)	3,289	3,370	-2.4%	3,517	-6.5%
CRUDE OIL LAST DAY	0	0	-	0	-
NYISO ZONE G 5MW D AH O P	303,200	239,566	26.6%	366,004	-17.2%
PJM PEPSCO DA OFF-PEAK	0	0	-	0	-
NY H OIL PLATTS VS NYMEX	0	41	-100.0%	0	-
GASOIL 10PPM VS ICE SWAP	652	208	213.5%	728	-10.4%
NY HARBOR 1% FUEL OIL BAL	0	175	-100.0%	0	-
LA JET (OPIS) SWAP	2,060	1,215	69.5%	2,120	-2.8%
PJM AECO DA PEAK	1,521	4,675	-67.5%	1,710	-11.1%
PREMIUM UNLD 10PPM CARGOE	0	0	-	0	-
GASOIL 10PPM CARGOES CIF	0	30	-100.0%	0	-
TETCO M-3 INDEX	7,596	6,784	12.0%	8,418	-9.8%
SINGAPORE JET KERO GASOIL	3,690	1,345	174.3%	3,620	1.9%
SINGAPORE FUEL OIL SPREAD	1,468	1,085	35.3%	1,329	10.5%
NORTHERN ILLINOIS OFF-PEA	240	1,352	-82.2%	320	-25.0%
NEW YORK HUB ZONE G PEAK	2,386	2,719	-12.2%	2,176	9.7%
SINGAPORE FUEL 180CST CAL	1,547	1,995	-22.5%	1,411	9.6%
EUROPE 1% FUEL OIL NWE CA	549	305	80.0%	584	-6.0%
Tetco ELA Basis	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	0	-	0	-
ULSD 10PPM CIF MED SWAP	0	0	-	0	-
GASOIL 0.1 CIF MED SWAP	0	20	-100.0%	15	-100.0%
TENNESSEE 500 LEG NG SWIN	0	0	-	0	-
MICHCON NG INDEX SWAP	980	0	-	1,220	-19.7%
TCO NG INDEX SWAP	976	3,664	-73.4%	976	0.0%
ALGONQUIN CITYGATES BASIS	3,823	620	516.6%	3,916	-2.4%
PJM WESTH RT PEAK	177,911	158,986	11.9%	179,534	-0.9%
PJM PSEG DA OFF-PEAK	132,640	1,960	6,667.3%	134,560	-1.4%
PJM PSEG DA PEAK	5,100	110	4,536.4%	5,100	0.0%
PJM PPL DA PEAK	819	4,147	-80.3%	1,092	-25.0%
PJM JCPL DA PEAK	1,690	4,250	-60.2%	1,900	-11.1%
PJM EASTERNH DA PEAK	0	0	-	0	-
PJM DPL DA OFF-PEAK	0	0	-	0	-
PJM BGE DA PEAK	1,954	999	95.6%	1,975	-1.1%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
DATED TO FRONTLINE BRENT	11,900	13,967	-14.8%	10,695	11.3%
NEPOOL W CNTR M 5MW D AH	1,558	1,783	-12.6%	1,978	-21.2%
TENNESSEE 800 LEG NG BASI	852	2,196	-61.2%	1,038	-17.9%
UP DOWN GC ULSD VS NMX HO	55,322	55,614	-0.5%	50,266	10.1%
USGC UNL 87 CRACK SPREAD	0	650	-100.0%	0	-
GULF COAST ULSD CRACK SPR	4,299	9,674	-55.6%	4,371	-1.6%
NYMEX ULSD VS NYMEX HO	90	1,089	-91.7%	155	-41.9%
RBOB VS HEATING OIL SWAP	3,100	2,325	33.3%	3,605	-14.0%
NYISO ZONE G 5MW D AH PK	20,219	21,500	-6.0%	21,904	-7.7%
GASOIL 0.1 BRGS FOB VS IC	0	0	-	0	-
ULSD 10PPM CIF VS ICE GAS	0	0	-	0	-
SINGAPORE NAPHTHA BALMO	0	0	-	0	-
ARGUS PROPAN FAR EST INDE	2,178	998	118.2%	1,949	11.7%
3.5% FUEL OIL CID MED SWA	705	237	197.5%	821	-14.1%
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	180	365	-50.7%	257	-30.0%
EURO 1% FUEL OIL NEW BALM	5	70	-92.9%	10	-50.0%
DUBAI CRUDE OIL BALMO	0	0	-	0	-
SINGAPORE JET KERO BALMO	0	225	-100.0%	100	-100.0%
WTS (ARGUS) VS WTI TRD MT	3,242	5,522	-41.3%	3,445	-5.9%
MARS (ARGUS) VS WTI TRD M	17,929	1,705	951.6%	15,468	15.9%
