



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%

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

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



CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2016	Open Interest OCT 2015	% CHG	Open Interest SEP 2016	% CHG
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%

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

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



CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2016	Open Interest OCT 2015	% CHG	Open Interest SEP 2016	% CHG
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 Platss	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%

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

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



CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2016	Open Interest OCT 2015	% CHG	Open Interest SEP 2016	% CHG
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 VL VS RBO	180	84	114.3%	333	-45.9%
PREMIUM UNLEAD 10PPM FOB	61	40	52.5%	5	1,120.0%

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

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



CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2016	Open Interest OCT 2015	% CHG	Open Interest SEP 2016	% CHG
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%

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

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



CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2016	Open Interest OCT 2015	% CHG	Open Interest SEP 2016	% CHG
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	-

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

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



CME Group Exchange Open Interest Report - Monthly

	Open Interest 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%
DEMARC 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%
NORTHEN 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%

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

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



CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2016	Open Interest OCT 2015	% CHG	Open Interest SEP 2016	% CHG
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%
DEMARC 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%

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

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



CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2016	Open Interest OCT 2015	% CHG	Open Interest SEP 2016	% CHG
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	-

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

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

CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2016	Open Interest OCT 2015	% CHG	Open Interest SEP 2016	% CHG
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%

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

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



CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2016	Open Interest OCT 2015	% CHG	Open Interest SEP 2016	% CHG
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 ARG S 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	-

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

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



CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2016	Open Interest OCT 2015	% CHG	Open Interest SEP 2016	% CHG
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	-

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

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



CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2016	Open Interest OCT 2015	% CHG	Open Interest SEP 2016	% CHG
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 PR	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%

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

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



CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2016	Open Interest OCT 2015	% CHG	Open Interest SEP 2016	% CHG
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%

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

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



CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2016	Open Interest OCT 2015	% CHG	Open Interest SEP 2016	% CHG
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%

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

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



CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2016	Open Interest OCT 2015	% CHG	Open Interest SEP 2016	% CHG
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%

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

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



CME Group Exchange Open Interest Report - Monthly

	Open Interest 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 IC50	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%

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

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



CME Group Exchange Open Interest Report - Monthly

	Open Interest 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%

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

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



CME Group Exchange Open Interest Report - Monthly

	Open Interest 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%

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

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