



CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2016	Open Interest NOV 2015	% CHG	Open Interest OCT 2016	% CHG
Interest Rate Futures					
30-YR BOND	576,732	518,835	11.2%	544,254	6.0%
10-YR NOTE	3,013,035	2,770,441	8.8%	2,907,529	3.6%
5-YR NOTE	2,938,400	2,538,998	15.7%	2,790,470	5.3%
2-YR NOTE	1,164,693	1,016,009	14.6%	1,243,729	-6.4%
FED FUND	1,032,262	842,296	22.6%	1,192,445	-13.4%
EUROYEN	0	0	-	0	-
EURODOLLARS	12,844,399	11,371,182	13.0%	11,560,933	11.1%
5-YR SWAP RATE	45,914	33,641	36.5%	35,751	28.4%
2-YR SWAP RATE	0	3,656	-100.0%	1	-100.0%
10-YR SWAP RATE	32,166	34,707	-7.3%	31,435	2.3%
7-YR SWAP	0	1,458	-100.0%	0	-
1-MONTH EURODOLLAR	1,872	7,860	-76.2%	1,169	60.1%
ULTRA T-BOND	652,705	662,651	-1.5%	621,779	5.0%
30-YR SWAP RATE	885	641	38.1%	677	30.7%
Ultra 10-Year Note	316,208	0	-	241,554	30.9%
EURO 5YR BUNDLE	0	0	-	0	-
3YR BUNDLE	0	0	-	0	-
2YR BUNDLE	0	0	-	0	-
Interest Rate Options					
30-YR BOND	467,475	354,670	31.8%	473,011	-1.2%
10-YR NOTE	2,516,673	1,694,613	48.5%	2,133,745	17.9%
5-YR NOTE	1,109,744	727,407	52.6%	832,237	33.3%
2-YR NOTE	94,918	75,715	25.4%	120,462	-21.2%
FED FUND	20,308	72,588	-72.0%	18,580	9.3%
FLEX 30-YR BOND	0	0	-	0	-
EURODOLLARS	25,423,040	21,405,969	18.8%	22,741,086	11.8%
EURO MIDCURVE	15,392,098	11,561,425	33.1%	9,722,048	58.3%
ULTRA T-BOND	3,178	1,933	64.4%	18,479	-82.8%
Ultra 10-Year Note	600	0	-	10,272	-94.2%

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Equity Index Futures					
\$25 DJ	0	0	-	0	-
DJIA	0	0	-	0	-
MINI \$5 DOW	145,081	104,929	38.3%	119,151	21.8%
E-MINI S&P500	3,056,171	2,895,923	5.5%	3,028,114	0.9%
S&P 500	94,206	101,015	-6.7%	85,383	10.3%
S&P 600 SMALLCAP EMINI	0	1	-100.0%	0	-
E-MINI MIDCAP	88,153	89,303	-1.3%	82,842	6.4%
S&P 400 MIDCAP	0	0	-	0	-
S&P 500 GROWTH	18	33	-45.5%	17	5.9%
S&P 500/VALUE	50,802	2,178	2,232.5%	53,561	-5.2%
E-MINI RUSSELL 1000	19	45	-57.8%	18	5.6%
E-MINI NASDAQ 100	251,112	337,780	-25.7%	317,273	-20.9%
NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	37,293	53,022	-29.7%	36,132	3.2%
NIKKEI 225 (YEN) STOCK	76,427	98,101	-22.1%	60,346	26.6%
DJ US REAL ESTATE	14,146	5,912	139.3%	10,271	37.7%
NASDAQ BIOTECH	620	133	366.2%	142	336.6%
E-MICRO NIFTY	0	0	-	0	-
S&P CONSUMER DSCRTNRY SE	7,911	8,174	-3.2%	11,546	-31.5%
S&P HEALTH CARE SECTOR	5,428	2,909	86.6%	4,060	33.7%
S&P UTILITIES SECTOR	7,475	4,301	73.8%	4,887	53.0%
S&P CONSUMER STAPLES SECT	8,186	12,857	-36.3%	13,263	-38.3%
S&P TECHNOLOGY SECTOR	3,962	3,386	17.0%	4,227	-6.3%
S&P INDUSTRIAL SECTOR	16,808	4,622	263.7%	12,618	33.2%
S&P FINANCIAL SECTOR	13,162	2,867	359.1%	10,063	30.8%
S&P ENERGY SECTOR	3,985	1,746	128.2%	4,465	-10.8%
S&P MATERIALS SECTOR	3,687	1,599	130.6%	4,089	-9.8%
IBOVESPA INDEX	188	124	51.6%	233	-19.3%
E-MINI RUSSELL 1000 VALUE	782	58	1,248.3%	778	0.5%
FT-SE 100	329	191	72.3%	173	90.2%
E-MINI RUSSELL 1000 GROWTH	64	11	481.8%	64	0.0%
NIFTY 50	634	546	16.1%	406	56.2%

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Equity Index Options					
DJIA	0	0	-	0	-
MINI \$5 DOW	9,574	16,224	-41.0%	7,948	20.5%
E-MINI S&P500	2,420,354	2,649,199	-8.6%	1,730,477	39.9%
S&P 500	279,330	504,087	-44.6%	153,379	82.1%
E-MINI MIDCAP	0	0	-	0	-
E-MINI NASDAQ 100	66,170	48,828	35.5%	55,377	19.5%
NASDAQ	0	0	-	0	-
EOM S&P 500	136,788	51,088	167.7%	78,963	73.2%
EOM EMINI S&P	585,826	166,695	251.4%	645,198	-9.2%
EOW2 EMINI S&P 500	247,513	117,692	110.3%	184,943	33.8%
EOW2 S&P 500	30,512	13,757	121.8%	23,749	28.5%
EOW1 EMINI S&P 500	317,646	322,487	-1.5%	398,125	-20.2%
EOW1 S&P 500	29,935	34,037	-12.1%	80,003	-62.6%
EOW4 EMINI S&P 500	39,841	16,948	135.1%	31,637	25.9%
EOW3 S&P 500	140,010	0	-	221,388	-36.8%
EOW3 EMINI S&P 500	613,409	0	-	1,186,993	-48.3%
Metals Futures					
COMEX COPPER	240,760	179,464	34.2%	200,654	20.0%
URANIUM	4,751	4,277	11.1%	5,151	-7.8%
COMEX MINY COPPER	132	97	36.1%	32	312.5%
COMEX GOLD	404,424	395,654	2.2%	511,276	-20.9%
COMEX SILVER	160,161	162,326	-1.3%	194,016	-17.4%
E-MINI SILVER	0	0	-	0	-
NYMEX PLATINUM	69,055	76,588	-9.8%	71,127	-2.9%
NYMEX HOT ROLLED STEEL	17,151	22,896	-25.1%	16,863	1.7%
PALLADIUM	26,712	26,654	0.2%	22,825	17.0%
E-MICRO GOLD	2,765	1,625	70.2%	3,097	-10.7%
SILVER	777	805	-3.5%	1,040	-25.3%
COPPER	2,286	5,893	-61.2%	2,482	-7.9%
FERROUS PRODUCTS	452	77	487.0%	397	13.9%
ALUMINUM	17,727	3,374	425.4%	14,791	19.8%
GOLD	0	0	-	0	-
COMEX E-Mini GOLD	1,912	1,160	64.8%	2,343	-18.4%
COMEX E-Mini SILVER	143	115	24.3%	198	-27.8%
IRON ORE 62 CHINA TSI FUTURE	20,103	20,572	-2.3%	20,388	-1.4%
IRON ORE 58 CHINA TSI FUTURE	0	0	-	0	-
IRON ORE 62 CHINA PLATTS FU	1,106	240	360.8%	1,440	-23.2%
Aluminium MW Trans Prem Platts	34,446	21,003	64.0%	30,013	14.8%
Gold Kilo	40	5	700.0%	144	-72.2%
LNDN ZINC	0	24	-100.0%	27	-100.0%
METALS	0	0	-	0	-