MARS (ARGUS) VS WTI SWAP	11,314	21,022	-46.2%	10,820	4.6%
GASOIL 0.1 CARGOES CIF NE	0	0	-	0	-
NATURAL GAS	108,477	90,424	20.0%	103,634	4.7%
NGPL TEXOK INDEX	0	480	-100.0%	300	-100.0%
FUEL OIL CRACK VS ICE	20,183	16,232	24.3%	20,172	0.1%
HEATING OIL VS ICE GASOIL	0	0	-	0	-
HOUSTON SHIP CHANNEL BASI	26,666	22,601	18.0%	27,590	-3.3%
LLS (ARGUS) VS WTI SWAP	32,071	56,477	-43.2%	36,057	-11.1%
JAPAN C&F NAPHTHA SWAP	1,487	1,480	0.5%	1,778	-16.4%
MINY WTI CRUDE OIL	5,697	4,091	39.3%	5,358	6.3%
CIN HUB 5MW REAL TIME PK	45,605	25,610	78.1%	46,805	-2.6%
PJM NILL DA PEAK	44,504	19,600	127.1%	46,203	-3.7%
PANHANDLE INDEX SWAP FUTU	992	248	300.0%	992	0.0%
PJM NILL DA OFF-PEAK	853,688	399,141	113.9%	875,119	-2.4%
PETROCHEMICALS	9,858	8,339	18.2%	9,341	5.5%
IN DELIVERY MONTH EUA	48,650	84,537	-42.5%	48,850	-0.4%
MONT BELVIEU NORMAL BUTAN	268	550	-51.3%	228	17.5%
MONT BELVIEU NATURAL GASO	25	127	-80.3%	75	-66.7%
CONWAY NORMAL BUTANE (OPI	1,430	840	70.2%	1,585	-9.8%
CONWAY PROPANE 5 DECIMALS	16,855	13,470	25.1%	16,768	0.5%
MONT BELVIEU NATURAL GASO	17,125	9,014	90.0%	18,756	-8.7%
CONWAY NATURAL GASOLINE (740	247	199.6%	800	-7.5%
MONT BELVIEU LDH PROPANE C	1,489	480	210.2%	831	79.2%
MONT BELVIEU ETHANE OPIS B	420	250	68.0%	230	82.6%
SINGAPORE JET KERO VS. GAS	50	0	-	0	-
ERCOT NORTH ZMCPE 5MW PE	294	3,087	-90.5%	441	-33.3%
ERCOT NORTH ZMCPE 5MW OF	3,965	35,415	-88.8%	6,005	-34.0%
ERCOT NORTH ZMCPE 5MW OF	480	1,800	-73.3%	480	0.0%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
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	0	-	0	-
PJM DUQUS 5MW D AH O PK	0	0	-	0	-
GRP THREE ULSD(PLT)VS HEA	7,067	8,489	-16.8%	6,304	12.1%
GRP THREE UNL GS (PLT) VS	5,009	4,569	9.6%	2,334	114.6%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-
CHICAGO ULSD PL VS HO SPR	1,455	2,368	-38.6%	1,545	-5.8%
PETRO CRK&SPRD EURO	18,275	13,830	32.1%	16,729	9.2%
CRUDE OIL OUTRIGHTS	23,385	21,896	6.8%	23,503	-0.5%
PJM WES HUB PEAK LMP 50 M	0	64	-100.0%	0	-
FREIGHT MARKETS	1,167	360	224.2%	1,151	1.4%
MCCLOSKEY ARA ARGS COAL	87,715	152,198	-42.4%	96,311	-8.9%
MNC FUT	3,246	5,796	-44.0%	3,864	-16.0%
MCCLOSKEY RCH BAY COAL	20,122	41,839	-51.9%	21,262	-5.4%
CRUDE OIL SPRDS	21,405	4,342	393.0%	10,975	95.0%
ELEC FINSETTLED	3,119	1,339	132.9%	3,224	-3.3%
ELECTRICITY OFF PEAK	57,549	27,075	112.6%	59,469	-3.2%
PETRO OUTRIGHT NA	23,010	11,587	98.6%	19,939	15.4%
TRANSCO ZONE 6 PIPE SWAP	0	0	-	0	-
ALGON CITY GATES NAT GAS	3,164	0	-	3,284	-3.7%
NEPOOL NEW HAMP 5MW D AH	0	2,498	-100.0%	0	-
PJM APS ZONE DA OFF-PEAK	3,603	17,667	-79.6%	4,755	-24.2%
NAT GAS BASIS SWAP	13,204	4,078	223.8%	14,013	-5.8%
RBOB SPREAD (PLATTS) SWAP	50	109	-54.1%	55	-9.1%
NGPL TEX/OK	43,087	69,983	-38.4%	44,396	-2.9%
