



CME Group Exchange Open Interest Report - Monthly

| | Open Interest OCT 2017 | Open Interest OCT 2016 | % CHG | Open Interest SEP 2017 | % CHG |
|------------------------------|---------------------------|---------------------------|---------|---------------------------|--------|
| Interest Rate Futures | | | | | |
| 30-YR BOND | 737,236 | 544,254 | 35.5% | 712,261 | 3.5% |
| 10-YR NOTE | 3,244,341 | 2,907,529 | 11.6% | 3,126,281 | 3.8% |
| 5-YR NOTE | 3,069,081 | 2,790,470 | 10.0% | 2,969,097 | 3.4% |
| 2-YR NOTE | 1,652,536 | 1,243,729 | 32.9% | 1,600,017 | 3.3% |
| FED FUND | 1,588,157 | 1,192,445 | 33.2% | 1,601,282 | -0.8% |
| EURODOLLARS | 12,636,898 | 11,560,933 | 9.3% | 12,672,724 | -0.3% |
| 5-YR SWAP RATE | 22,894 | 35,751 | -36.0% | 20,444 | 12.0% |
| 2-YR SWAP RATE | 0 | 1 | -100.0% | 0 | - |
| 10-YR SWAP RATE | 28,950 | 31,435 | -7.9% | 28,198 | 2.7% |
| 7-YR SWAP | 0 | 0 | - | 0 | - |
| 1-MONTH EURODOLLAR | 3,581 | 1,169 | 206.3% | 2,881 | 24.3% |
| ULTRA T-BOND | 884,301 | 621,779 | 42.2% | 816,810 | 8.3% |
| 30-YR SWAP RATE | 142 | 677 | -79.0% | 173 | -17.9% |
| Ultra 10-Year Note | 435,065 | 241,554 | 80.1% | 439,884 | -1.1% |
| EURO 5YR BUNDLE | 0 | 0 | - | 0 | - |
| 3YR BUNDLE | 0 | 0 | - | 0 | - |
| 2YR BUNDLE | 0 | 0 | - | 0 | - |
| Interest Rate Options | | | | | |
| 30-YR BOND | 600,500 | 473,011 | 27.0% | 728,845 | -17.6% |
| 10-YR NOTE | 3,096,641 | 2,133,745 | 45.1% | 3,267,922 | -5.2% |
| 5-YR NOTE | 1,416,714 | 832,237 | 70.2% | 1,305,524 | 8.5% |
| 2-YR NOTE | 380,144 | 120,462 | 215.6% | 380,361 | -0.1% |
| FED FUND | 6,610 | 18,580 | -64.4% | 5,601 | 18.0% |
| EURODOLLARS | 24,894,623 | 22,741,086 | 9.5% | 22,598,246 | 10.2% |
| EURO MIDCURVE | 18,979,811 | 9,722,048 | 95.2% | 15,275,693 | 24.2% |
| ULTRA T-BOND | 3,178 | 18,479 | -82.8% | 2,083 | 52.6% |
| Ultra 10-Year Note | 700 | 10,272 | -93.2% | 0 | - |

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| Equity Index Futures | | | | | |
| DJIA | 0 | 0 | - | 0 | - |
| E-MINI S&P500 | 3,185,901 | 3,028,114 | 5.2% | 2,987,626 | 6.6% |
| S&P 500 | 111,156 | 85,383 | 30.2% | 93,620 | 18.7% |
| S&P 600 SMALLCAP EMINI | 0 | 0 | - | 0 | - |
| E-MINI MIDCAP | 92,051 | 82,842 | 11.1% | 89,507 | 2.8% |
| S&P 400 MIDCAP | 0 | 0 | - | 0 | - |
| S&P 500 GROWTH | 22 | 17 | 29.4% | 22 | 0.0% |
| S&P 500/VALUE | 108,747 | 53,561 | 103.0% | 110,933 | -2.0% |
| E-MINI RUSSELL 2000 | 544,200 | 0 | - | 531,354 | 2.4% |
| E-MINI RUSSELL 1000 | 8,597 | 18 | 47,661.1% | 8,436 | 1.9% |
| E-MINI NASDAQ 100 | 271,979 | 317,273 | -14.3% | 267,207 | 1.8% |
| NASDAQ | 0 | 0 | - | 0 | - |
| NIKKEI 225 (\$) STOCK | 43,523 | 36,132 | 20.5% | 37,383 | 16.4% |
| NIKKEI 225 (YEN) STOCK | 76,278 | 60,346 | 26.4% | 49,265 | 54.8% |
| DJ US REAL ESTATE | 18,515 | 10,083 | 83.6% | 18,262 | 1.4% |
| NASDAQ BIOTECH | 457 | 142 | 221.8% | 457 | 0.0% |
| E-MICRO NIFTY | 0 | 0 | - | 0 | - |
| S&P CONSUMER DSCRTNRY SE | 3,454 | 11,546 | -70.1% | 3,644 | -5.2% |
| S&P HEALTH CARE SECTOR | 8,791 | 4,060 | 116.5% | 8,866 | -0.8% |
| S&P UTILITIES SECTOR | 22,489 | 4,887 | 360.2% | 23,602 | -4.7% |
| S&P CONSUMER STAPLES SECT | 18,989 | 13,263 | 43.2% | 20,449 | -7.1% |
| S&P TECHNOLOGY SECTOR | 9,905 | 4,227 | 134.3% | 9,542 | 3.8% |
| S&P INDUSTRIAL SECTOR | 5,573 | 12,618 | -55.8% | 4,717 | 18.1% |
| S&P FINANCIAL SECTOR | 30,073 | 10,063 | 198.8% | 28,018 | 7.3% |
| S&P ENERGY SECTOR | 12,135 | 4,465 | 171.8% | 11,338 | 7.0% |
| S&P MATERIALS SECTOR | 5,984 | 4,089 | 46.3% | 5,245 | 14.1% |
| IBOVESPA INDEX | 389 | 233 | 67.0% | 400 | -2.8% |
| E-MINI RUSSELL 1000 VALUE | 9,322 | 778 | 1,098.2% | 12,099 | -23.0% |
| FT-SE 100 | 149 | 43 | 246.5% | 73 | 104.1% |
| E-MINI RUSSELL 1000 GROWTH | 5,904 | 64 | 9,125.0% | 4,174 | 41.4% |
| E-mini (\$5) Dow | 160,111 | 119,151 | 34.4% | 156,979 | 2.0% |
| E-mini FTSE China 50 | 182 | 105 | 73.3% | 248 | -26.6% |
| NIFTY 50 | 914 | 406 | 125.1% | 218 | 319.3% |
| E-mini FTSE 100 (USD) | 0 | 0 | - | 0 | 0.0% |
| E-MINI S&P REAL ESTATE SELE | 3,330 | 188 | 1,671.3% | 5,449 | -38.9% |
| FTSE Emerging | 21 | 25 | -16.0% | 16 | 31.3% |