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Metals Options					
COMEX COPPER	3,185	3,881	-17.9%	5,389	-40.9%
COMEX GOLD	951,832	953,913	-0.2%	1,120,493	-15.1%
COMEX SILVER	101,204	94,670	6.9%	137,363	-26.3%
NYMEX PLATINUM	6,814	3,482	95.7%	5,833	16.8%
PALLADIUM	1,939	4,474	-56.7%	3,569	-45.7%
SHORT TERM	0	0	-	0	-
SHORT TERM GOLD	0	0	-	0	-
SILVER	0	0	-	206	-100.0%
COPPER	0	0	-	0	-
GOLD	1,290	913	41.3%	1,389	-7.1%
IRON ORE 62 CHINA TSI PUT OP	12,854	23,050	-44.2%	15,731	-18.3%
IRON ORE 62 CHINA TSI CALL O	14,608	9,807	49.0%	13,333	9.6%
HOT ROLLED COIL STEEL CALL	0	0	-	0	-
HOT ROLLED COIL STEEL PUT O	0	0	-	0	-
Energy Futures					
ETHANOL FWD	92	214	-57.0%	162	-43.2%
MARS BLEND CRUDE OIL	2,706	0	-	1,550	74.6%
HUSTN SHIP CHNL PIPE SWP	3,425	3,587	-4.5%	3,425	0.0%
NATURAL GAS PHY	1,157,192	1,008,247	14.8%	1,139,762	1.5%
SOUTHERN NAT LA NAT GAS	0	0	-	0	-
COLUMBIA GULF MAIN NAT G	0	1,829	-100.0%	372	-100.0%
RBOB GASOLINE BALMO CLNDR	1,343	1,697	-20.9%	245	448.2%
GASOLINE UP-DOWN BALMO SW	0	235	-100.0%	0	-
FUEL OIL (PLATS) CAR CN	24	82	-70.7%	36	-33.3%
FUEL OIL (PLATS) CAR CM	441	82	437.8%	646	-31.7%
SINGAPORE MOGAS 92 UNLEAD	21,419	10,756	99.1%	13,609	57.4%
ETHANOL T2 FOB ROTT INCL DU	3,601	3,049	18.1%	2,501	44.0%
SINGAPORE MOGAS 92 UNLEAD	1,386	175	692.0%	874	58.6%
JET AV FUEL (P) CAR FM ICE GA	57	66	-13.6%	81	-29.6%
NY JET FUEL (PLATTS) HEAT OIL	0	50	-100.0%	0	-
PROPANE NON-LDH MB (OPIS) B	112	748	-85.0%	368	-69.6%
PROPANE NON-LDH MT. BEL (OF	39,012	27,166	43.6%	31,653	23.2%
N ILLINOIS HUB DAILY	198	123	61.0%	178	11.2%
CINERGY HUB PEAK MONTH	316	644	-50.9%	330	-4.2%
NO 2 UP-DOWN SPREAD CALEN	278	1,104	-74.8%	187	48.7%
CIN HUB 5MW D AH O PK	257,800	303,240	-15.0%	247,784	4.0%
NY 3.0% FUEL OIL (PLATTS	775	1,525	-49.2%	750	3.3%
ARGUS LLS VS. WTI (ARG) T	12,294	18,298	-32.8%	11,523	6.7%
TRANSCO ZONE 1 NG BASIS	0	0	-	0	-
SOUTH STAR TEX OKLHM KNS	554	1,588	-65.1%	464	19.4%
NYISO ZONE A 5MW D AH PK	7,335	17,017	-56.9%	9,702	-24.4%
NEPOOL MAINE 5MW D AH PK	0	0	-	0	-
NEPOOL INTR HUB 5MW D AH	619,027	400,988	54.4%	602,859	2.7%
PJM COMED 5MW D AH O PK	157,615	97,013	62.5%	182,095	-13.4%
NYISO ZONE A 5MW D AH O P	164,280	362,480	-54.7%	183,456	-10.5%
NEPOOL MAINE 5MW D AH O E	0	0	-	0	-
CHICAGO UNL GAS PL VS RBO	42	78	-46.2%	180	-76.7%
PREMIUM UNLEAD 10PPM FOB	5	0	-	61	-91.8%

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Energy Futures					
GASOIL 10P CRG CIF NW VS	0	0	-	0	-
GASOIL 0.1 RDAM BRGS VS I	49	107	-54.2%	51	-3.9%
PJM WESTHDA PEAK	49,654	72,089	-31.1%	52,153	-4.8%
PJM PEPCO DA PEAK	0	0	-	0	-
PJM DPL DA PEAK	0	0	-	0	-
PJM DAYTON DA PEAK	25,170	14,445	74.2%	27,280	-7.7%
PJM WESTH DA OFF-PEAK	870,257	1,343,096	-35.2%	926,969	-6.1%
PJM PPL DA OFF-PEAK	10,309	68,289	-84.9%	15,613	-34.0%
PJM AECO DA OFF-PEAK	24,480	80,536	-69.6%	28,152	-13.0%
ULSD 10PPM CIF MED BALMO	0	0	-	0	-
GASOIL 0.1CIF MED VS ICE	80	89	-10.1%	85	-5.9%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-
GASOIL 0.1 ROTTERDAM BARG	20	0	-	30	-33.3%
EUROPE NAPHTHA CALSWAP	1,954	1,012	93.1%	1,966	-0.6%
HENRY HUB SWING FUTURE	0	0	-	0	-
FL GAS ZONE 3 NAT GAS IND	0	0	-	1,860	-100.0%
GASOIL 0.1 CIF MED BALMO	0	0	-	0	-
BRENT BALMO SWAP	76	0	-	682	-88.9%
TENNESSEE 500 LEG NG INDE	0	0	-	0	-
CIG ROCKIES NG INDEX SWA	0	0	-	0	-
PJM PECO ZONE5MW PEAK CAL	0	84	-100.0%	0	-
MISO 5MW OFF PEAK	0	0	-	0	-
MISO 5MW PEAK	0	0	-	0	-
NY ULSD (ARGUS) VS HEATING	5,081	5,093	-0.2%	5,071	0.2%
NY JET FUEL (ARGUS) VS HEATI	0	0	-	0	-
N ROCKIES PIPE SWAP	608	790	-23.0%	668	-9.0%
CARBON EUA EMISSIONS EURO	0	0	-	0	-
GASOIL MINI CALENDAR SWAP	550	1,228	-55.2%	602	-8.6%
BRENT OIL LAST DAY	109,250	167,581	-34.8%	123,994	-11.9%
SAN JUAN PIPE SWAP	0	0	-	0	-
EUROPEAN NAPHTHA BALMO	273	46	493.5%	247	10.5%
EURO 3.5% FUEL OIL RDAM B	345	308	12.0%	294	17.3%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-
LA CARB DIESEL (OPIS) SWA	550	499	10.2%	815	-32.5%
GASOLINE UP-DOWN (ARGUS)	0	0	-	0	-
GULF COAST ULSD CALENDAR	3,926	4,705	-16.6%	4,470	-12.2%
CENTERPOINT EAST INDEX	0	0	-	124	-100.0%
CENTERPOINT BASIS SWAP	20,939	16,390	27.8%	22,073	-5.1%
WTI-BRENT CALENDAR SWAP	50,789	107,383	-52.7%	51,413	-1.2%
EURO GASOIL 10PPM VS ICE	295	761	-61.2%	380	-22.4%
BRENT CALENDAR SWAP	14,122	21,170	-33.3%	14,953	-5.6%
MINY HTG OIL	0	1	-100.0%	0	0.0%
FUELOIL SWAP:CARGOES VS.B	1,108	1,432	-22.6%	943	17.5%
MICHIGAN HUB PEAK MONTH S	0	0	-	0	-
TD3 MEG TO JAPAN 250K MT	0	0	-	0	-
DOMINION TRAN INC - APP I	4,511	2,561	76.1%	5,534	-18.5%
TENNESSEE ZONE 0 BASIS SW	2,000	604	231.1%	2,240	-10.7%
PJM OFF-PEAK LMP SWAP FUT	1,516	4,760	-68.2%	1,760	-13.9%
AEP-DAYTON HUB OFF-PEAK M	734	2,124	-65.4%	801	-8.4%
AEP-DAYTON HUB DAILY	258	303	-14.9%	272	-5.1%
EASTERN RAIL DELIVERY CSX	2,400	3,128	-23.3%	2,755	-12.9%