NEPOOL RHD ISLD 5MW D AH	3,545	13,625	-74.0%	4,364	-18.8%
HEATING OIL BALMO CLNDR S	125	811	-84.6%	0	-
PJM APS ZONE DA PEAK	189	957	-80.3%	252	-25.0%
SINGAPORE GASOIL CALENDAR	36	440	-91.8%	175	-79.4%
GC ULSD VS GC JET SPREAD	0	0	-	0	-
ELEC ERCOT OFF PEAK	0	17,446	-100.0%	0	-
ELEC ERCOT DLY PEAK	42	1,242	-96.6%	42	0.0%
PETROLEUM PRODUCTS ASIA	1,620	1,844	-12.1%	1,206	34.3%
PETRO CRCKS & SPRDS NA	88,070	73,856	19.2%	91,295	-3.5%
SINGAPORE GASOIL	6,867	4,461	53.9%	8,630	-20.4%
ONTARIO POWER SWAPS	69,672	182,147	-61.7%	79,451	-12.3%
PLASTICS	1,079	2,643	-59.2%	1,153	-6.4%
MJC FUT	428	220	94.5%	493	-13.2%
TENN 800 LEG NAT GAS INDE	0	2,094	-100.0%	0	-
NEPOOL RHODE IL 5MW D AH	57,847	180,283	-67.9%	70,135	-17.5%
PETROLEUM PRODUCTS	7,347	270	2,621.1%	3,510	109.3%
PJM ATSI ELEC	16,485	24,675	-33.2%	18,510	-10.9%
COAL SWAP	428	1,036	-58.7%	438	-2.3%
MGN1 SWAP FUT	581	508	14.4%	665	-12.6%
PETRO CRCKS & SPRDS ASIA	60	865	-93.1%	80	-25.0%
INDIANA MISO	35,758	90,761	-60.6%	38,974	-8.3%
MICHIGAN MISO	188,696	164,417	14.8%	197,606	-4.5%
NYISO CAPACITY	4,070	4,711	-13.6%	4,395	-7.4%
GROUP THREE ULSD (PLATTS)	300	0	-	300	0.0%
EURO-DENOMINATED PETRO P	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
AUSTRIALIAN COKE COAL	912	654	39.4%	888	2.7%
DAILY PJM	283,959	236,715	20.0%	244,467	16.2%
EMMISSIONS	0	250	-100.0%	0	-
UCM FUT	87	270	-67.8%	100	-13.0%
INDONESIAN COAL	15	330	-95.5%	25	-40.0%
NEW YORK HUB ZONE J PEAK	1,312	558	135.1%	1,312	0.0%
DLY GAS EURO-BOB OXY	0	0	-	0	-
NATURAL GAS INDEX	2,668	0	-	2,818	-5.3%
MGF FUT	0	70	-100.0%	10	-100.0%
CHICAGO ULSD (PLATTS) SWA	9	54	-83.3%	12	-25.0%
NATURAL GAS FIXED PRICE SW	2,819	10,867	-74.1%	3,425	-17.7%
3.5% FUEL OIL CIF BALMO S	67	0	-	0	-
MINI RBOB V. EBOB(ARGUS) NW	3,230	770	319.5%	2,617	23.4%
SUMAS NAT GAS PLATTS FIXED	913	1,980	-53.9%	1,068	-14.5%
NY HARBOR LOW SULPUR GAS	2,206	1,350	63.4%	2,456	-10.2%
DY EURO 3.5% FUEL OI RDA	0	0	-	0	-
DIESEL10PPM BARG VS ICE LS	0	0	-	0	-
VENTURA NAT GAS PLATTS FIX	0	22	-100.0%	0	-
COLUMBIA GULF NAT GAS FIXE	0	0	-	0	-
MJB FUT	0	0	-	0	-
CENTER POINT NAT GAS FIXED	0	16	-100.0%	0	-
MINI RBOB V. EBOBARG NWE BF	220	350	-37.1%	1,220	-82.0%
ELEC ERCOT DLY OFF PK	0	2,640	-100.0%	0	-
EU LOW SULPHUR GASOIL CRA	0	0	-	0	-
CANADIAN LIGHT SWEET OIL	10,456	6,114	71.0%	11,534	-9.3%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
MINI GAS EUROBOB OXY NWE A	387	20	1,835.0%	410	-5.6%
ELECTRICITY ERCOT PEAK	0	0	-	0	-
NY HARBOR LOW SULPUR GAS	0	0	-	0	-
ELEC WEST POWER PEAK	5,390	0	-	0	-
ELEC WEST POWER OFF-PEAK	400	0	-	0	-

Energy Options

ETHANOL	0	0	-	0	-
EUROPEAN JET KEROSENE NW	30	0	-	40	-25.0%
HUSTN SHIP CHNL PIPE SWP	0	1,080	-100.0%	0	-