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| Equity Index Options | | | | | |
| DJIA | 0 | 0 | - | 0 | - |
| E-MINI S&P500 | 1,914,724 | 1,730,477 | 10.6% | 1,339,395 | 43.0% |
| S&P 500 | 146,928 | 153,379 | -4.2% | 75,759 | 93.9% |
| E-MINI MIDCAP | 0 | 0 | - | 0 | - |
| E-MINI RUSSELL 2000 | 9,008 | 0 | - | 1,329 | 577.8% |
| E-MINI NASDAQ 100 | 100,087 | 55,377 | 80.7% | 65,175 | 53.6% |
| NASDAQ | 0 | 0 | - | 0 | - |
| EOM S&P 500 | 123,370 | 78,963 | 56.2% | 102,484 | 20.4% |
| EOM EMINI S&P | 872,344 | 645,198 | 35.2% | 676,507 | 28.9% |
| EOW2 EMINI S&P 500 | 190,782 | 184,943 | 3.2% | 128,426 | 48.6% |
| EOW2 S&P 500 | 17,660 | 23,749 | -25.6% | 8,326 | 112.1% |
| EOW1 EMINI S&P 500 | 374,342 | 398,125 | -6.0% | 368,037 | 1.7% |
| EOW1 S&P 500 | 74,468 | 80,003 | -6.9% | 71,128 | 4.7% |
| EOW4 EMINI S&P 500 | 86,687 | 31,637 | 174.0% | 65,117 | 33.1% |
| E-mini (\$5) Dow | 8,658 | 7,948 | 8.9% | 4,845 | 78.7% |
| EOW2 E-MINI RUSSELL 2000 WE | 564 | 0 | - | 896 | -37.1% |
| EOW3 EMINI S&P 500 | 1,161,942 | 1,186,993 | -2.1% | 1,421,293 | -18.2% |
| EOW1 E-MINI RUSSELL 2000 WE | 766 | 0 | - | 756 | 1.3% |
| EOM E-MINI RUSSELL 2000 END | 208 | 0 | - | 94 | 121.3% |
| EOW3 E-MINI RUSSELL 2000 WE | 10,855 | 0 | - | 10,778 | 0.7% |
| EOW3 S&P 500 | 214,729 | 221,388 | -3.0% | 274,260 | -21.7% |
| EOW1 E-MINI RUSSELL 2000 WE | 1,109 | 0 | - | 1,012 | 9.6% |
| EOW4 E-MINI RUSSELL 2000 WE | 59 | 0 | - | 0 | - |
| Metals Futures | | | | | |
| COMEX COPPER | 300,174 | 200,654 | 49.6% | 272,255 | 10.3% |
| URANIUM | 4,227 | 5,151 | -17.9% | 4,227 | 0.0% |
| COMEX MINY COPPER | 305 | 32 | 853.1% | 269 | 13.4% |
| COMEX GOLD | 532,783 | 511,276 | 4.2% | 531,843 | 0.2% |
| COMEX SILVER | 198,775 | 194,016 | 2.5% | 183,000 | 8.6% |
| NYMEX PLATINUM | 77,877 | 71,127 | 9.5% | 71,236 | 9.3% |
| NYMEX HOT ROLLED STEEL | 13,110 | 16,863 | -22.3% | 13,332 | -1.7% |
| PALLADIUM | 34,083 | 22,825 | 49.3% | 31,533 | 8.1% |
| E-MICRO GOLD | 8,813 | 3,097 | 184.6% | 6,945 | 26.9% |
| SILVER | 1,531 | 1,040 | 47.2% | 1,439 | 6.4% |
| COPPER | 863 | 2,482 | -65.2% | 995 | -13.3% |
| FERROUS PRODUCTS | 680 | 397 | 71.3% | 365 | 86.3% |
| ALUMINUM | 64,049 | 44,804 | 43.0% | 62,995 | 1.7% |
| GOLD | 0 | 0 | - | 0 | - |
| COMEX E-Mini GOLD | 891 | 2,343 | -62.0% | 797 | 11.8% |
| COMEX E-Mini SILVER | 105 | 198 | -47.0% | 105 | 0.0% |
| IRON ORE 62 CHINA TSI FUTURE | 12,795 | 20,388 | -37.2% | 13,784 | -7.2% |
| IRON ORE 58 CHINA TSI FUTURE | 0 | 0 | - | 0 | - |
| IRON ORE 62 CHINA PLATTS FU | 3,130 | 1,440 | 117.4% | 3,724 | -16.0% |
| Gold Kilo | 32 | 144 | -77.8% | 33 | -3.0% |
| LNDN ZINC | 30 | 27 | 11.1% | 10 | 200.0% |
| METALS | 0 | 0 | - | 0 | - |

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| Metals Options | | | | | |
| COMEX COPPER | 12,218 | 5,389 | 126.7% | 7,471 | 63.5% |
| COMEX GOLD | 1,045,632 | 1,120,493 | -6.7% | 1,032,853 | 1.2% |
| COMEX SILVER | 126,957 | 137,363 | -7.6% | 109,781 | 15.6% |
| NYMEX PLATINUM | 3,496 | 5,833 | -40.1% | 2,343 | 49.2% |
| PALLADIUM | 5,640 | 3,569 | 58.0% | 2,986 | 88.9% |
| SILVER | 27 | 206 | -86.9% | 0 | 0.0% |
| COPPER | 0 | 0 | - | 0 | - |
| GOLD | 6,116 | 1,389 | 340.3% | 2,388 | 156.1% |
| IRON ORE 62 CHINA TSI PUT OP | 7,160 | 15,731 | -54.5% | 8,860 | -19.2% |
| IRON ORE 62 CHINA TSI CALL O | 8,756 | 13,333 | -34.3% | 9,831 | -10.9% |
| HOT ROLLED COIL STEEL CALL | 330 | 0 | - | 0 | - |
| Energy Futures | | | | | |
| ETHANOL | 1,817 | 5,324 | -65.9% | 1,652 | 10.0% |
| ETHANOL FWD | 0 | 162 | -100.0% | 0 | - |
| MARS BLEND CRUDE OIL | 2,720 | 1,550 | 75.5% | 2,220 | 22.5% |
| HUSTN SHIP CHNL PIPE SWP | 0 | 3,425 | -100.0% | 0 | - |
| NATURAL GAS PHY | 1,384,396 | 1,139,762 | 21.5% | 1,334,262 | 3.8% |
| SOUTHERN NAT LA NAT GAS | 0 | 0 | - | 0 | - |
| COLUMBIA GULF MAIN NAT G | 0 | 372 | -100.0% | 0 | - |
| RBOB GASOLINE BALMO CLNDR | 2,176 | 245 | 788.2% | 1,235 | 76.2% |
| GASOLINE UP-DOWN BALMO SW | 0 | 0 | - | 0 | - |
| FUEL OIL (PLATS) CAR CN | 0 | 36 | -100.0% | 0 | - |
| FUEL OIL (PLATS) CAR CM | 29 | 646 | -95.5% | 12 | 141.7% |
| SINGAPORE MOGAS 92 UNLEAD | 11,144 | 13,609 | -18.1% | 11,358 | -1.9% |
| ETHANOL T2 FOB ROTT INCL DU | 6,323 | 2,501 | 152.8% | 5,492 | 15.1% |
| SINGAPORE MOGAS 92 UNLEAD | 266 | 874 | -69.6% | 0 | - |
| JET AV FUEL (P) CAR FM ICE GA | 39 | 81 | -51.9% | 20 | 95.0% |
| NY JET FUEL (PLATTS) HEAT OIL | 0 | 0 | - | 0 | - |
| PROPANE NON-LDH MB (OPIS) B | 63 | 368 | -82.9% | 600 | -89.5% |
| PROPANE NON-LDH MT. BEL (OF | 25,116 | 31,653 | -20.7% | 21,563 | 16.5% |
| N ILLINOIS HUB DAILY | 220 | 178 | 23.6% | 294 | -25.2% |
| CINERGY HUB PEAK MONTH | 288 | 330 | -12.7% | 288 | 0.0% |
| NO 2 UP-DOWN SPREAD CALEN | 26 | 187 | -86.1% | 674 | -96.1% |
| CIN HUB 5MW D AH O PK | 198,568 | 247,784 | -19.9% | 230,056 | -13.7% |
| NY 3.0% FUEL OIL (PLATTS | 75 | 750 | -90.0% | 150 | -50.0% |
| ARGUS LLS VS. WTI (ARG) T | 31,923 | 11,523 | 177.0% | 26,810 | 19.1% |
| TRANSCO ZONE 1 NG BASIS | 0 | 0 | - | 0 | - |
| SOUTH STAR TEX OKLHM KNS | 152 | 464 | -67.2% | 168 | -9.5% |
| NYISO ZONE A 5MW D AH PK | 8,050 | 9,702 | -17.0% | 8,470 | -5.0% |
| NEPOOL INTR HUB 5MW D AH | 570,326 | 602,859 | -5.4% | 583,787 | -2.3% |
| PJM COMED 5MW D AH O PK | 29,405 | 182,095 | -83.9% | 31,405 | -6.4% |
| NYISO ZONE A 5MW D AH O P | 87,600 | 183,456 | -52.3% | 99,150 | -11.6% |
| CHICAGO UNL GAS PL VS RBO | 9 | 180 | -95.0% | 12 | -25.0% |
| PREMIUM UNLEAD 10PPM FOB | 0 | 61 | -100.0% | 0 | - |
| GASOIL 10P CRG CIF NW VS | 0 | 0 | - | 0 | - |
| GASOIL 0.1 RDAM BRGS VS I | 144 | 51 | 182.4% | 130 | 10.8% |
| PJM WESTHDA PEAK | 26,080 | 52,153 | -50.0% | 29,986 | -13.0% |
| PJM DAYTON DA PEAK | 11,286 | 27,280 | -58.6% | 11,853 | -4.8% |