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Energy Futures					
HTG OIL	1,552	216	618.5%	2,004	-22.6%
EUROPE 3.5% FUEL OIL MED	1,012	277	265.3%	751	34.8%
WAHA INDEX SWAP FUTURE	1,268	1,712	-25.9%	1,764	-28.1%
EL PASO PERMIAN INDEX SWA	0	0	-	0	-
HEATING OIL PHY	392,740	350,425	12.1%	402,501	-2.4%
PJM MONTHLY	5,162	10,250	-49.6%	5,702	-9.5%
NY HARBOR HEAT OIL SWP	11,884	18,111	-34.4%	11,706	1.5%
TCO BASIS SWAP	28,502	49,360	-42.3%	30,776	-7.4%
DOMINION TRANSMISSION INC	59,888	30,119	98.8%	61,219	-2.2%
NYISO A	840	6,130	-86.3%	1,260	-33.3%
MINY NATURAL GAS	2,648	2,685	-1.4%	2,794	-5.2%
TRANSCO ZONE 6 BASIS SWAP	6,893	4,542	51.8%	6,254	10.2%
NYH NO 2 CRACK SPREAD CAL	12,418	15,123	-17.9%	13,621	-8.8%
JAPAN C&F NAPHTHA CRACK S	708	682	3.8%	1,042	-32.1%
PERMIAN BASIS SWAP	22,429	10,961	104.6%	22,720	-1.3%
NY HARBOR RESIDUAL FUEL 1	7,143	7,433	-3.9%	7,158	-0.2%
GULF COAST NO.6 FUEL OIL	62,734	72,830	-13.9%	61,453	2.1%
NGPL MID-CONTINENT	34,840	38,863	-10.4%	35,207	-1.0%
NYISO J	2,243	6,410	-65.0%	2,600	-13.7%
NYISO G	84	1,265	-93.4%	126	-33.3%
ARGUS PROPAN(SAUDI ARAMC	571	674	-15.3%	799	-28.5%
JAPAN NAPHTHA BALMO SWAP	30	0	-	5	500.0%
EUROPE JET KERO NWE CALSW	6	17	-64.7%	9	-33.3%
JET CIF NWE VS ICE	377	338	11.5%	461	-18.2%
RBOB PHY	368,684	363,996	1.3%	395,571	-6.8%
RBOB GAS	882	594	48.5%	2,749	-67.9%
GASOIL 0.1 CIF NWE VS ISE	30	0	-	35	-14.3%
NY1% VS GC SPREAD SWAP	5,214	6,235	-16.4%	4,926	5.8%
GULF COAST 3% FUEL OIL BA	1,469	833	76.4%	593	147.7%
EUROPE 3.5% FUEL OIL RDAM	12,074	9,503	27.1%	10,600	13.9%
FUEL OIL NWE CRACK VS ICE	38	258	-85.3%	57	-33.3%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-
TRANSCO ZONE 6 INDEX	2,124	0	-	2,558	-17.0%
SONAT BASIS SWAP FUTURE	792	7,356	-89.2%	852	-7.0%
PANHANDLE BASIS SWAP FUTU	44,453	49,783	-10.7%	46,129	-3.6%
NGPL MIDCONTINENT INDEX	180	0	-	1,048	-82.8%
DUBAI CRUDE OIL CALENDAR	6,167	8,090	-23.8%	2,989	106.3%
CRUDE OIL PHY	2,104,270	1,655,962	27.1%	1,880,253	11.9%
CINERGY HUB OFF-PEAK MONT	248	826	-70.0%	312	-20.5%
ANR LOUISIANA BASIS SWAP	121	856	-85.9%	0	-
TRANSCO ZONE4 BASIS SWAP	21,267	42,592	-50.1%	22,651	-6.1%
FLORIDA GAS ZONE3 BASIS S	3,506	3,814	-8.1%	4,286	-18.2%
SINGAPORE NAPHTHA SWAP	0	0	-	0	-
SINGAPORE JET KEROSENE SW	2,006	2,819	-28.8%	2,135	-6.0%
SINGAPORE 380CST FUEL OIL	13,398	6,783	97.5%	11,679	14.7%
AEP-DAYTON HUB MTHLY	974	2,068	-52.9%	1,051	-7.3%
N ILLINOIS HUB MTHLY	280	712	-60.7%	300	-6.7%
ISO NEW ENGLAND OFF-PEAK	244	744	-67.2%	282	-13.5%
NYISO G OFF-PEAK	40	482	-91.7%	60	-33.3%
NYISO A OFF-PEAK	270	1,942	-86.1%	400	-32.5%
TC2 ROTTERDAM TO USAC 37K	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2016	Open Interest NOV 2015	% CHG	Open Interest OCT 2016	% CHG
Energy Futures					
EUROPE DATED BRENT SWAP	840	11,926	-93.0%	1,150	-27.0%
WESTERN RAIL DELIVERY PRB	1,500	3,715	-59.6%	1,865	-19.6%
NATURAL GAS PEN SWP	292,150	343,780	-15.0%	282,753	3.3%
SINGAPORE GASOIL VS ICE	16,885	3,995	322.7%	11,201	50.7%
JET BARGES VS ICE GASOIL	0	15	-100.0%	0	-
SOCAL PIPE SWAP	2,952	124	2,280.6%	3,624	-18.5%
SINGAPORE 180CST BALMO	24	51	-52.9%	42	-42.9%
MONT BELVIEU LDH PROPANE 5	144,047	89,813	60.4%	140,296	2.7%
MONT BELVIEU ETHANE 5 DECI	105,409	23,099	356.3%	100,182	5.2%
MONT BELVIEU NORMAL BUTAN	37,635	33,618	11.9%	37,334	0.8%
WAHA BASIS	13,328	15,223	-12.4%	13,684	-2.6%
PREM UNL GAS 10PPM RDAM F	11	35	-68.6%	16	-31.3%
PREM UNL GAS 10PPM RDAM F	0	0	-	0	-
HENRY HUB SWAP	1,331,857	1,480,978	-10.1%	1,355,050	-1.7%
HENRY HUB BASIS SWAP	47,005	59,782	-21.4%	53,075	-11.4%
CHICAGO ETHANOL SWAP	58,744	40,803	44.0%	57,853	1.5%
PJM WESTH RT OFF-PEAK	2,602,641	3,114,021	-16.4%	2,755,586	-5.6%
PJM JCPL DA OFF-PEAK	27,200	74,240	-63.4%	31,280	-13.0%
PJM DAYTON DA OFF-PEAK	117,000	164,520	-28.9%	99,510	17.6%
PJM AD HUB 5MW REAL TIME	946,001	1,767,581	-46.5%	972,677	-2.7%
NEPOOL SE MASS 5MW D AH P	0	42	-100.0%	0	-
ISO NEW ENGLAND PK LMP	294	856	-65.7%	329	-10.6%
CRUDE OIL	22,211	16,851	31.8%	25,835	-14.0%
EUROPEAN NAPHTHA CRACK SP	11,815	11,354	4.1%	10,169	16.2%
GASOIL CRACK SPREAD CALEN	13,316	9,877	34.8%	12,595	5.7%
ICE BRENT DUBAI SWAP	22,011	1,055	1,986.4%	15,923	38.2%
BRENT FINANCIAL FUTURES	1,641	5,887	-72.1%	7,254	-77.4%
DEMARCO SWING SWAP	0	0	-	8	-100.0%
NGPL TEXOK SWING SWAP	0	0	-	0	-
NGPL MIDCONTINENT SWING S	0	0	-	0	-
GASOIL CALENDAR SWAP	96	33	190.9%	115	-16.5%
EURO 3.5% FUEL OIL SPREAD	3,070	1,440	113.2%	832	269.0%
MICHIGAN HUB OFF-PEAK MON	0	0	-	0	-
NYMEX ALUMINUM FUTURES	1,549	2,409	-35.7%	1,531	1.2%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-
GULF COAST JET VS NYM 2 H	36,224	33,401	8.5%	38,907	-6.9%
SOCAL BASIS SWAP	0	24	-100.0%	0	-
SAN JUAN BASIS SWAP	40,511	12,535	223.2%	43,007	-5.8%
EUROPE 1% FUEL OIL RDAM C	34	86	-60.5%	51	-33.3%
GULF COAST GASOLINE CLNDR	0	902	-100.0%	0	-
Transco Zone 3 Basis	7,300	10,716	-31.9%	7,540	-3.2%
Tetco STX Basis	2,008	3,295	-39.1%	2,098	-4.3%
COLUMBIA GULF ONSHORE	17,713	29,419	-39.8%	18,253	-3.0%
PJM DAILY	692	612	13.1%	704	-1.7%
CIG BASIS	51,730	17,448	196.5%	52,641	-1.7%
NORTHERN NATURAL GAS VENTL	5,925	2,689	120.3%	6,320	-6.2%
PGE&E CITYGATE	0	0	-	0	-
TEXAS EASTERN ZONE M-3 BA	22,376	14,857	50.6%	22,615	-1.1%
MICHIGAN BASIS	15,305	6,998	118.7%	15,761	-2.9%
ANR OKLAHOMA	3,811	6,925	-45.0%	3,931	-3.1%
LA JET FUEL VS NYM NO 2 H	130	220	-40.9%	300	-56.7%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
RBOB UP-DOWN CALENDAR SW	0	20,135	-100.0%	0	-
RBOB CALENDAR SWAP	13,650	15,263	-10.6%	15,773	-13.5%
MINY RBOB GAS	0	0	0.0%	0	0.0%
GAS EURO-BOB OXY NWE BARG	5,285	5,507	-4.0%	5,081	4.0%
GAS EURO-BOB OXY NWE BARG	23,902	33,763	-29.2%	22,141	8.0%
PETRO OUTRIGHT EURO	19,795	16,295	21.5%	18,144	9.1%
DATED BRENT (PLATTS) DAILY S	0	0	-	0	-
LA CARBOB GASOLINE(OPIS)S	0	225	-100.0%	50	-100.0%
EURO PROPANE CIF ARA SWA	1,940	932	108.2%	1,776	9.2%
GASOIL BULLET SWAP	0	0	-	0	-
NEW YORK ETHANOL SWAP	2,600	2,290	13.5%	2,430	7.0%
LA CARB DIESEL (OPIS)	104	208	-50.0%	117	-11.1%
DEMARX INDEX FUTURE	0	0	-	0	-
WTI CALENDAR	119,252	132,263	-9.8%	119,023	0.2%
APPALACHIAN COAL (PHY)	0	120	-100.0%	5	-100.0%
ROCKIES KERN OPAL - NW IN	0	1,880	-100.0%	0	-
NEW ENGLAND HUB PEAK DAIL	1,440	2,673	-46.1%	1,550	-7.1%
HOUSTON SHIP CHANNEL INDE	0	0	-	0	-
NORTHERN NATURAL GAS DEMA	3,521	2,702	30.3%	3,613	-2.5%
TENNESSEE 500 LEG BASIS S	1,029	2,258	-54.4%	1,599	-35.6%