NATURAL GAS PHY	2,518,517	3,071,972	-18.0%	2,529,353	-0.4%
NATURAL GAS 3 M CSO FIN	350	2,500	-86.0%	250	40.0%
NATURAL GAS 1 M CSO FIN	27,750	15,275	81.7%	8,050	244.7%
WTI CRUDE OIL 1 M CSO FI	335,125	401,927	-16.6%	356,870	-6.1%
SINGAPORE JET FUEL CALEND	840	1,500	-44.0%	700	20.0%
ROTTERDAM 3.5%FUEL OIL CL	510	690	-26.1%	510	0.0%
NYMEX EUROPEAN GASOIL APO	30	1,354	-97.8%	0	-
N ROCKIES PIPE SWAP	9,780	9,337	4.7%	9,150	6.9%
BRENT OIL LAST DAY	85,669	60,553	41.5%	107,917	-20.6%
SAN JUAN PIPE SWAP	8,736	4,732	84.6%	8,316	5.1%
BRENT CALENDAR SWAP	27,305	150,820	-81.9%	28,714	-4.9%
HEATING OIL PHY	77,733	72,445	7.3%	68,103	14.1%
PJM MONTHLY	0	22	-100.0%	0	-

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CME Group Exchange Open Interest Report - Monthly

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Energy Options					
NY HARBOR HEAT OIL SWP	39,776	80,159	-50.4%	40,309	-1.3%
NG HH 3 MONTH CAL	0	0	-	0	-
RBOB PHY	21,088	23,820	-11.5%	25,748	-18.1%
RBOB 1MO CAL SPD OPTIONS	50	0	-	0	-
NYMEX EUROPEAN GASOIL OPT	0	120	-100.0%	0	-
PGE CITYGATE PIPE SWAP	0	1,200	-100.0%	0	-
CRUDE OIL PHY	3,151,963	3,491,796	-9.7%	3,110,405	1.3%
WTI 12 MONTH CALENDAR OPT	0	2,000	-100.0%	0	-
WTI 6 MONTH CALENDAR OPTI	0	0	-	0	-
CRUDE OIL 1MO	640,901	270,414	137.0%	703,290	-8.9%
SOCAL PIPE SWAP	7,200	1,840	291.3%	7,200	0.0%
HENRY HUB FINANCIAL LAST	11,104	7,594	46.2%	11,087	0.2%
ISO NEW ENGLAND PK LMP	0	0	-	0	-
HO 1 MONTH CLNDR OPTIONS	200	600	-66.7%	400	-50.0%
CRUDE OIL APO	281,296	432,115	-34.9%	269,790	4.3%
RBOB CALENDAR SWAP	2,453	8,469	-71.0%	3,395	-27.7%
PETRO OUTRIGHT EURO	0	165	-100.0%	0	-
WTI-BRENT BULLET SWAP	21,060	32,145	-34.5%	23,480	-10.3%
NATURAL GAS OPTION ON CALE	18,686	13,487	38.5%	17,826	4.8%
ELEC MISO PEAK	420	0	-	420	0.0%
NATURAL GAS SUMMER STRIP	0	0	-	0	-
SINGAPORE FUEL OIL 180 CS	0	0	-	0	-
NATURAL GAS	0	0	-	0	-
NYISO ZONE G 5MW PEAK OPTI	420	440	-4.5%	420	0.0%
PETROCHEMICALS	10,551	9,707	8.7%	11,882	-11.2%
PJM CALENDAR STRIP	0	1,400	-100.0%	0	-
APPALACHIAN COAL	0	0	-	0	-
CRUDE OIL OUTRIGHTS	1,380	5,505	-74.9%	2,130	-35.2%
MCCLOSKEY ARA ARGS COAL	1,125	3,600	-68.8%	1,130	-0.4%
MCCLOSKEY RCH BAY COAL	325	1,590	-79.6%	420	-22.6%
ELEC FINSETTLED	44	90	-51.1%	38	15.8%
ELECTRICITY OFF PEAK	0	0	-	0	-
NATURAL GAS 5 M CSO FIN	0	0	-	0	-
HEATING OIL CRK SPD AVG PRI	200	0	-	300	-33.3%
NATURAL GAS 2 M CSO FIN	1,000	2,000	-50.0%	200	400.0%
BRENT 1 MONTH CAL	0	0	-	0	-
CRUDE OIL CALNDR STRIP	0	110	-100.0%	0	-
SINGAPORE GASOIL CALENDAR	300	300	0.0%	300	0.0%
ETHANOL SWAP	19,372	22,705	-14.7%	17,421	11.2%
NATURAL GAS 6 M CSO FIN	1,500	2,000	-25.0%	0	-
GASOIL CRACK SPREAD AVG PF	0	0	-	0	-
SHORT TERM NATURAL GAS	1,000	2,225	-55.1%	675	48.1%