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| Energy Futures | | | | | |
| PJM WESTH DA OFF-PEAK | 470,327 | 926,969 | -49.3% | 537,702 | -12.5% |
| PJM PPL DA OFF-PEAK | 0 | 15,613 | -100.0% | 0 | - |
| PJM AECO DA OFF-PEAK | 0 | 28,152 | -100.0% | 0 | - |
| ULSD 10PPM CIF MED BALMO | 0 | 0 | - | 0 | - |
| GASOIL 0.1CIF MED VS ICE | 15 | 85 | -82.4% | 20 | -25.0% |
| GASOIL 0.1 CIF VS ICE GAS | 0 | 0 | - | 0 | - |
| GASOIL 0.1 ROTTERDAM BARG | 25 | 30 | -16.7% | 35 | -28.6% |
| EUROPE NAPHTHA CALSWAP | 2,667 | 1,966 | 35.7% | 2,686 | -0.7% |
| HENRY HUB SWING FUTURE | 0 | 0 | - | 0 | - |
| FL GAS ZONE 3 NAT GAS IND | 0 | 1,860 | -100.0% | 0 | - |
| GASOIL 0.1 CIF MED BALMO | 0 | 0 | - | 0 | - |
| BRENT BALMO SWAP | 0 | 682 | -100.0% | 100 | -100.0% |
| CIG ROCKIES NG INDEX SWA | 0 | 0 | - | 0 | - |
| PJM PECO ZONE5MW PEAK CAL | 0 | 0 | - | 0 | - |
| NY ULSD (ARGUS) VS HEATING | 759 | 5,071 | -85.0% | 1,311 | -42.1% |
| N ROCKIES PIPE SWAP | 242 | 668 | -63.8% | 273 | -11.4% |
| GASOIL MINI CALENDAR SWAP | 433 | 602 | -28.1% | 492 | -12.0% |
| BRENT OIL LAST DAY | 147,913 | 123,994 | 19.3% | 149,502 | -1.1% |
| SAN JUAN PIPE SWAP | 0 | 0 | - | 0 | - |
| EUROPEAN NAPHTHA BALMO | 187 | 247 | -24.3% | 250 | -25.2% |
| EURO 3.5% FUEL OIL RDAM B | 242 | 294 | -17.7% | 279 | -13.3% |
| LLS (ARGUS) CALENDAR SWAP | 0 | 0 | - | 0 | - |
| LA CARB DIESEL (OPIS) SWA | 350 | 815 | -57.1% | 600 | -41.7% |
| GULF COAST ULSD CALENDAR | 2,729 | 4,470 | -38.9% | 2,718 | 0.4% |
| CENTERPOINT EAST INDEX | 0 | 124 | -100.0% | 0 | - |
| CENTERPOINT BASIS SWAP | 11,017 | 22,073 | -50.1% | 11,797 | -6.6% |
| WTI-BRENT CALENDAR SWAP | 67,725 | 51,413 | 31.7% | 57,703 | 17.4% |
| EURO GASOIL 10PPM VS ICE | 342 | 380 | -10.0% | 347 | -1.4% |
| BRENT CALENDAR SWAP | 17,813 | 14,953 | 19.1% | 18,451 | -3.5% |
| MINY HTG OIL | 1 | 0 | 0.0% | 0 | - |
| FUELOIL SWAP:CARGOES VS.B | 984 | 943 | 4.3% | 1,045 | -5.8% |
| TD3 MEG TO JAPAN 250K MT | 30 | 0 | - | 0 | - |
| DOMINION TRAN INC - APP I | 2,920 | 5,534 | -47.2% | 2,920 | 0.0% |
| TENNESSEE ZONE 0 BASIS SW | 604 | 2,240 | -73.0% | 666 | -9.3% |
| PJM OFF-PEAK LMP SWAP FUT | 622 | 1,760 | -64.7% | 664 | -6.3% |
| AEP-DAYTON HUB OFF-PEAK M | 150 | 801 | -81.3% | 200 | -25.0% |
| AEP-DAYTON HUB DAILY | 164 | 272 | -39.7% | 180 | -8.9% |
| EASTERN RAIL DELIVERY CSX | 280 | 2,755 | -89.8% | 380 | -26.3% |
| HTG OIL | 357 | 2,004 | -82.2% | 354 | 0.8% |
| EUROPE 3.5% FUEL OIL MED | 378 | 751 | -49.7% | 344 | 9.9% |
| WAHA INDEX SWAP FUTURE | 0 | 1,764 | -100.0% | 0 | - |
| EL PASO PERMIAN INDEX SWA | 0 | 0 | - | 0 | - |
| HEATING OIL PHY | 434,221 | 402,501 | 7.9% | 454,699 | -4.5% |
| PJM MONTHLY | 1,940 | 5,702 | -66.0% | 2,122 | -8.6% |
| NY HARBOR HEAT OIL SWP | 8,505 | 11,706 | -27.3% | 9,599 | -11.4% |
| TCO BASIS SWAP | 15,455 | 30,776 | -49.8% | 16,868 | -8.4% |
| DOMINION TRANSMISSION INC | 36,182 | 61,219 | -40.9% | 39,591 | -8.6% |
| NYISO A | 0 | 1,260 | -100.0% | 0 | - |
| MINY NATURAL GAS | 1,921 | 2,794 | -31.2% | 1,118 | 71.8% |
| TRANSCO ZONE 6 BASIS SWAP | 2,681 | 6,254 | -57.1% | 3,487 | -23.1% |
| NYH NO 2 CRACK SPREAD CAL | 7,779 | 13,621 | -42.9% | 7,285 | 6.8% |

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| Energy Futures | | | | | |
| JAPAN C&F NAPHTHA CRACK S | 1,579 | 1,042 | 51.5% | 2,264 | -30.3% |
| PERMIAN BASIS SWAP | 10,526 | 22,720 | -53.7% | 12,107 | -13.1% |
| NY HARBOR RESIDUAL FUEL 1 | 3,510 | 7,158 | -51.0% | 3,693 | -5.0% |
| GULF COAST NO.6 FUEL OIL | 47,033 | 61,453 | -23.5% | 45,060 | 4.4% |
| NGPL MID-CONTINENT | 25,592 | 35,207 | -27.3% | 26,592 | -3.8% |
| NYISO J | 315 | 2,600 | -87.9% | 415 | -24.1% |
| NYISO G | 0 | 126 | -100.0% | 0 | - |
| ARGUS PROPAN(SAUDI ARAMC | 830 | 799 | 3.9% | 1,010 | -17.8% |
| JAPAN NAPHTHA BALMO SWAP | 10 | 5 | 100.0% | 86 | -88.4% |
| EUROPE JET KERO NWE CALSW | 54 | 9 | 500.0% | 66 | -18.2% |
| JET CIF NWE VS ICE | 486 | 461 | 5.4% | 473 | 2.7% |
| RBOB PHY | 403,652 | 395,571 | 2.0% | 393,454 | 2.6% |
| RBOB GAS | 2,330 | 2,749 | -15.2% | 2,488 | -6.4% |
| GASOIL 0.1 CIF NWE VS ISE | 0 | 35 | -100.0% | 0 | - |
| NY1% VS GC SPREAD SWAP | 4,194 | 4,926 | -14.9% | 3,589 | 16.9% |
| GULF COAST 3% FUEL OIL BA | 531 | 593 | -10.5% | 1,607 | -67.0% |
| EUROPE 3.5% FUEL OIL RDAM | 9,042 | 10,600 | -14.7% | 9,000 | 0.5% |
| FUEL OIL NWE CRACK VS ICE | 0 | 57 | -100.0% | 0 | - |
| DIESEL 10P BRG FOB RDM VS | 0 | 0 | - | 0 | - |
| TRANSCO ZONE 6 INDEX | 248 | 2,558 | -90.3% | 488 | -49.2% |
| SONAT BASIS SWAP FUTURE | 122 | 852 | -85.7% | 184 | -33.7% |
| PANHANDLE BASIS SWAP FUTU | 18,625 | 46,129 | -59.6% | 20,732 | -10.2% |
| NGPL MIDCONTINENT INDEX | 0 | 1,048 | -100.0% | 0 | - |
| DUBAI CRUDE OIL CALENDAR | 10,680 | 2,989 | 257.3% | 7,870 | 35.7% |
| CRUDE OIL PHY | 2,517,482 | 1,880,253 | 33.9% | 2,466,177 | 2.1% |
| CINERGY HUB OFF-PEAK MONT | 120 | 312 | -61.5% | 120 | 0.0% |
| ANR LOUISIANA BASIS SWAP | 0 | 0 | - | 0 | - |
| TRANSCO ZONE4 BASIS SWAP | 11,119 | 22,651 | -50.9% | 13,165 | -15.5% |
| FLORIDA GAS ZONE3 BASIS S | 0 | 4,286 | -100.0% | 0 | - |
| SINGAPORE NAPHTHA SWAP | 0 | 0 | - | 0 | - |
| SINGAPORE JET KEROSENE SW | 2,686 | 2,135 | 25.8% | 2,992 | -10.2% |
| SINGAPORE 380CST FUEL OIL | 11,159 | 11,679 | -4.5% | 10,231 | 9.1% |
| AEP-DAYTON HUB MTHLY | 210 | 1,051 | -80.0% | 280 | -25.0% |
| N ILLINOIS HUB MTHLY | 60 | 300 | -80.0% | 80 | -25.0% |
| ISO NEW ENGLAND OFF-PEAK | 42 | 282 | -85.1% | 56 | -25.0% |
| NYISO G OFF-PEAK | 0 | 60 | -100.0% | 0 | - |
| NYISO A OFF-PEAK | 0 | 400 | -100.0% | 0 | - |
| TC2 ROTTERDAM TO USAC 37K | 0 | 0 | - | 0 | - |
| EUROPE DATED BRENT SWAP | 1,337 | 1,150 | 16.3% | 1,537 | -13.0% |
| WESTERN RAIL DELIVERY PRB | 345 | 1,865 | -81.5% | 330 | 4.5% |
| NATURAL GAS PEN SWP | 194,330 | 282,753 | -31.3% | 204,090 | -4.8% |
| SINGAPORE GASOIL VS ICE | 6,815 | 11,201 | -39.2% | 11,560 | -41.0% |
| JET BARGES VS ICE GASOIL | 0 | 0 | - | 0 | - |
| SOCAL PIPE SWAP | 0 | 3,624 | -100.0% | 0 | - |
| SINGAPORE 180CST BALMO | 38 | 42 | -9.5% | 10 | 280.0% |
| MONT BELVIEU LDH PROPANE 5 | 114,100 | 140,296 | -18.7% | 111,716 | 2.1% |
| MONT BELVIEU ETHANE 5 DECI | 70,148 | 100,182 | -30.0% | 74,617 | -6.0% |
| MONT BELVIEU NORMAL BUTAN | 43,526 | 37,334 | 16.6% | 40,842 | 6.6% |
| WAHA BASIS | 7,957 | 13,684 | -41.9% | 8,608 | -7.6% |
| PREM UNL GAS 10PPM RDAM F | 0 | 16 | -100.0% | 0 | - |
| PREM UNL GAS 10PPM RDAM F | 0 | 0 | - | 0 | - |