EAST/WEST FUEL OIL SPREAD	159	925	-82.8%	170	-6.5%
NYISO J OFF-PEAK	444	1,014	-56.2%	496	-10.5%
TC5 RAS TANURA TO YOKOHAM	0	0	-	0	-
WTI-BRENT BULLET SWAP	500	0	-	0	-
EURO GASOIL 10 CAL SWAP	0	5	-100.0%	0	-
HENRY HUB INDEX SWAP FUTU	24,027	28,549	-15.8%	27,380	-12.2%
Sumas Basis Swap	9,626	11,275	-14.6%	9,757	-1.3%
RBOB CRACK SPREAD	3,143	3,104	1.3%	3,016	4.2%
CIN HUB 5MW D AH PK	17,546	18,391	-4.6%	18,130	-3.2%
TEXAS GAS ZONE1 NG BASIS	14,103	16,088	-12.3%	14,253	-1.1%
SINGAPORE GASOIL SWAP	21,304	4,285	397.2%	18,759	13.6%
GULF COAST JET FUEL CLNDR	1,301	1,391	-6.5%	1,260	3.3%
ULSD 10PPM CIF MED VS ICE	45	238	-81.1%	46	-2.2%
PJM BGE DA OFF-PEAK	35,480	16,784	111.4%	35,888	-1.1%
SINGAPORE 380CST BALMO	397	109	264.2%	25	1,488.0%
LTD NAT GAS	296,075	313,546	-5.6%	281,617	5.1%
NORTHWEST ROCKIES BASIS S	78,129	56,077	39.3%	78,142	0.0%
SING FUEL	35	0	-	0	-
CIN HUB 5MW REAL TIME O P	545,056	757,648	-28.1%	575,248	-5.2%
NYISO ZONE C 5MW D AH PK	966	1,359	-28.9%	1,449	-33.3%
NEPOOL NE MASS 5MW D AH O	0	3,172	-100.0%	0	-
NEPOOL NE MASS 5MW D AH P	0	168	-100.0%	105	-100.0%
NEPOOL SE MASS 5MW D AH O	0	793	-100.0%	0	-
NEPOOL CNCTCT 5MW D AH O	8,661	6,282	37.9%	10,701	-19.1%
NEPOOL CONECTIC 5MW D AH	464	338	37.3%	569	-18.5%
NEPOOL W CNT MASS 5MW D A	12,564	43,728	-71.3%	14,196	-11.5%
PJM COMED 5MW D AH PK	8,570	7,822	9.6%	9,830	-12.8%
NYISO ZONE J 5MW D AH O P	193,096	58,994	227.3%	156,536	23.4%
NYISO ZONE J 5MW D AH PK	11,832	9,429	25.5%	12,778	-7.4%
PJM NI HUB 5MW REAL TIME	848,910	1,328,523	-36.1%	932,242	-8.9%
NYISO ZONE C 5MW D AH O P	18,239	25,106	-27.4%	27,623	-34.0%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
ONEOK OKLAHOMA NG BASIS	2,323	2,932	-20.8%	2,361	-1.6%
COLUMB GULF MAINLINE NG B	21,754	39,344	-44.7%	23,192	-6.2%
PANHANDLE PIPE SWAP	0	0	-	0	-
TRANSCO ZONE 4 NAT GAS IN	0	0	-	0	-
ELEC MISO PEAK	1,394	3,567	-60.9%	1,583	-11.9%
ELEC NYISO OFF-PEAK	25,921	65,756	-60.6%	29,593	-12.4%
WTS (ARGUS) VS WTI SWAP	41,750	40,266	3.7%	42,210	-1.1%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-
BRENT CFD(PLATTS) VS FRNT	0	0	-	0	-
CAISO SP15 EZGNHUB5 MW P	16,890	0	-	17,930	-5.8%
NY 2.2% FUEL OIL (PLATTS	300	640	-53.1%	300	0.0%
EIA FLAT TAX ONHWAY DIESE	4,163	4,473	-6.9%	4,875	-14.6%
JET FUEL UP-DOWN BALMO CL	5,950	6,300	-5.6%	6,880	-13.5%
ULSD UP-DOWN BALMO SWP	8,458	6,135	37.9%	4,645	82.1%
EUROPEAN GASOIL (ICE)	3,179	3,890	-18.3%	3,289	-3.3%
CRUDE OIL LAST DAY	0	0	-	0	-
NYISO ZONE G 5MW D AH O P	302,176	220,750	36.9%	303,200	-0.3%
PJM PEPSCO DA OFF-PEAK	0	0	-	0	-
NY H OIL PLATTS VS NYMEX	0	38	-100.0%	0	-
GASOIL 10PPM VS ICE SWAP	639	196	226.0%	652	-2.0%
NY HARBOR 1% FUEL OIL BAL	0	34	-100.0%	0	-
LA JET (OPIS) SWAP	1,630	1,090	49.5%	2,060	-20.9%
PJM AECO DA PEAK	1,332	4,367	-69.5%	1,521	-12.4%
PREMIUM UNLD 10PPM CARGOE	0	0	-	0	-
GASOIL 10PPM CARGOES CIF	0	15	-100.0%	0	-
TETCO M-3 INDEX	6,976	6,288	10.9%	7,596	-8.2%
SINGAPORE JET KERO GASOIL	3,810	1,145	232.8%	3,690	3.3%
SINGAPORE FUEL OIL SPREAD	1,682	1,024	64.3%	1,468	14.6%
NORTHERN ILLINOIS OFF-PEA	160	1,238	-87.1%	240	-33.3%
NEW YORK HUB ZONE G PEAK	3,546	1,617	119.3%	2,386	48.6%
SINGAPORE FUEL 180CST CAL	1,636	1,965	-16.7%	1,547	5.8%
EUROPE 1% FUEL OIL NWE CA	422	326	29.4%	549	-23.1%
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	20	50	-60.0%	0	-
TENNESSEE 500 LEG NG SWIN	0	0	-	0	-
MICHCON NG INDEX SWAP	360	0	-	980	-63.3%
TCO NG INDEX SWAP	728	3,416	-78.7%	976	-25.4%
ALGONQUIN CITYGATES BASIS	3,131	450	595.8%	3,823	-18.1%
PJM WESTH RT PEAK	166,548	173,627	-4.1%	177,911	-6.4%
PJM PSEG DA OFF-PEAK	130,600	1,960	6,563.3%	132,640	-1.5%
PJM PSEG DA PEAK	5,100	110	4,536.4%	5,100	0.0%
PJM PPL DA PEAK	546	3,861	-85.9%	819	-33.3%
PJM JCPL DA PEAK	1,480	4,030	-63.3%	1,690	-12.4%
PJM EASTERNH DA PEAK	0	0	-	0	-
PJM DPL DA OFF-PEAK	0	0	-	0	-
PJM BGE DA PEAK	1,933	955	102.4%	1,954	-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	16,495	11,917	38.4%	11,900	38.6%
NEPOOL W CNTR M 5MW D AH	1,348	2,643	-49.0%	1,558	-13.5%
TENNESSEE 800 LEG NG BASI	732	2,136	-65.7%	852	-14.1%
UP DOWN GC ULSD VS NMX HO	54,203	48,683	11.3%	55,322	-2.0%
USGC UNL 87 CRACK SPREAD	0	1,125	-100.0%	0	-
GULF COAST ULSD CRACK SPR	3,777	9,117	-58.6%	4,299	-12.1%
NYMEX ULSD VS NYMEX HO	60	1,051	-94.3%	90	-33.3%
RBOB VS HEATING OIL SWAP	3,268	2,700	21.0%	3,100	5.4%
NYISO ZONE G 5MW D AH PK	18,557	21,829	-15.0%	20,219	-8.2%
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	2,079	1,044	99.1%	2,178	-4.5%
3.5% FUEL OIL CID MED SWA	800	153	422.9%	705	13.5%
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	206	343	-39.9%	180	14.4%
EURO 1% FUEL OIL NEW BALM	10	15	-33.3%	5	100.0%
DUBAI CRUDE OIL BALMO	0	0	-	0	-
SINGAPORE JET KERO BALMO	0	0	-	0	-
WTS (ARGUS) VS WTI TRD MT	2,670	5,592	-52.3%	3,242	-17.6%
MARS (ARGUS) VS WTI TRD M	15,447	2,443	532.3%	17,929	-13.8%
MARS (ARGUS) VS WTI SWAP	13,388	18,246	-26.6%	11,314	18.3%
GASOIL 0.1 CARGOES CIF NE	0	0	-	0	-
NATURAL GAS	107,510	92,959	15.7%	108,477	-0.9%
NGPL TEXOK INDEX	0	480	-100.0%	0	-
FUEL OIL CRACK VS ICE	19,666	17,086	15.1%	20,183	-2.6%
HEATING OIL VS ICE GASOIL	0	0	-	0	-
HOUSTON SHIP CHANNEL BASI	25,526	22,815	11.9%	26,666	-4.3%
LLS (ARGUS) VS WTI SWAP	29,617	54,217	-45.4%	32,071	-7.7%
JAPAN C&F NAPHTHA SWAP	1,565	1,626	-3.8%	1,487	5.2%
MINY WTI CRUDE OIL	6,177	5,480	12.7%	5,697	8.4%
CIN HUB 5MW REAL TIME PK	45,015	26,680	68.7%	45,605	-1.3%
PJM NILL DA PEAK	46,796	21,455	118.1%	44,504	5.2%
PANHANDLE INDEX SWAP FUTU	0	496	-100.0%	992	-100.0%
PJM NILL DA OFF-PEAK	1,014,827	437,404	132.0%	853,688	18.9%
PETROCHEMICALS	8,955	8,637	3.7%	9,858	-9.2%
IN DELIVERY MONTH EUA	49,000	84,537	-42.0%	48,650	0.7%
MONT BELVIEU NORMAL BUTAN	337	202	66.8%	268	25.7%
MONT BELVIEU NATURAL GASO	20	90	-77.8%	25	-20.0%
CONWAY NORMAL BUTANE (OPI	1,291	795	62.4%	1,430	-9.7%
CONWAY PROPANE 5 DECIMALS	17,606	12,953	35.9%	16,855	4.5%
MONT BELVIEU NATURAL GASO	16,755	9,032	85.5%	17,125	-2.2%
CONWAY NATURAL GASOLINE (587	335	75.2%	740	-20.7%
MONT BELVIEU LDH PROPANE C	603	675	-10.7%	1,489	-59.5%
MONT BELVIEU ETHANE OPIS B	75	0	-	420	-82.1%
SINGAPORE JET KERO VS. GAS	0	0	-	50	-100.0%
ERCOT NORTH ZMCPE 5MW PE	147	2,672	-94.5%	294	-50.0%
ERCOT NORTH ZMCPE 5MW OF	2,040	29,400	-93.1%	3,965	-48.5%
ERCOT NORTH ZMCPE 5MW OF	600	2,520	-76.2%	480	25.0%