SHORT TERM	0	0	-	0	-
COAL SWAP	1,200	2,615	-54.1%	1,200	0.0%
COAL API2 INDEX	29,479	67,238	-56.2%	28,234	4.4%
EURO-DENOMINATED PETRO P	0	15	-100.0%	0	-
COAL API4 INDEX	420	1,990	-78.9%	270	55.6%
SHORT TERM CRUDE OIL	0	0	-	0	-
NATURAL GAS 12 M CSO FIN	0	1,200	-100.0%	0	-
DAILY CRUDE OIL	0	0	-	0	-
PJM WES HUB PEAK LMP 50MW	8,963	0	-	8,883	0.9%

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CME Group Exchange Open Interest Report - Monthly

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Energy Options					
LLS CRUDE OIL	9,880	0	-	10,470	-5.6%
PJM WES HUB PEAK CAL MTH	10,550	200	5,175.0%	10,390	1.5%
PJM ELECTRIC	0	6	-100.0%	0	-
1 MO GASOIL CAL SWAP SPR	100	100	0.0%	100	0.0%
GASOLINE	456	125	264.8%	456	0.0%
WTI CRUDE OIL 12 M CSO F	0	0	-	0	-
FX Futures					
AUSTRALIAN DOLLAR	120,372	147,784	-18.5%	110,537	8.9%
BRITISH POUND	271,145	154,754	75.2%	245,637	10.4%
BRAZIL REAL	38,858	28,190	37.8%	32,993	17.8%
CANADIAN DOLLAR	120,200	121,532	-1.1%	103,828	15.8%
E-MINI EURO FX	5,465	6,846	-20.2%	4,622	18.2%
EURO FX	456,099	396,168	15.1%	339,222	34.5%
E-MINI JAPANESE YEN	1,477	2,103	-29.8%	848	74.2%
JAPANESE YEN	168,980	195,379	-13.5%	155,684	8.5%
MEXICAN PESO	149,740	141,571	5.8%	157,204	-4.7%
NEW ZEALND DOLLAR	47,147	32,213	46.4%	49,029	-3.8%
NKR/USD CROSS RATE	1,199	819	46.4%	1,181	1.5%
RUSSIAN RUBLE	44,583	33,653	32.5%	43,415	2.7%
S.AFRICAN RAND	4,079	7,282	-44.0%	4,021	1.4%
SWISS FRANC	63,683	48,483	31.4%	39,487	61.3%
AD/CD CROSS RATES	3	5	-40.0%	1	200.0%
AD/JY CROSS RATES	640	746	-14.2%	407	57.2%
AD/NE CROSS RATES	9	19	-52.6%	2	350.0%
BP/JY CROSS RATES	227	259	-12.4%	363	-37.5%
BP/SF CROSS RATES	10	16	-37.5%	27	-63.0%
CD/JY CROSS RATES	0	24	-100.0%	0	-
EC/AD CROSS RATES	873	1,283	-32.0%	947	-7.8%
EC/CD CROSS RATES	775	909	-14.7%	753	2.9%
EC/NOK CROSS RATES	1	8	-87.5%	1	0.0%
EC/SEK CROSS RATES	252	323	-22.0%	238	5.9%
EFX/BP CROSS RATES	31,260	21,376	46.2%	29,982	4.3%
EFX/JY CROSS RATES	10,595	15,110	-29.9%	10,145	4.4%
EFX/SF CROSS RATES	21,791	9,721	124.2%	15,192	43.4%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	1,875	750	150.0%	1,575	19.0%
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)	2,826	185	1,427.6%	1,706	65.7%
POLISH ZLOTY (EC)	3	0	0.0%	1	200.0%
SHEKEL	0	0	-	0	-
RMB USD	326	747	-56.4%	325	0.3%
KOREAN WON	22	157	-86.0%	22	0.0%
TURKISH LIRA	5	5	0.0%	0	-
TURKISH LIRA (EU)	0	0	-	0	-
E-MICRO EUR/USD	6,781	7,617	-11.0%	4,093	65.7%

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FX Futures					
E-MICRO GBP/USD	5,140	1,636	214.2%	4,126	24.6%
E-MICRO USD/CAD	0	0	-	0	-
E-MICRO USD/CHF	0	0	-	0	-
E-MICRO USD/JPY	0	10	-100.0%	0	-
E-MICRO AUD/USD	1,506	1,870	-19.5%	2,164	-30.4%