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CME Group Exchange Open Interest Report - Monthly

| | Open Interest OCT 2017 | Open Interest OCT 2016 | % CHG | Open Interest SEP 2017 | % CHG |
|------------------------------|---------------------------|---------------------------|---------|---------------------------|---------|
| Energy Futures | | | | | |
| HENRY HUB SWAP | 1,195,259 | 1,355,050 | -11.8% | 1,200,606 | -0.4% |
| HENRY HUB FINANCIAL LAST | 94 | 0 | - | 26 | 261.5% |
| HENRY HUB BASIS SWAP | 7,869 | 53,075 | -85.2% | 10,404 | -24.4% |
| CHICAGO ETHANOL SWAP | 51,041 | 57,853 | -11.8% | 50,827 | 0.4% |
| PJM WESTH RT OFF-PEAK | 2,271,054 | 2,755,586 | -17.6% | 2,374,542 | -4.4% |
| PJM JCPL DA OFF-PEAK | 0 | 31,280 | -100.0% | 0 | - |
| PJM DAYTON DA OFF-PEAK | 143,003 | 99,510 | 43.7% | 152,628 | -6.3% |
| PJM AD HUB 5MW REAL TIME | 432,615 | 972,677 | -55.5% | 478,351 | -9.6% |
| NEPOOL SE MASS 5MW D AH P | 0 | 0 | - | 0 | - |
| ISO NEW ENGLAND PK LMP | 51 | 329 | -84.5% | 68 | -25.0% |
| CRUDE OIL | 20,322 | 25,835 | -21.3% | 21,316 | -4.7% |
| EUROPEAN NAPHTHA CRACK SP | 11,087 | 10,169 | 9.0% | 11,447 | -3.1% |
| GASOIL CRACK SPREAD CALEN | 21,341 | 12,595 | 69.4% | 22,833 | -6.5% |
| ICE BRENT DUBAI SWAP | 44,066 | 15,923 | 176.7% | 44,556 | -1.1% |
| BRENT FINANCIAL FUTURES | 6,366 | 7,254 | -12.2% | 6,366 | 0.0% |
| DEMARC SWING SWAP | 0 | 8 | -100.0% | 0 | - |
| NGPL MIDCONTINENT SWING S | 0 | 0 | - | 0 | - |
| GASOIL CALENDAR SWAP | 25 | 115 | -78.3% | 38 | -34.2% |
| EURO 3.5% FUEL OIL SPREAD | 562 | 832 | -32.5% | 929 | -39.5% |
| NYMEX ALUMINUM FUTURES | 750 | 1,531 | -51.0% | 880 | -14.8% |
| NY HARBOR RESIDUAL FUEL C | 0 | 0 | - | 0 | - |
| GULF COAST JET VS NYM 2 H | 30,549 | 38,907 | -21.5% | 32,055 | -4.7% |
| SOCAL BASIS SWAP | 0 | 0 | - | 0 | - |
| SAN JUAN BASIS SWAP | 21,864 | 43,007 | -49.2% | 23,290 | -6.1% |
| EUROPE 1% FUEL OIL RDAM C | 0 | 51 | -100.0% | 3 | -100.0% |
| GULF COAST GASOLINE CLNDR | 0 | 0 | - | 0 | - |
| Transco Zone 3 Basis | 4,258 | 7,540 | -43.5% | 4,599 | -7.4% |
| Tetco STX Basis | 913 | 2,098 | -56.5% | 1,006 | -9.2% |
| COLUMBIA GULF ONSHORE | 2,867 | 18,253 | -84.3% | 4,324 | -33.7% |
| PJM DAILY | 796 | 704 | 13.1% | 620 | 28.4% |
| CIG BASIS | 26,739 | 52,641 | -49.2% | 28,887 | -7.4% |
| NORTHERN NATURAL GAS VENTL | 1,824 | 6,320 | -71.1% | 2,224 | -18.0% |
| TEXAS EASTERN ZONE M-3 BA | 7,683 | 22,615 | -66.0% | 9,605 | -20.0% |
| MICHIGAN BASIS | 6,211 | 15,761 | -60.6% | 6,893 | -9.9% |
| ANR OKLAHOMA | 1,764 | 3,931 | -55.1% | 1,981 | -11.0% |
| LA JET FUEL VS NYM NO 2 H | 0 | 300 | -100.0% | 0 | - |
| RBOB UP-DOWN CALENDAR SW | 0 | 0 | - | 0 | - |
| RBOB CALENDAR SWAP | 16,136 | 15,773 | 2.3% | 18,564 | -13.1% |
| MINY RBOB GAS | 0 | 0 | 0.0% | 0 | - |
| GAS EURO-BOB OXY NWE BARG | 4,125 | 5,081 | -18.8% | 4,448 | -7.3% |
| GAS EURO-BOB OXY NWE BARG | 28,345 | 22,141 | 28.0% | 30,348 | -6.6% |
| PETRO OUTRIGHT EURO | 11,806 | 18,144 | -34.9% | 12,568 | -6.1% |
| DATED BRENT (PLATTS) DAILY S | 0 | 0 | - | 0 | - |
| LA CARBOB GASOLINE(OPIS)S | 475 | 50 | 850.0% | 550 | -13.6% |
| EURO PROPANE CIF ARA SWA | 1,356 | 1,776 | -23.6% | 1,426 | -4.9% |
| GASOIL BULLET SWAP | 130 | 0 | - | 130 | 0.0% |
| NEW YORK ETHANOL SWAP | 1,625 | 2,430 | -33.1% | 2,385 | -31.9% |
| LA CARB DIESEL (OPIS) | 0 | 117 | -100.0% | 0 | - |
| DEMARC INDEX FUTURE | 0 | 0 | - | 0 | - |
| WTI CALENDAR | 146,655 | 119,023 | 23.2% | 140,638 | 4.3% |
| APPALACHIAN COAL (PHY) | 0 | 5 | -100.0% | 0 | - |