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Energy Futures					
DIESEL 10PPM BARGES FOB B	0	0	-	0	-
EURO 3.5% FUEL OIL M CRK	0	0	-	0	-
RBOB (PLATTS) CAL SWAP	0	0	-	0	-
PJM DUQUESNE 5MW D AH PK	0	0	-	0	-
PJM DUQUS 5MW D AH O PK	0	0	-	0	-
GRP THREE ULSD(PLT)VS HEA	5,840	5,610	4.1%	7,067	-17.4%
GRP THREE UNL GS (PLT) VS	4,829	4,699	2.8%	5,009	-3.6%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-
CHICAGO ULSD PL VS HO SPR	1,238	1,828	-32.3%	1,455	-14.9%
PETRO CRK&SPRD EURO	18,160	13,372	35.8%	18,275	-0.6%
CRUDE OIL OUTRIGHTS	22,015	18,894	16.5%	23,385	-5.9%
PJM WES HUB PEAK LMP 50 M	0	42	-100.0%	0	-
FREIGHT MARKETS	1,315	408	222.3%	1,167	12.7%
MCCLOSKEY ARA ARGS COAL	77,596	152,500	-49.1%	87,715	-11.5%
MNC FUT	4,574	5,567	-17.8%	3,246	40.9%
MCCLOSKEY RCH BAY COAL	16,042	43,159	-62.8%	20,122	-20.3%
CRUDE OIL SPRDS	24,715	5,288	367.4%	21,405	15.5%
ELEC FINSETTLED	3,014	2,851	5.7%	3,119	-3.4%
ELECTRICITY OFF PEAK	55,509	53,963	2.9%	57,549	-3.5%
PETRO OUTRIGHT NA	21,181	11,655	81.7%	23,010	-7.9%
TRANSCO ZONE 6 PIPE SWAP	0	0	-	0	-
ALGON CITY GATES NAT GAS	3,040	0	-	3,164	-3.9%
NEPOOL NEW HAMP 5MW D AH	0	1,670	-100.0%	0	-
PJM APS ZONE DA OFF-PEAK	2,379	16,491	-85.6%	3,603	-34.0%
NAT GAS BASIS SWAP	13,763	3,118	341.4%	13,204	4.2%
RBOB SPREAD (PLATTS) SWAP	44	103	-57.3%	50	-12.0%
NGPL TEX/OK	40,651	68,075	-40.3%	43,087	-5.7%
NEPOOL RHD ISLD 5MW D AH	2,936	13,713	-78.6%	3,545	-17.2%
HEATING OIL BALMO CLNDR S	19	100	-81.0%	125	-84.8%
PJM APS ZONE DA PEAK	126	891	-85.9%	189	-33.3%
SINGAPORE GASOIL CALENDAR	6	100	-94.0%	36	-83.3%
GC ULSD VS GC JET SPREAD	0	0	-	0	-
ELEC ERCOT OFF PEAK	0	8,624	-100.0%	0	-
ELEC ERCOT DLY PEAK	42	1,007	-95.8%	42	0.0%
PETROLEUM PRODUCTS ASIA	2,206	1,995	10.6%	1,620	36.2%
PETRO CRCKS & SPRDS NA	86,666	73,743	17.5%	88,070	-1.6%
SINGAPORE GASOIL	7,731	5,315	45.5%	6,867	12.6%
ONTARIO POWER SWAPS	60,924	192,019	-68.3%	69,672	-12.6%
PLASTICS	1,662	2,363	-29.7%	1,079	54.0%
MJC FUT	325	220	47.7%	428	-24.1%
TENN 800 LEG NAT GAS INDE	0	2,373	-100.0%	0	-
NEPOOL RHODE IL 5MW D AH	48,871	193,461	-74.7%	57,847	-15.5%
PETROLEUM PRODUCTS	7,275	10	72,650.0%	7,347	-1.0%
PJM ATSI ELEC	43,510	24,675	76.3%	16,485	163.9%
COAL SWAP	363	899	-59.6%	428	-15.2%
MGN1 SWAP FUT	481	486	-1.0%	581	-17.2%
PETRO CRCKS & SPRDS ASIA	190	894	-78.7%	60	216.7%
INDIANA MISO	34,780	87,852	-60.4%	35,758	-2.7%
MICHIGAN MISO	179,258	156,965	14.2%	188,696	-5.0%
NYISO CAPACITY	4,040	5,582	-27.6%	4,070	-0.7%
GROUP THREE ULSD (PLATTS)	300	0	-	300	0.0%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
EURO-DENOMINATED PETRO P	198	250	-20.8%	0	-
AUSTRIAN COKE COAL	968	567	70.7%	912	6.1%
DAILY PJM	289,771	282,343	2.6%	283,959	2.0%
EMMISSIONS	0	250	-100.0%	0	-
UCM FUT	72	130	-44.6%	87	-17.2%
INDONESIAN COAL	5	255	-98.0%	15	-66.7%
NEW YORK HUB ZONE J PEAK	2,257	759	197.4%	1,312	72.0%
DLY GAS EURO-BOB OXY	0	0	-	0	-
NATURAL GAS INDEX	2,668	0	-	2,668	0.0%
MGF FUT	0	55	-100.0%	0	-
CHICAGO ULSD (PLATTS) SWA	6	47	-87.2%	9	-33.3%
NATURAL GAS FIXED PRICE SW	2,226	9,848	-77.4%	2,819	-21.0%
3.5% FUEL OIL CIF BALMO S	30	10	200.0%	67	-55.2%
MINI RBOB V. EBOB(ARGUS) NW	2,983	1,062	180.9%	3,230	-7.6%
SUMAS NAT GAS PLATTS FIXED	823	1,830	-55.0%	913	-9.9%
NY HARBOR LOW SULPUR GAS	1,856	1,075	72.7%	2,206	-15.9%
DY EURO 3.5% FUEL OI RDA	0	0	-	0	-
DIESEL10PPM BARG VS ICE LS	0	0	-	0	-
VENTURA NAT GAS PLATTS FIX	0	11	-100.0%	0	-
COLUMBIA GULF NAT GAS FIXE	0	0	-	0	-
MJB FUT	0	0	-	0	-
CENTER POINT NAT GAS FIXED	0	8	-100.0%	0	-
MINI RBOB V. EBOBARG NWE BF	1,375	280	391.1%	220	525.0%
ELEC ERCOT DLY OFF PK	0	3,696	-100.0%	0	-
EU LOW SULPHUR GASOIL CRA	0	0	-	0	-
CANADIAN LIGHT SWEET OIL	10,140	6,021	68.4%	10,456	-3.0%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
MINI GAS EUROBOB OXY NWE A	488	128	281.3%	387	26.1%
ELECTRICITY ERCOT PEAK	0	0	-	0	-
NY HARBOR LOW SULPUR GAS	0	0	-	0	-
ELEC WEST POWER PEAK	5,390	0	-	5,390	0.0%
ELEC WEST POWER OFF-PEAK	0	0	-	400	-100.0%
CAISO SP15 EZGNHUB5 PEAK	1,040	0	-	0	-