MICRO CHF/USD	296	325	-8.9%	148	100.0%
INDIAN RUPEE	422	349	20.9%	528	-20.1%
E-MICRO INR/USD	190	5	3,700.0%	115	65.2%
E-MICRO JPY/USD	1,822	957	90.4%	1,706	6.8%
CHINESE RENMINBI (CNH)	2,956	1,390	112.7%	2,290	29.1%
USDZAR	0	11	-100.0%	0	-
FCXRX	49	0	-	0	0.0%
E-MICRO USD/CNH	0	8	-100.0%	0	-
E-MICRO CAD/USD	1,286	907	41.8%	1,111	15.8%
EURO QUARTERLY VARIANCE F	0	0	-	0	-
FX Options					
AUSTRALIAN DOLLAR	77,962	90,953	-14.3%	81,331	-4.1%
BRITISH POUND	135,020	92,172	46.5%	104,386	29.3%
BRAZIL REAL	0	0	-	0	-
CANADIAN DOLLAR	53,186	54,066	-1.6%	61,542	-13.6%
EURO FX	222,814	341,526	-34.8%	218,507	2.0%
JAPANESE YEN	137,034	159,400	-14.0%	131,786	4.0%
MEXICAN PESO	9,598	1,777	440.1%	6,849	40.1%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	0	0	-	0	-
SWISS FRANC	5,937	12,268	-51.6%	5,781	2.7%
JAPANESE YEN (EU)	92	656	-86.0%	115	-20.0%
EURO FX (EU)	586	3,199	-81.7%	886	-33.9%
SWISS FRANC (EU)	0	0	-	0	-
CANADIAN DOLLAR (EU)	87	28	210.7%	91	-4.4%
BRITISH POUND (EU)	487	1,033	-52.9%	604	-19.4%
AUSTRALIAN DLR (EU)	22	147	-85.0%	22	0.0%
EUR/USD PQO 2pm Fix	28,625	0	-	11,665	145.4%
GBP/USD PQO 2pm Fix	16,432	0	-	5,705	188.0%
AUD/USD PQO 2pm Fix	8,629	0	-	3,689	133.9%
CAD/USD PQO 2pm Fix	12,101	0	-	5,443	122.3%
CHF/USD PQO 2pm Fix	1,013	0	-	640	58.3%
JPY/USD PQO 2pm Fix	11,776	0	-	6,721	75.2%

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CME Group Exchange Open Interest Report - Monthly

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Commodities and Alternative Investments					
Futures					
CORN	1,351,820	1,349,249	0.2%	1,325,077	2.0%
SOYBEAN	626,063	636,357	-1.6%	643,903	-2.8%
SOYBEAN MEAL	371,160	412,163	-9.9%	359,912	3.1%
SOYBEAN OIL	476,388	440,181	8.2%	412,228	15.6%
OATS	8,761	10,952	-20.0%	10,520	-16.7%
ROUGH RICE	10,452	12,287	-14.9%	11,271	-7.3%
MINI CORN	8,031	9,894	-18.8%	8,071	-0.5%
MINI SOYBEAN	12,542	6,295	99.2%	22,339	-43.9%
MINI WHEAT	1,889	1,559	21.2%	1,809	4.4%
LIVE CATTLE	272,819	260,035	4.9%	265,592	2.7%
FEEDER CATTLE	42,115	34,418	22.4%	43,530	-3.3%
LEAN HOGS	224,164	197,102	13.7%	223,840	0.1%
LUMBER	3,868	4,260	-9.2%	3,790	2.1%
MILK	33,382	27,684	20.6%	33,871	-1.4%
MLK MID	0	0	-	0	-
NFD MILK	6,238	6,440	-3.1%	5,430	14.9%
BUTTER CS	7,364	5,607	31.3%	7,199	2.3%
CLASS IV MILK	4,945	2,551	93.8%	4,326	14.3%
DRY WHEY	4,915	3,748	31.1%	4,706	4.4%
GSCI EXCESS RETURN FUT	42,238	29,901	41.3%	40,522	4.2%
GOLDMAN SACHS	14,750	13,490	9.3%	14,785	-0.2%
HOUSING INDEX	46	52	-11.5%	42	9.5%
ETHANOL	5,324	5,526	-3.7%	4,626	15.1%
HDD WEATHER	1,225	4,425	-72.3%	250	390.0%
CDD WEATHER	0	0	-	375	-100.0%
HDD SEASONAL STRIP	300	602	-50.2%	0	-
CDD SEASONAL STRIP	0	0	-	1,425	-100.0%