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CME Group Exchange Open Interest Report - Monthly

| | Open Interest OCT 2017 | Open Interest OCT 2016 | % CHG | Open Interest SEP 2017 | % CHG |
|---------------------------|---------------------------|---------------------------|---------|---------------------------|---------|
| Energy Futures | | | | | |
| ROCKIES KERN OPAL - NW IN | 0 | 0 | - | 0 | - |
| NEW ENGLAND HUB PEAK DAIL | 1,152 | 1,550 | -25.7% | 1,848 | -37.7% |
| HOUSTON SHIP CHANNEL INDE | 0 | 0 | - | 0 | - |
| NORTHEN NATURAL GAS DEMA | 2,262 | 3,613 | -37.4% | 2,332 | -3.0% |
| TENNESSEE 500 LEG BASIS S | 0 | 1,599 | -100.0% | 62 | -100.0% |
| EAST/WEST FUEL OIL SPREAD | 165 | 170 | -2.9% | 328 | -49.7% |
| NYISO J OFF-PEAK | 90 | 496 | -81.9% | 120 | -25.0% |
| TC5 RAS TANURA TO YOKOHAM | 0 | 0 | - | 0 | - |
| WTI-BRENT BULLET SWAP | 404 | 0 | - | 1,404 | -71.2% |
| EURO GASOIL 10 CAL SWAP | 0 | 0 | - | 0 | - |
| HENRY HUB INDEX SWAP FUTU | 4,030 | 27,380 | -85.3% | 4,148 | -2.8% |
| Sumas Basis Swap | 6,973 | 9,757 | -28.5% | 7,169 | -2.7% |
| RBOB CRACK SPREAD | 6,343 | 3,016 | 110.3% | 3,980 | 59.4% |
| CIN HUB 5MW D AH PK | 9,843 | 18,130 | -45.7% | 11,121 | -11.5% |
| TEXAS GAS ZONE1 NG BASIS | 7,124 | 14,253 | -50.0% | 7,812 | -8.8% |
| SINGAPORE GASOIL SWAP | 15,809 | 18,759 | -15.7% | 15,052 | 5.0% |
| GULF COAST JET FUEL CLNDR | 804 | 1,260 | -36.2% | 866 | -7.2% |
| ULSD 10PPM CIF MED VS ICE | 51 | 46 | 10.9% | 54 | -5.6% |
| PJM BGE DA OFF-PEAK | 24,920 | 35,888 | -30.6% | 26,920 | -7.4% |
| SINGAPORE 380CST BALMO | 127 | 25 | 408.0% | 346 | -63.3% |
| LTD NAT GAS | 397,158 | 281,617 | 41.0% | 393,372 | 1.0% |
| NORTHWEST ROCKIES BASIS S | 44,307 | 78,142 | -43.3% | 47,283 | -6.3% |
| SING FUEL | 0 | 0 | - | 30 | -100.0% |
| CIN HUB 5MW REAL TIME O P | 522,936 | 575,248 | -9.1% | 547,240 | -4.4% |
| NYISO ZONE C 5MW D AH PK | 0 | 1,449 | -100.0% | 0 | - |
| NEPOOL NE MASS 5MW D AH O | 14,040 | 0 | - | 14,040 | 0.0% |
| NEPOOL NE MASS 5MW D AH P | 765 | 105 | 628.6% | 765 | 0.0% |
| NEPOOL SE MASS 5MW D AH O | 0 | 0 | - | 0 | - |
| NEPOOL CNCTCT 5MW D AH O | 1,201 | 10,701 | -88.8% | 1,601 | -25.0% |
| NEPOOL CONECTIC 5MW D AH | 63 | 569 | -88.9% | 83 | -24.1% |
| NEPOOL W CNT MASS 5MW D A | 2,402 | 14,196 | -83.1% | 3,202 | -25.0% |
| PJM COMED 5MW D AH PK | 1,590 | 9,830 | -83.8% | 1,690 | -5.9% |
| NYISO ZONE J 5MW D AH O P | 273,536 | 156,536 | 74.7% | 275,461 | -0.7% |
| NYISO ZONE J 5MW D AH PK | 16,421 | 12,778 | 28.5% | 16,652 | -1.4% |
| PJM NI HUB 5MW REAL TIME | 889,293 | 932,242 | -4.6% | 990,497 | -10.2% |
| NYISO ZONE C 5MW D AH O P | 0 | 27,623 | -100.0% | 0 | - |
| ONEOK OKLAHOMA NG BASIS | 1,391 | 2,361 | -41.1% | 1,814 | -23.3% |
| COLUMB GULF MAINLINE NG B | 6,813 | 23,192 | -70.6% | 8,022 | -15.1% |
| PANHANDLE PIPE SWAP | 2,940 | 0 | - | 648 | 353.7% |
| TRANSCO ZONE 4 NAT GAS IN | 0 | 0 | - | 0 | - |
| ELEC MISO PEAK | 4,077 | 1,583 | 157.5% | 4,157 | -1.9% |
| ELEC NYISO OFF-PEAK | 75,004 | 29,593 | 153.5% | 76,604 | -2.1% |
| WTS (ARGUS) VS WTI SWAP | 47,666 | 42,210 | 12.9% | 45,787 | 4.1% |
| RBOB CRACK SPREAD BALMO S | 0 | 0 | - | 0 | - |
| CAISO SP15 EZGNHUB5 MW P | 0 | 17,930 | -100.0% | 0 | - |
| NY 2.2% FUEL OIL (PLATTS | 0 | 300 | -100.0% | 0 | - |
| EIA FLAT TAX ONHWAY DIESE | 3,555 | 4,875 | -27.1% | 3,708 | -4.1% |
| JET FUEL UP-DOWN BALMO CL | 6,890 | 6,880 | 0.1% | 5,324 | 29.4% |
| ULSD UP-DOWN BALMO SWP | 8,995 | 4,645 | 93.6% | 6,927 | 29.9% |
| EUROPEAN GASOIL (ICE) | 925 | 3,289 | -71.9% | 1,251 | -26.1% |
| NYISO ZONE G 5MW D AH O P | 559,329 | 303,200 | 84.5% | 567,414 | -1.4% |

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|---------------------------|---------------------------|---------------------------|---------|---------------------------|---------|
| Energy Futures | | | | | |
| PJM PEPSCO DA OFF-PEAK | 0 | 0 | - | 0 | - |
| NY H OIL PLATTS VS NYMEX | 0 | 0 | - | 0 | - |
| GASOIL 10PPM VS ICE SWAP | 747 | 652 | 14.6% | 801 | -6.7% |
| NY HARBOR 1% FUEL OIL BAL | 0 | 0 | - | 0 | - |
| LA JET (OPIS) SWAP | 2,425 | 2,060 | 17.7% | 2,660 | -8.8% |
| PJM AECO DA PEAK | 0 | 1,521 | -100.0% | 0 | - |
| GASOIL 10PPM CARGOES CIF | 0 | 0 | - | 0 | - |
| TETCO M-3 INDEX | 868 | 7,596 | -88.6% | 1,708 | -49.2% |
| SINGAPORE JET KERO GASOIL | 2,640 | 3,690 | -28.5% | 4,190 | -37.0% |
| SINGAPORE FUEL OIL SPREAD | 1,357 | 1,468 | -7.6% | 1,420 | -4.4% |
| NORTHERN ILLINOIS OFF-PEA | 0 | 240 | -100.0% | 0 | - |
| NEW YORK HUB ZONE G PEAK | 919 | 2,386 | -61.5% | 1,166 | -21.2% |
| SINGAPORE FUEL 180CST CAL | 1,352 | 1,547 | -12.6% | 1,709 | -20.9% |
| EUROPE 1% FUEL OIL NWE CA | 42 | 549 | -92.3% | 35 | 20.0% |
| Tetco ELA Basis | 0 | 0 | - | 0 | - |
| ULSD 10PPM CIF NW BALMO S | 0 | 0 | - | 0 | - |
| ICE GASOIL BALMO SWAP | 0 | 0 | - | 0 | - |
| ULSD 10PPM CIF MED SWAP | 0 | 0 | - | 0 | - |
| GASOIL 0.1 CIF MED SWAP | 0 | 0 | - | 0 | - |
| MICHCON NG INDEX SWAP | 0 | 980 | -100.0% | 0 | - |
| TRANSCO ZONE 3 NG INDEX S | 1,054 | 0 | - | 2,074 | -49.2% |
| TCO NG INDEX SWAP | 0 | 976 | -100.0% | 0 | - |
| ALGONQUIN CITYGATES BASIS | 516 | 3,823 | -86.5% | 702 | -26.5% |
| PJM WESTH RT PEAK | 121,676 | 177,911 | -31.6% | 130,274 | -6.6% |
| PJM PSEG DA OFF-PEAK | 85,640 | 132,640 | -35.4% | 93,640 | -8.5% |
| PJM PSEG DA PEAK | 3,400 | 5,100 | -33.3% | 3,800 | -10.5% |
| PJM PPL DA PEAK | 0 | 819 | -100.0% | 0 | - |
| PJM JCPL DA PEAK | 0 | 1,690 | -100.0% | 0 | - |
| PJM BGE DA PEAK | 1,360 | 1,954 | -30.4% | 1,460 | -6.8% |
| JET FUEL BRG FOB RDM VS I | 0 | 0 | - | 0 | - |
| DATED TO FRONTLINE BRENT | 11,920 | 11,900 | 0.2% | 12,065 | -1.2% |
| NEPOOL W CNTR M 5MW D AH | 126 | 1,558 | -91.9% | 166 | -24.1% |
| TENNESSEE 800 LEG NG BASI | 0 | 852 | -100.0% | 62 | -100.0% |
| UP DOWN GC ULSD VS NMX HO | 54,459 | 55,322 | -1.6% | 51,306 | 6.1% |
| USGC UNL 87 CRACK SPREAD | 0 | 0 | - | 0 | - |
| GULF COAST ULSD CRACK SPR | 1,080 | 4,299 | -74.9% | 1,960 | -44.9% |
| NYMEX ULSD VS NYMEX HO | 0 | 90 | -100.0% | 0 | - |
| RBOB VS HEATING OIL SWAP | 2,642 | 3,100 | -14.8% | 2,741 | -3.6% |
| NYISO ZONE G 5MW D AH PK | 23,871 | 20,219 | 18.1% | 24,438 | -2.3% |
| GASOIL 0.1 BRGS FOB VS IC | 0 | 0 | - | 0 | - |
| ULSD 10PPM CIF VS ICE GAS | 0 | 0 | - | 0 | - |
| SINGAPORE NAPHTHA BALMO | 0 | 0 | - | 0 | - |
| ARGUS PROPAN FAR EST INDE | 3,115 | 2,178 | 43.0% | 2,839 | 9.7% |
| 3.5% FUEL OIL CID MED SWA | 258 | 705 | -63.4% | 313 | -17.6% |
| 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 | 183 | 180 | 1.7% | 98 | 86.7% |
| EURO 1% FUEL OIL NEW BALM | 0 | 5 | -100.0% | 0 | - |
| DUBAI CRUDE OIL BALMO | 0 | 0 | - | 0 | - |
| SINGAPORE JET KERO BALMO | 0 | 0 | - | 0 | - |