Energy Options

ETHANOL	0	0	-	0	-
EUROPEAN JET KEROSENE NW	20	0	-	30	-33.3%
HUSTN SHIP CHNL PIPE SWP	0	1,084	-100.0%	0	-
NATURAL GAS PHY	2,484,202	2,953,418	-15.9%	2,518,517	-1.4%
NATURAL GAS 3 M CSO FIN	350	1,650	-78.8%	350	0.0%
NATURAL GAS 1 M CSO FIN	43,550	22,600	92.7%	27,750	56.9%
WTI CRUDE OIL 1 M CSO FI	384,314	336,924	14.1%	335,125	14.7%
SINGAPORE JET FUEL CALEND	980	1,500	-34.7%	840	16.7%
ROTTERDAM 3.5%FUEL OIL CL	500	470	6.4%	510	-2.0%
NYMEX EUROPEAN GASOIL APO	30	1,283	-97.7%	30	0.0%
N ROCKIES PIPE SWAP	9,780	9,337	4.7%	9,780	0.0%
BRENT OIL LAST DAY	83,737	43,416	92.9%	85,669	-2.3%
SAN JUAN PIPE SWAP	8,616	4,732	82.1%	8,736	-1.4%
BRENT CALENDAR SWAP	24,041	135,778	-82.3%	27,305	-12.0%

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CME Group Exchange Open Interest Report - Monthly

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Energy Options					
HEATING OIL PHY	55,087	37,853	45.5%	77,733	-29.1%
PJM MONTHLY	0	10	-100.0%	0	-
NY HARBOR HEAT OIL SWP	38,018	73,185	-48.1%	39,776	-4.4%
NG HH 3 MONTH CAL	0	0	-	0	-
RBOB PHY	5,905	12,065	-51.1%	21,088	-72.0%
RBOB 1MO CAL SPD OPTIONS	0	0	-	50	-100.0%
NYMEX EUROPEAN GASOIL OPT	0	80	-100.0%	0	-
PGE CITYGATE PIPE SWAP	0	600	-100.0%	0	-
CRUDE OIL PHY	2,760,071	2,448,882	12.7%	3,151,963	-12.4%
WTI 12 MONTH CALENDAR OPT	0	0	-	0	-
WTI 6 MONTH CALENDAR OPTI	0	0	-	0	-
CRUDE OIL 1MO	643,079	201,125	219.7%	640,901	0.3%
SOCAL PIPE SWAP	6,000	800	650.0%	7,200	-16.7%
HENRY HUB FINANCIAL LAST	11,829	6,146	92.5%	11,104	6.5%
ISO NEW ENGLAND PK LMP	0	0	-	0	-
HO 1 MONTH CLNDR OPTIONS	0	550	-100.0%	200	-100.0%
CRUDE OIL APO	265,331	404,068	-34.3%	281,296	-5.7%
RBOB CALENDAR SWAP	1,325	5,106	-74.1%	2,453	-46.0%
PETRO OUTRIGHT EURO	0	160	-100.0%	0	-
WTI-BRENT BULLET SWAP	21,050	20,750	1.4%	21,060	0.0%
NATURAL GAS OPTION ON CALE	17,906	14,027	27.7%	18,686	-4.2%
ELEC MISO PEAK	0	2,520	-100.0%	420	-100.0%
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	10,660	0	-	420	2,438.1%
PETROCHEMICALS	10,361	7,906	31.1%	10,551	-1.8%
PJM CALENDAR STRIP	0	1,400	-100.0%	0	-
APPALACHIAN COAL	0	0	-	0	-
CRUDE OIL OUTRIGHTS	970	21,060	-95.4%	1,380	-29.7%
MCCLOSKEY ARA ARGS COAL	905	6,940	-87.0%	1,125	-19.6%
MCCLOSKEY RCH BAY COAL	75	1,285	-94.2%	325	-76.9%
ELEC FINSETTLED	0	52	-100.0%	44	-100.0%
ELECTRICITY OFF PEAK	0	0	-	0	-
NATURAL GAS 5 M CSO FIN	0	0	-	0	-
HEATING OIL CRK SPD AVG PRI	100	0	-	200	-50.0%
NATURAL GAS 2 M CSO FIN	1,380	3,000	-54.0%	1,000	38.0%
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	20,589	19,119	7.7%	19,372	6.3%
NATURAL GAS 6 M CSO FIN	5,100	3,000	70.0%	1,500	240.0%
GASOIL CRACK SPREAD AVG PR	0	0	-	0	-
SHORT TERM NATURAL GAS	600	200	200.0%	1,000	-40.0%
SHORT TERM	0	0	-	0	-
COAL SWAP	1,200	3,895	-69.2%	1,200	0.0%
COAL API2 INDEX	29,396	79,913	-63.2%	29,479	-0.3%
EURO-DENOMINATED PETRO P	0	10	-100.0%	0	-
COAL API4 INDEX	360	1,990	-81.9%	420	-14.3%
SHORT TERM CRUDE OIL	0	0	-	0	-
NATURAL GAS 12 M CSO FIN	0	1,700	-100.0%	0	-