HDD WEATHER EUROPEAN	50	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	150	50	200.0%	100	50.0%
CAT EURO SEASONAL STRIP	0	0	-	250	-100.0%
WKLY AVG TEMP	0	0	-	0	-
COFFEE	5	12	-58.3%	4	25.0%
DOW-UBS COMMOD INDEX	17,067	19,061	-10.5%	20,008	-14.7%
SUGAR 11	0	14	-100.0%	14	-100.0%
COCOA TAS	25	45	-44.4%	36	-30.6%
COTTON	11	9	22.2%	13	-15.4%
GRAIN BASIS SWAPS	0	0	-	0	-
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-
USD CRUDE PALM OIL	2,160	0	-	1,080	100.0%
CASH-SETTLED CHEESE	25,337	24,735	2.4%	25,256	0.3%
OTC SP GSCI ER SWAP	0	0	-	0	-
FERTILIZER PRODUCTS	2,452	3,860	-36.5%	2,650	-7.5%
S&P GSCI ENHANCED ER SWAP	17,033	13,072	30.3%	17,033	0.0%
CHI WHEAT	495,281	384,867	28.7%	466,454	6.2%
KC WHEAT	262,846	198,662	32.3%	234,584	12.0%
MALAYSIAN PALM SWAP	22,600	9,728	132.3%	21,412	5.5%
PALM OIL	0	0	-	0	-
Intercommodity Spread	0	0	-	0	-
DJ_UBS ROLL SELECT INDEX FU	660	500	32.0%	496	33.1%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2016	Open Interest OCT 2015	% CHG	Open Interest SEP 2016	% CHG
Commodities and Alternative Investments					
Options					
CORN	1,416,112	1,385,113	2.2%	1,258,352	12.5%
SOYBEAN	361,911	530,120	-31.7%	804,809	-55.0%
SOYBEAN MEAL	173,688	201,176	-13.7%	155,480	11.7%
SOYBEAN OIL	146,955	170,807	-14.0%	127,649	15.1%
SOYBEAN CRUSH	129	649	-80.1%	593	-78.2%
OATS	3,964	5,203	-23.8%	3,323	19.3%
ROUGH RICE	819	2,266	-63.9%	2,237	-63.4%
WHEAT	0	0	-	0	-
LIVE CATTLE	218,189	289,026	-24.5%	250,500	-12.9%
FEEDER CATTLE	29,568	26,422	11.9%	29,561	0.0%
LEAN HOGS	192,820	189,215	1.9%	212,292	-9.2%
LUMBER	578	743	-22.2%	1,143	-49.4%
MILK	85,259	60,623	40.6%	84,802	0.5%
MLK MID	449	474	-5.3%	469	-4.3%
NFD MILK	7,319	13,640	-46.3%	6,168	18.7%
BUTTER CS	4,581	4,496	1.9%	4,717	-2.9%
CLASS IV MILK	7,486	4,047	85.0%	7,931	-5.6%
DRY WHEY	644	1,451	-55.6%	651	-1.1%
HOUSING INDEX	18	0	-	18	0.0%
HDD WEATHER	1,000	0	-	0	-
CDD WEATHER	0	0	-	500	-100.0%
HDD SEASONAL STRIP	15,500	14,000	10.7%	5,000	210.0%
CDD SEASONAL STRIP	0	0	-	28,000	-100.0%
HDD WEATHER EUROPEAN	0	2,000	-100.0%	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	2,500	3,500	-28.6%	2,500	0.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	2,317	-100.0%
JULY-NOV SOYBEAN CAL SPRD	1,587	1,222	29.9%	30	5,190.0%
DEC-JULY WHEAT CAL SPRD	515	35	1,371.4%	100	415.0%
JULY-DEC CORN CAL SPRD	1,675	4,710	-64.4%	1,700	-1.5%
SOYBN NEARBY+2 CAL SPRD	50	0	-	50	0.0%
WHEAT NEARBY+2 CAL SPRD	6,141	17,236	-64.4%	5,361	14.5%
CORN NEARBY+2 CAL SPRD	2,541	10,307	-75.3%	1,031	146.5%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-DEC WHEAT CAL SPRD	200	0	-	0	-
LV CATL CSO	11	0	-	11	0.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
SBIN HURR	0	0	-	0	-
SNOWFALL	0	0	-	0	-