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|----------------------------|---------------------------|---------------------------|----------|---------------------------|---------|
| Energy Futures | | | | | |
| WTS (ARGUS) VS WTI TRD MT | 5,338 | 3,242 | 64.7% | 3,658 | 45.9% |
| MARS (ARGUS) VS WTI TRD M | 22,594 | 17,929 | 26.0% | 22,417 | 0.8% |
| MARS (ARGUS) VS WTI SWAP | 10,399 | 11,314 | -8.1% | 10,630 | -2.2% |
| GASOIL 0.1 CARGOES CIF NE | 0 | 0 | - | 0 | - |
| NATURAL GAS | 117,750 | 108,477 | 8.5% | 110,424 | 6.6% |
| NGPL TEXOK INDEX | 0 | 0 | - | 0 | - |
| FUEL OIL CRACK VS ICE | 15,901 | 20,183 | -21.2% | 15,985 | -0.5% |
| HEATING OIL VS ICE GASOIL | 0 | 0 | - | 0 | - |
| HOUSTON SHIP CHANNEL BASI | 20,145 | 26,666 | -24.5% | 20,796 | -3.1% |
| LLS (ARGUS) VS WTI SWAP | 16,669 | 32,071 | -48.0% | 17,958 | -7.2% |
| JAPAN C&F NAPHTHA SWAP | 1,749 | 1,487 | 17.6% | 1,563 | 11.9% |
| MINY WTI CRUDE OIL | 4,676 | 5,697 | -17.9% | 4,212 | 11.0% |
| CIN HUB 5MW REAL TIME PK | 41,211 | 45,605 | -9.6% | 42,145 | -2.2% |
| PJM NILL DA PEAK | 34,111 | 44,504 | -23.4% | 38,750 | -12.0% |
| PANHANDLE INDEX SWAP FUTU | 0 | 992 | -100.0% | 0 | - |
| PJM NILL DA OFF-PEAK | 671,942 | 853,688 | -21.3% | 785,941 | -14.5% |
| PETROCHEMICALS | 10,276 | 9,858 | 4.2% | 9,997 | 2.8% |
| IN DELIVERY MONTH EUA | 10,598 | 48,650 | -78.2% | 10,598 | 0.0% |
| MONT BELVIEU NORMAL BUTAN | 684 | 268 | 155.2% | 246 | 178.0% |
| MONT BELVIEU NATURAL GASO | 355 | 25 | 1,320.0% | 557 | -36.3% |
| CONWAY NORMAL BUTANE (OPI | 3,217 | 1,430 | 125.0% | 3,780 | -14.9% |
| CONWAY PROPANE 5 DECIMALS | 17,699 | 16,855 | 5.0% | 18,892 | -6.3% |
| MONT BELVIEU NATURAL GASO | 11,258 | 17,125 | -34.3% | 10,997 | 2.4% |
| CONWAY NATURAL GASOLINE (| 1,421 | 740 | 92.0% | 1,320 | 7.7% |
| MONT BELVIEU LDH PROPANE C | 896 | 1,489 | -39.8% | 1,200 | -25.3% |
| MONT BELVIEU ETHANE OPIS B | 93 | 420 | -77.9% | 150 | -38.0% |
| SINGAPORE JET KERO VS. GAS | 0 | 50 | -100.0% | 50 | -100.0% |
| ERCOT HOUSTON Z MCPE 5MW | 3,880 | 0 | - | 3,880 | 0.0% |
| ERCOT NORTH ZMCPE 5MW PE | 3,880 | 294 | 1,219.7% | 3,880 | 0.0% |
| ERCOT NORTH ZMCPE 5MW OF | 61,200 | 3,965 | 1,443.5% | 21,200 | 188.7% |
| ERCOT NORTH ZMCPE 5MW OF | 0 | 480 | -100.0% | 0 | - |
| DIESEL 10PPM BARGES FOB B | 0 | 0 | - | 0 | - |
| RBOB (PLATTS) CAL SWAP | 0 | 0 | - | 0 | - |
| PJM DUQUESNE 5MW D AH PK | 0 | 0 | - | 0 | - |
| PJM DUQUS 5MW D AH O PK | 0 | 0 | - | 0 | - |
| GRP THREE ULSD(PLT)VS HEA | 14,688 | 7,067 | 107.8% | 14,023 | 4.7% |
| GRP THREE UNL GS (PLT) VS | 4,680 | 5,009 | -6.6% | 3,535 | 32.4% |
| HEATING OIL CRCK SPRD BAL | 0 | 0 | - | 0 | - |
| CHICAGO ULSD PL VS HO SPR | 846 | 1,455 | -41.9% | 1,132 | -25.3% |
| PETRO CRK&SPRD EURO | 16,681 | 18,275 | -8.7% | 17,414 | -4.2% |
| CRUDE OIL OUTRIGHTS | 79,451 | 23,385 | 239.8% | 65,570 | 21.2% |
| PJM WES HUB PEAK LMP 50 M | 0 | 0 | - | 0 | - |
| FREIGHT MARKETS | 844 | 1,167 | -27.7% | 852 | -0.9% |
| MCCLOSKEY ARA ARGS COAL | 53,015 | 87,715 | -39.6% | 58,543 | -9.4% |
| MNC FUT | 3,860 | 3,246 | 18.9% | 4,222 | -8.6% |
| MCCLOSKEY RCH BAY COAL | 7,193 | 20,122 | -64.3% | 8,542 | -15.8% |
| CRUDE OIL SPRDS | 52,108 | 21,405 | 143.4% | 35,343 | 47.4% |
| ELEC FINSETTLED | 1,849 | 3,119 | -40.7% | 1,949 | -5.1% |
| ELECTRICITY OFF PEAK | 34,069 | 57,549 | -40.8% | 36,069 | -5.5% |
| PETRO OUTRIGHT NA | 10,870 | 23,010 | -52.8% | 12,689 | -14.3% |
| TRANSCO ZONE 6 PIPE SWAP | 0 | 0 | - | 0 | - |