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CME Group Exchange Open Interest Report - Monthly

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Energy Options					
DAILY CRUDE OIL	0	0	-	0	-
PJM WES HUB PEAK LMP 50MW	11,439	0	-	8,963	27.6%
LLS CRUDE OIL	9,290	4,080	127.7%	9,880	-6.0%
PJM WES HUB PEAK CAL MTH	10,890	200	5,345.0%	10,550	3.2%
PJM ELECTRIC	0	6	-100.0%	0	-
1 MO GASOIL CAL SWAP SPR	50	100	-50.0%	100	-50.0%
GASOLINE	456	125	264.8%	456	0.0%
WTI CRUDE OIL 12 M CSO F	0	0	-	0	-
FX Futures					
AUSTRALIAN DOLLAR	92,669	155,436	-40.4%	120,372	-23.0%
BRITISH POUND	245,320	187,340	30.9%	271,145	-9.5%
BRAZIL REAL	32,334	44,227	-26.9%	38,858	-16.8%
CANADIAN DOLLAR	113,041	146,373	-22.8%	120,200	-6.0%
E-MINI EURO FX	7,812	6,554	19.2%	5,465	42.9%
EURO FX	451,446	460,645	-2.0%	456,099	-1.0%
E-MINI JAPANESE YEN	1,812	1,445	25.4%	1,477	22.7%
JAPANESE YEN	215,010	253,332	-15.1%	168,980	27.2%
MEXICAN PESO	157,007	185,207	-15.2%	149,740	4.9%
NEW ZEALND DOLLAR	50,077	36,703	36.4%	47,147	6.2%
NKR/USD CROSS RATE	1,150	881	30.5%	1,199	-4.1%
RUSSIAN RUBLE	33,208	41,604	-20.2%	44,583	-25.5%
S.AFRICAN RAND	4,896	8,432	-41.9%	4,079	20.0%
SWISS FRANC	65,713	77,835	-15.6%	63,683	3.2%
AD/CD CROSS RATES	2	5	-60.0%	3	-33.3%
AD/JY CROSS RATES	775	1,395	-44.4%	640	21.1%
AD/NE CROSS RATES	8	16	-50.0%	9	-11.1%
BP/JY CROSS RATES	510	205	148.8%	227	124.7%
BP/SF CROSS RATES	11	17	-35.3%	10	10.0%
CD/JY CROSS RATES	0	24	-100.0%	0	-
EC/AD CROSS RATES	851	1,222	-30.4%	873	-2.5%
EC/CD CROSS RATES	953	1,151	-17.2%	775	23.0%
EC/NOK CROSS RATES	1	4	-75.0%	1	0.0%
EC/SEK CROSS RATES	242	324	-25.3%	252	-4.0%
EFX/BP CROSS RATES	27,195	22,761	19.5%	31,260	-13.0%
EFX/JY CROSS RATES	13,003	15,273	-14.9%	10,595	22.7%
EFX/SF CROSS RATES	21,964	11,359	93.4%	21,791	0.8%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	1,924	909	111.7%	1,875	2.6%
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)	2,561	364	603.6%	2,826	-9.4%
POLISH ZLOTY (EC)	5	0	-	3	66.7%
SHEKEL	0	0	-	0	-
RMB USD	229	775	-70.5%	326	-29.8%
KOREAN WON	17	143	-88.1%	22	-22.7%
TURKISH LIRA	3	7	-57.1%	5	-40.0%

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FX Futures					
TURKISH LIRA (EU)	0	0	-	0	-
E-MICRO EUR/USD	9,746	8,040	21.2%	6,781	43.7%
E-MICRO GBP/USD	4,169	1,275	227.0%	5,140	-18.9%
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	2,423	2,734	-11.4%	1,506	60.9%
MICRO CHF/USD	379	350	8.3%	296	28.0%
INDIAN RUPEE	724	378	91.5%	422	71.6%
E-MICRO INR/USD	384	4	9,500.0%	190	102.1%
E-MICRO JPY/USD	2,841	1,125	152.5%	1,822	55.9%
CHINESE RENMINBI (CNH)	2,980	1,292	130.7%	2,956	0.8%
USDZAR	20	21	-4.8%	0	-
FCXRX	21	0	-	49	-57.1%
E-MICRO USD/CNH	0	16	-100.0%	0	-
E-MICRO CAD/USD	1,651	760	117.2%	1,286	28.4%
EURO QUARTERLY VARIANCE F	0	0	-	0	-
FX Options					
AUSTRALIAN DOLLAR	67,053	86,010	-22.0%	77,962	-14.0%
BRITISH POUND	92,863	91,344	1.7%	135,020	-31.2%
BRAZIL REAL	0	0	-	0	-
CANADIAN DOLLAR	45,416	58,316	-22.1%	53,186	-14.6%
EURO FX	237,476	372,362	-36.2%	222,814	6.6%
JAPANESE YEN	151,820	134,177	13.1%	137,034	10.8%
MEXICAN PESO	7,922	1,496	429.5%	9,598	-17.5%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	0	0	-	0	-
SWISS FRANC	7,876	24,757	-68.2%	5,937	32.7%
JAPANESE YEN (EU)	92	499	-81.6%	92	0.0%
EURO FX (EU)	649	4,805	-86.5%	586	10.8%
SWISS FRANC (EU)	0	0	-	0	-
CANADIAN DOLLAR (EU)	24	64	-62.5%	87	-72.4%
BRITISH POUND (EU)	482	998	-51.7%	487	-1.0%
AUSTRALIAN DLR (EU)	22	138	-84.1%	22	0.0%
EUR/USD PQO 2pm Fix	84,934	0	-	28,625	196.7%
JPY/USD PQO 2pm Fix	51,678	0	-	11,776	338.8%
AUD/USD PQO 2pm Fix	26,509	0	-	8,629	207.2%
CHF/USD PQO 2pm Fix	3,010	0	-	1,013	197.1%
CAD/USD PQO 2pm Fix	22,043	0	-	12,101	82.2%
GBP/USD PQO 2pm Fix	28,765	0	-	16,432	75.1%