WHEAT-CORN ICSO	8,060	2,735	194.7%	5,310	51.8%
CASH-SETTLED CHEESE	31,034	26,641	16.5%	29,335	5.8%
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	8,372	1,768	373.5%	8,402	-0.4%
DEC-JULY CORN CAL SPRD	16,528	4,700	251.7%	13,364	23.7%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-
CHI WHEAT	319,682	312,979	2.1%	270,782	18.1%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2016	Open Interest OCT 2015	% CHG	Open Interest SEP 2016	% CHG
Commodities and Alternative Investments					
Options					
KC WHEAT	37,580	35,826	4.9%	35,721	5.2%
MAR-DEC CORN CAL SPRD	0	0	-	0	-
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
Intercommodity Spread	0	365	-100.0%	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	5,130	-100.0%	0	-
DEC-JUL SOYBEAN OIL CSO	0	0	-	0	-
NOV-DEC SOYBEAN CSO	0	0	-	0	-
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-
 Foreign Exchange Futures					
CHILEAN PESO	0	2	-100.0%	0	-
 Ags Futures					
WHEAT	3,623	0	-	2,894	25.2%
 Ags Options					
WHEAT	347	0	-	242	43.4%
 TOTAL FUTURES GROUP					
Interest Rate Futures	21,171,726	19,810,042	6.9%	20,572,700	2.9%
Equity Index Futures	3,864,122	3,656,891	5.7%	3,704,212	4.3%
Metals Futures	1,098,304	966,963	13.6%	1,153,915	-4.8%
Energy Futures	18,713,465	20,478,040	-8.6%	19,168,595	-2.4%
FX Futures	1,584,968	1,383,505	14.6%	1,365,676	16.1%
Commodities and Alternative Invest	4,376,476	4,129,393	6.0%	4,238,829	3.2%
Foreign Exchange Futures	0	2	-100.0%	0	-
Ags Futures	3,623	0	-	2,894	25.2%
TOTAL FUTURES	50,812,684	50,424,836	0.8%	50,206,821	1.2%
 TOTAL OPTIONS GROUP					
Interest Rate Options	36,069,920	32,945,298	9.5%	34,905,438	3.3%
Equity Index Options	4,798,180	4,168,906	15.1%	4,587,290	4.6%
Metals Options	1,303,306	1,617,526	-19.4%	1,256,232	3.7%
Energy Options	7,386,837	8,285,292	-10.8%	7,426,242	-0.5%
FX Options	721,401	757,225	-4.7%	645,763	11.7%
Commodities and Alternative Invest	3,103,465	3,328,625	-6.8%	3,360,209	-7.6%
Ags Options	347	0	-	242	43.4%
TOTAL OPTIONS	53,383,456	51,102,872	4.5%	52,181,416	2.3%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2016	Open Interest OCT 2015	% CHG	Open Interest SEP 2016	% CHG
TOTAL COMBINED					
Interest Rate	57,241,646	52,755,340	8.5%	55,478,138	3.2%
Equity Index	8,662,302	7,825,797	10.7%	8,291,502	4.5%
Metals	2,401,610	2,584,489	-7.1%	2,410,147	-0.4%
Energy	26,100,302	28,763,332	-9.3%	26,594,837	-1.9%
FX	2,306,369	2,140,730	7.7%	2,011,439	14.7%
Commodities and Alternative Invest	7,479,941	7,458,018	0.3%	7,599,038	-1.6%
Foreign Exchange	0	2	-100.0%	0	-
Ags	3,970	0	-	3,136	26.6%
GRAND TOTAL	104,196,140	101,527,708	2.6%	102,388,237	1.8%

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