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CME Group Exchange Open Interest Report - Monthly

| | Open Interest OCT 2017 | Open Interest OCT 2016 | % CHG | Open Interest SEP 2017 | % CHG |
|-----------------------------|---------------------------|---------------------------|---------|---------------------------|---------|
| Energy Futures | | | | | |
| ALGON CITY GATES NAT GAS | 248 | 3,164 | -92.2% | 488 | -49.2% |
| NEPOOL NEW HAMP 5MW D AH | 0 | 0 | - | 0 | - |
| PJM APS ZONE DA OFF-PEAK | 0 | 3,603 | -100.0% | 0 | - |
| NAT GAS BASIS SWAP | 6,413 | 13,204 | -51.4% | 7,157 | -10.4% |
| RBOB SPREAD (PLATTS) SWAP | 7 | 50 | -86.0% | 10 | -30.0% |
| NGPL TEX/OK | 24,420 | 43,087 | -43.3% | 26,207 | -6.8% |
| NEPOOL RHD ISLD 5MW D AH | 315 | 3,545 | -91.1% | 415 | -24.1% |
| HEATING OIL BALMO CLNDR S | 0 | 125 | -100.0% | 0 | - |
| PJM APS ZONE DA PEAK | 0 | 189 | -100.0% | 0 | - |
| SINGAPORE GASOIL CALENDAR | 359 | 36 | 897.2% | 150 | 139.3% |
| GC ULSD VS GC JET SPREAD | 0 | 0 | - | 0 | - |
| ELEC ERCOT OFF PEAK | 0 | 0 | - | 0 | - |
| ELEC ERCOT DLY PEAK | 0 | 42 | -100.0% | 0 | - |
| PETROLEUM PRODUCTS ASIA | 1,796 | 1,620 | 10.9% | 1,922 | -6.6% |
| PETRO CRCKS & SPRDS NA | 75,181 | 88,070 | -14.6% | 71,733 | 4.8% |
| SINGAPORE GASOIL | 8,288 | 6,867 | 20.7% | 10,134 | -18.2% |
| ONTARIO POWER SWAPS | 9,285 | 69,672 | -86.7% | 13,555 | -31.5% |
| PLASTICS | 1,314 | 1,079 | 21.8% | 1,535 | -14.4% |
| MJC FUT | 660 | 428 | 54.2% | 620 | 6.5% |
| TENN 800 LEG NAT GAS INDE | 0 | 0 | - | 0 | - |
| NEPOOL RHODE IL 5MW D AH | 6,005 | 57,847 | -89.6% | 8,005 | -25.0% |
| PETROLEUM PRODUCTS | 5,180 | 7,347 | -29.5% | 3,876 | 33.6% |
| PJM ATSI ELEC | 45,460 | 16,485 | 175.8% | 53,860 | -15.6% |
| COAL SWAP | 255 | 428 | -40.4% | 210 | 21.4% |
| MGN1 SWAP FUT | 309 | 581 | -46.8% | 409 | -24.4% |
| PETRO CRCKS & SPRDS ASIA | 605 | 60 | 908.3% | 750 | -19.3% |
| INDIANA MISO | 47,668 | 35,758 | 33.3% | 52,635 | -9.4% |
| MICHIGAN MISO | 92,010 | 188,696 | -51.2% | 111,110 | -17.2% |
| NYISO CAPACITY | 3,979 | 4,070 | -2.2% | 2,982 | 33.4% |
| GROUP THREE ULSD (PLATTS) | 75 | 300 | -75.0% | 100 | -25.0% |
| EURO-DENOMINATED PETRO P | 0 | 0 | - | 150 | -100.0% |
| AUSTRIALIAN COKE COAL | 468 | 912 | -48.7% | 522 | -10.3% |
| DAILY PJM | 347,987 | 283,959 | 22.5% | 376,391 | -7.5% |
| EMMISSIONS | 0 | 0 | - | 0 | - |
| UCM FUT | 69 | 87 | -20.7% | 114 | -39.5% |
| INDONESIAN COAL | 0 | 15 | -100.0% | 0 | - |
| NEW YORK HUB ZONE J PEAK | 462 | 1,312 | -64.8% | 913 | -49.4% |
| DLY GAS EURO-BOB OXY | 0 | 0 | - | 0 | - |
| NATURAL GAS INDEX | 124 | 2,668 | -95.4% | 244 | -49.2% |
| MGF FUT | 40 | 0 | - | 79 | -49.4% |
| CHICAGO ULSD (PLATTS) SWA | 0 | 9 | -100.0% | 0 | - |
| NATURAL GAS FIXED PRICE SW | 0 | 2,819 | -100.0% | 0 | - |
| 3.5% FUEL OIL CIF BALMO S | 0 | 67 | -100.0% | 0 | - |
| MINI RBOB V. EBOB(ARGUS) NW | 1,616 | 3,230 | -50.0% | 2,250 | -28.2% |
| SUMAS NAT GAS PLATTS FIXED | 122 | 913 | -86.6% | 184 | -33.7% |
| NY HARBOR LOW SULPUR GAS | 810 | 2,206 | -63.3% | 935 | -13.4% |
| DY EURO 3.5% FUEL OI RDA | 0 | 0 | - | 0 | - |
| DIESEL10PPM BARG VS ICE LS | 0 | 0 | - | 0 | - |
| VENTURA NAT GAS PLATTS FIX | 0 | 0 | - | 0 | - |
| COLUMBIA GULF NAT GAS FIXE | 0 | 0 | - | 0 | - |
| MJB FUT | 0 | 0 | - | 0 | - |

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CME Group Exchange Open Interest Report - Monthly

| | Open Interest OCT 2017 | Open Interest OCT 2016 | % CHG | Open Interest SEP 2017 | % CHG |
|-----------------------------|---------------------------|---------------------------|----------|---------------------------|---------|
| Energy Futures | | | | | |
| CENTER POINT NAT GAS FIXED | 0 | 0 | - | 0 | - |
| MINI RBOB V. EBOBARG NWE BF | 554 | 220 | 151.8% | 1,000 | -44.6% |
| ELEC ERCOT DLY OFF PK | 0 | 0 | - | 0 | - |
| EU LOW SULPHUR GASOIL CRA | 0 | 0 | - | 0 | - |
| CANADIAN LIGHT SWEET OIL | 699 | 10,456 | -93.3% | 1,314 | -46.8% |
| CRUDE OIL TRADE AT MARKER | 0 | 0 | 0.0% | 0 | 0.0% |
| MINI GAS EUROBOB OXY NWE A | 321 | 387 | -17.1% | 93 | 245.2% |
| ELECTRICITY ERCOT PEAK | 0 | 0 | - | 0 | - |
| ERCOT DAILY 5MW PEAK | 0 | 0 | - | 0 | - |
| ELEC WEST POWER PEAK | 0 | 5,390 | -100.0% | 0 | - |
| ELEC WEST POWER OFF-PEAK | 0 | 400 | -100.0% | 0 | - |
| CAISO SP15 EZGNHUB5 PEAK | 0 | 0 | - | 550 | -100.0% |
| Energy Options | | | | | |
| ETHANOL | 0 | 0 | - | 0 | - |
| EUROPEAN JET KEROSENE NW | 0 | 30 | -100.0% | 0 | - |
| HUSTN SHIP CHNL PIPE SWP | 0 | 0 | - | 0 | - |
| NATURAL GAS PHY | 2,261,510 | 2,518,517 | -10.2% | 2,025,587 | 11.6% |
| NATURAL GAS 3 M CSO FIN | 1,000 | 350 | 185.7% | 0 | - |
| NATURAL GAS 1 M CSO FIN | 120,684 | 27,750 | 334.9% | 134,408 | -10.2% |
| WTI CRUDE OIL 1 M CSO FI | 258,669 | 335,125 | -22.8% | 285,624 | -9.4% |
| SINGAPORE JET FUEL CALEND | 120 | 840 | -85.7% | 160 | -25.0% |
| ROTTERDAM 3.5%FUEL OIL CL | 120 | 510 | -76.5% | 160 | -25.0% |
| NYMEX EUROPEAN GASOIL APO | 0 | 30 | -100.0% | 0 | - |
| N ROCKIES PIPE SWAP | 6,754 | 9,780 | -30.9% | 6,754 | 0.0% |
| BRENT OIL LAST DAY | 112,763 | 85,669 | 31.6% | 154,897 | -27.2% |
| SAN JUAN PIPE SWAP | 5,636 | 8,736 | -35.5% | 5,364 | 5.1% |
| BRENT CALENDAR SWAP | 6,318 | 27,305 | -76.9% | 7,699 | -17.9% |
| HEATING OIL PHY | 70,335 | 77,733 | -9.5% | 63,063 | 11.5% |
| PJM MONTHLY | 0 | 0 | - | 0 | - |
| NY HARBOR HEAT OIL SWP | 19,045 | 39,776 | -52.1% | 20,479 | -7.0% |
| NG HH 3 MONTH CAL | 0 | 0 | - | 0 | - |
| RBOB PHY | 17,670 | 21,088 | -16.2% | 20,438 | -13.5% |
| RBOB 1MO CAL SPD OPTIONS | 1,100 | 50 | 2,100.0% | 750 | 46.7% |
| NYMEX EUROPEAN GASOIL OPT | 0 | 0 | - | 0 | - |
| PGE CITYGATE PIPE SWAP | 0 | 0 | - | 0 | - |
| CRUDE OIL PHY | 3,143,380 | 3,151,963 | -0.3% | 3,045,682 | 3.2% |
| WTI 12 MONTH CALENDAR OPT | 0 | 0 | - | 0 | - |
| CRUDE OIL 1MO | 479,814 | 640,901 | -25.1% | 578,334 | -17.0% |
| SOCAL PIPE SWAP | 0 | 7,200 | -100.0% | 0 | - |
| HENRY HUB FINANCIAL LAST | 7,184 | 11,104 | -35.3% | 7,767 | -7.5% |
| HO 1 MONTH CLNDR OPTIONS | 100 | 200 | -50.0% | 200 | -50.0% |
| HEATING OIL CRACK OPTIONS | 100 | 0 | - | 100 | 0.0% |
| CRUDE OIL APO | 376,410 | 281,296 | 33.8% | 369,401 | 1.9% |
| RBOB CALENDAR SWAP | 1,074 | 2,453 | -56.2% | 1,502 | -28.5% |
| PETRO OUTRIGHT EURO | 150 | 0 | - | 200 | -25.0% |
| WTI-BRENT BULLET SWAP | 200,363 | 21,060 | 851.4% | 202,601 | -1.1% |
| PANHANDLE PIPE SWAP | 7,680 | 0 | - | 2,160 | 255.6% |
| NATURAL GAS OPTION ON CALE | 10,870 | 18,686 | -41.8% | 9,238 | 17.7% |