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Commodities and Alternative Investments					
Futures					
CORN	1,233,947	1,295,784	-4.8%	1,351,820	-8.7%
SOYBEAN	729,055	691,099	5.5%	626,063	16.5%
SOYBEAN MEAL	361,907	416,686	-13.1%	371,160	-2.5%
SOYBEAN OIL	423,219	441,243	-4.1%	476,388	-11.2%
OATS	7,168	8,822	-18.7%	8,761	-18.2%
ROUGH RICE	12,366	12,669	-2.4%	10,452	18.3%
MINI CORN	7,405	4,649	59.3%	8,031	-7.8%
MINI SOYBEAN	19,059	9,104	109.3%	12,542	52.0%
MINI WHEAT	1,503	919	63.5%	1,889	-20.4%
LIVE CATTLE	291,040	278,349	4.6%	272,819	6.7%
FEEDER CATTLE	45,140	34,287	31.7%	42,115	7.2%
LEAN HOGS	217,421	200,949	8.2%	224,164	-3.0%
LUMBER	3,807	4,118	-7.6%	3,868	-1.6%
MILK	34,532	30,575	12.9%	33,382	3.4%
MLK MID	5	0	-	0	-
NFD MILK	6,603	7,124	-7.3%	6,238	5.9%
BUTTER CS	6,587	5,262	25.2%	7,364	-10.6%
CLASS IV MILK	5,010	2,437	105.6%	4,945	1.3%
DRY WHEY	5,114	4,228	21.0%	4,915	4.0%
GSCI EXCESS RETURN FUT	42,634	30,792	38.5%	42,238	0.9%
GOLDMAN SACHS	14,932	13,428	11.2%	14,750	1.2%
HOUSING INDEX	38	35	8.6%	46	-17.4%
ETHANOL	5,538	4,709	17.6%	5,324	4.0%
HDD WEATHER	2,051	4,675	-56.1%	1,225	67.4%
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	300	827	-63.7%	300	0.0%
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	50	50	0.0%	50	0.0%
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	150	50	200.0%	150	0.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-
WKLY AVG TEMP	0	0	-	0	-
COFFEE	1	8	-87.5%	5	-80.0%
DOW-UBS COMMOD INDEX	21,206	20,156	5.2%	17,067	24.3%
SUGAR 11	1	19	-94.7%	0	0.0%
COCOA TAS	7	72	-90.3%	25	-72.0%
COTTON	3	4	-25.0%	11	-72.7%
GRAIN BASIS SWAPS	0	0	-	0	-
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-
USD CRUDE PALM OIL	2,120	0	-	2,160	-1.9%
CASH-SETTLED CHEESE	24,685	27,407	-9.9%	25,337	-2.6%
OTC SP GSCI ER SWAP	0	0	-	0	-
FERTILIZER PRODUCTS	2,330	4,085	-43.0%	2,452	-5.0%
S&P GSCI ENHANCED ER SWAP	17,033	13,072	30.3%	17,033	0.0%
CHI WHEAT	448,769	364,273	23.2%	495,281	-9.4%
KC WHEAT	244,057	191,303	27.6%	262,846	-7.1%
MALAYSIAN PALM SWAP	21,628	9,128	136.9%	22,600	-4.3%
PALM OIL	0	200	-100.0%	0	-
Intercommodity Spread	0	0	-	0	-
DJ_UBS ROLL SELECT INDEX FU	660	500	32.0%	660	0.0%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2016	Open Interest NOV 2015	% CHG	Open Interest OCT 2016	% CHG
Commodities and Alternative Investments					
Options					
CORN	795,676	807,547	-1.5%	1,416,112	-43.8%
SOYBEAN	433,885	655,523	-33.8%	361,911	19.9%
SOYBEAN MEAL	100,838	139,992	-28.0%	173,688	-41.9%
SOYBEAN OIL	93,610	119,376	-21.6%	146,955	-36.3%
SOYBEAN CRUSH	144	966	-85.1%	129	11.6%
OATS	3,218	2,845	13.1%	3,964	-18.8%
ROUGH RICE	1,584	2,459	-35.6%	819	93.4%
WHEAT	0	75	-100.0%	0	-
LIVE CATTLE	236,177	332,568	-29.0%	218,189	8.2%
FEEDER CATTLE	28,069	23,751	18.2%	29,568	-5.1%
LEAN HOGS	214,099	228,618	-6.4%	192,820	11.0%
LUMBER	988	986	0.2%	578	70.9%
MILK	69,581	59,530	16.9%	85,259	-18.4%
MLK MID	467	431	8.4%	449	4.0%
NFD MILK	4,760	13,676	-65.2%	7,319	-35.0%
BUTTER CS	4,018	3,778	6.4%	4,581	-12.3%
CLASS IV MILK	6,511	3,858	68.8%	7,486	-13.0%
DRY WHEY	524	1,109	-52.8%	644	-18.6%
HOUSING INDEX	18	0	-	18	0.0%
HDD WEATHER	1,000	0	-	1,000	0.0%
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	16,500	14,100	17.0%	15,500	6.5%
CDD SEASONAL STRIP	0	0	-	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	-	0	-
JULY-NOV SOYBEAN CAL SPRD	4,280	3,275	30.7%	1,587	169.7%
DEC-JULY WHEAT CAL SPRD	0	0	-	515	-100.0%
JULY-DEC CORN CAL SPRD	1,675	5,056	-66.9%	1,675	0.0%
SOYBN NEARBY+2 CAL SPRD	50	0	-	50	0.0%
WHEAT NEARBY+2 CAL SPRD	4,027	5,334	-24.5%	6,141	-34.4%
CORN NEARBY+2 CAL SPRD	755	7,980	-90.5%	2,541	-70.3%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-DEC WHEAT CAL SPRD	300	0	-	200	50.0%
LV CATL CSO	16	0	-	11	45.5%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
SBIN HURR	0	0	-	0	-
SNOWFALL	0	0	-	0	-
WHEAT-CORN IC50	3,800	25	15,100.0%	8,060	-52.9%
CASH-SETTLED CHEESE	26,742	32,302	-17.2%	31,034	-13.8%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	500	0	-	0	-
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
DEC-DEC CORN CAL SPRD	0	0	-	8,372	-100.0%
DEC-JULY CORN CAL SPRD	0	0	-	16,528	-100.0%
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	233,108	206,792	12.7%	319,682	-27.1%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2016	Open Interest NOV 2015	% CHG	Open Interest OCT 2016	% CHG
Commodities and Alternative Investments					
Options					
KC WHEAT	20,680	24,299	-14.9%	37,580	-45.0%
MAR-DEC CORN CAL SPRD	0	0	-	0	-
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
Intercommodity Spread	51	0	-	0	-
MAR-JULY CORN CAL SPRD	0	200	-100.0%	0	-
MAR-JULY WHEAT CAL SPRD	700	5,273	-86.7%	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	1	-100.0%	0	-
Ags Futures					
WHEAT	2,585	0	-	3,623	-28.7%
Ags Options					
WHEAT	260	0	-	347	-25.1%
TOTAL FUTURES GROUP					
Interest Rate Futures	22,619,271	19,802,375	14.2%	21,171,726	6.8%
Equity Index Futures	3,886,649	3,731,766	4.2%	3,864,122	0.6%
Metals Futures	1,004,903	922,849	8.9%	1,098,304	-8.5%
Energy Futures	18,679,721	20,400,916	-8.4%	18,713,465	-0.2%
FX Futures	1,567,087	1,677,973	-6.6%	1,584,968	-1.1%
Commodities and Alternative Invest	4,259,081	4,133,097	3.0%	4,376,476	-2.7%
Foreign Exchange Futures	0	1	-100.0%	0	-
Ags Futures	2,585	0	-	3,623	-28.7%
TOTAL FUTURES	52,019,297	50,668,977	2.7%	50,812,684	2.4%
TOTAL OPTIONS GROUP					
Interest Rate Options	45,028,034	35,894,320	25.4%	36,069,920	24.8%
Equity Index Options	4,916,908	3,941,042	24.8%	4,798,180	2.5%
Metals Options	1,093,726	1,094,190	0.0%	1,303,306	-16.1%
Energy Options	6,979,842	6,896,510	1.2%	7,386,837	-5.5%
FX Options	828,634	774,966	6.9%	721,401	14.9%
Commodities and Alternative Invest	2,310,851	2,707,224	-14.6%	3,103,465	-25.5%
Ags Options	260	0	-	347	-25.1%
TOTAL OPTIONS	61,158,255	51,308,252	19.2%	53,383,456	14.6%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2016	Open Interest NOV 2015	% CHG	Open Interest OCT 2016	% CHG
TOTAL COMBINED					
Interest Rate	67,647,305	55,696,695	21.5%	57,241,646	18.2%
Equity Index	8,803,557	7,672,808	14.7%	8,662,302	1.6%
Metals	2,098,629	2,017,039	4.0%	2,401,610	-12.6%
Energy	25,659,563	27,297,426	-6.0%	26,100,302	-1.7%
FX	2,395,721	2,452,939	-2.3%	2,306,369	3.9%
Commodities and Alternative Invest	6,569,932	6,840,321	-4.0%	7,479,941	-12.2%
Foreign Exchange	0	1	-100.0%	0	-
Ags	2,845	0	-	3,970	-28.3%
GRAND TOTAL	113,177,552	101,977,229	11.0%	104,196,140	8.6%

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