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CME Group Exchange Open Interest Report - Monthly

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|-----------------------------|---------------------------|---------------------------|----------|---------------------------|---------|
| Energy Options | | | | | |
| ELEC MISO PEAK | 0 | 420 | -100.0% | 0 | - |
| SINGAPORE FUEL OIL 180 CS | 0 | 0 | - | 0 | - |
| NATURAL GAS | 0 | 0 | - | 0 | - |
| NYISO ZONE G 5MW PEAK OPTI | 5,880 | 420 | 1,300.0% | 5,880 | 0.0% |
| PETROCHEMICALS | 8,693 | 10,551 | -17.6% | 8,751 | -0.7% |
| PJM CALENDAR STRIP | 0 | 0 | - | 0 | - |
| APPALACHIAN COAL | 0 | 0 | - | 0 | - |
| CRUDE OIL OUTRIGHTS | 8,320 | 1,380 | 502.9% | 5,910 | 40.8% |
| MCCLOSKEY ARA ARGS COAL | 860 | 1,125 | -23.6% | 1,055 | -18.5% |
| MCCLOSKEY RCH BAY COAL | 0 | 325 | -100.0% | 0 | - |
| ELEC FINSETTLED | 0 | 44 | -100.0% | 0 | - |
| ELECTRICITY OFF PEAK | 0 | 0 | - | 0 | - |
| NATURAL GAS 5 M CSO FIN | 0 | 0 | - | 0 | - |
| HEATING OIL CRK SPD AVG PRI | 0 | 200 | -100.0% | 0 | - |
| NATURAL GAS 2 M CSO FIN | 5,050 | 1,000 | 405.0% | 3,550 | 42.3% |
| CRUDE OIL CALNDR STRIP | 0 | 0 | - | 0 | - |
| SINGAPORE GASOIL CALENDAR | 75 | 300 | -75.0% | 100 | -25.0% |
| ETHANOL SWAP | 14,846 | 19,372 | -23.4% | 13,387 | 10.9% |
| NATURAL GAS 6 M CSO FIN | 11,200 | 1,500 | 646.7% | 8,150 | 37.4% |
| GASOIL CRACK SPREAD AVG PR | 0 | 0 | - | 0 | - |
| SHORT TERM NATURAL GAS | 0 | 1,000 | -100.0% | 525 | -100.0% |
| SHORT TERM | 0 | 0 | - | 0 | - |
| COAL SWAP | 560 | 1,200 | -53.3% | 500 | 12.0% |
| COAL API2 INDEX | 5,814 | 29,479 | -80.3% | 5,528 | 5.2% |
| EURO-DENOMINATED PETRO P | 0 | 0 | - | 0 | - |
| COAL API4 INDEX | 0 | 420 | -100.0% | 0 | - |
| SHORT TERM CRUDE OIL | 0 | 0 | - | 0 | - |
| NATURAL GAS 12 M CSO FIN | 0 | 0 | - | 0 | - |
| DAILY CRUDE OIL | 0 | 0 | - | 0 | - |
| PJM WES HUB PEAK LMP 50MW | 15,908 | 8,963 | 77.5% | 15,778 | 0.8% |
| LLS CRUDE OIL | 6,200 | 9,880 | -37.2% | 7,925 | -21.8% |
| PJM WES HUB PEAK CAL MTH | 3,420 | 10,550 | -67.6% | 3,400 | 0.6% |
| PJM ELECTRIC | 0 | 0 | - | 0 | - |
| 1 MO GASOIL CAL SWAP SPR | 0 | 100 | -100.0% | 0 | - |
| GASOLINE | 0 | 456 | -100.0% | 0 | - |
| BRENT CRUDE OIL 12 M CSO | 0 | 0 | - | 0 | - |
| 12 MO GASOIL CAL SWAP SPR | 630 | 0 | - | 630 | 0.0% |

FX Futures

| | | | | | |
|---------------------|---------|---------|--------|---------|--------|
| AUSTRALIAN DOLLAR | 132,062 | 120,372 | 9.7% | 146,769 | -10.0% |
| BRITISH POUND | 185,192 | 271,145 | -31.7% | 180,650 | 2.5% |
| BRAZIL REAL | 34,776 | 38,858 | -10.5% | 50,198 | -30.7% |
| CANADIAN DOLLAR | 157,542 | 120,200 | 31.1% | 178,209 | -11.6% |
| E-MINI EURO FX | 12,159 | 5,465 | 122.5% | 12,072 | 0.7% |
| EURO FX | 440,646 | 456,099 | -3.4% | 436,806 | 0.9% |
| E-MINI JAPANESE YEN | 1,297 | 1,477 | -12.2% | 1,000 | 29.7% |
| JAPANESE YEN | 277,786 | 168,980 | 64.4% | 233,988 | 18.7% |
| MEXICAN PESO | 177,307 | 149,740 | 18.4% | 206,153 | -14.0% |
| NEW ZEALND DOLLAR | 49,611 | 47,147 | 5.2% | 34,429 | 44.1% |

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CME Group Exchange Open Interest Report - Monthly

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|------------------------|---------------------------|---------------------------|-----------|---------------------------|--------|
| FX Futures | | | | | |
| NKR/USD CROSS RATE | 887 | 1,199 | -26.0% | 1,014 | -12.5% |
| RUSSIAN RUBLE | 53,190 | 44,583 | 19.3% | 44,602 | 19.3% |
| S.AFRICAN RAND | 21,229 | 4,079 | 420.4% | 19,475 | 9.0% |
| SWISS FRANC | 74,717 | 63,683 | 17.3% | 41,506 | 80.0% |
| AD/CD CROSS RATES | 2 | 3 | -33.3% | 73 | -97.3% |
| AD/JY CROSS RATES | 1,187 | 640 | 85.5% | 1,682 | -29.4% |
| AD/NE CROSS RATES | 24 | 9 | 166.7% | 13 | 84.6% |
| BP/JY CROSS RATES | 368 | 227 | 62.1% | 537 | -31.5% |
| BP/SF CROSS RATES | 12 | 10 | 20.0% | 13 | -7.7% |
| CD/JY CROSS RATES | 0 | 0 | - | 0 | 0.0% |
| EC/AD CROSS RATES | 1,242 | 873 | 42.3% | 1,085 | 14.5% |
| EC/CD CROSS RATES | 1,728 | 775 | 123.0% | 1,492 | 15.8% |
| EC/NOK CROSS RATES | 48 | 1 | 4,700.0% | 16 | 200.0% |
| EC/SEK CROSS RATES | 618 | 252 | 145.2% | 463 | 33.5% |
| EFX/BP CROSS RATES | 34,975 | 31,260 | 11.9% | 34,062 | 2.7% |
| EFX/JY CROSS RATES | 24,189 | 10,595 | 128.3% | 23,363 | 3.5% |
| EFX/SF CROSS RATES | 13,770 | 21,791 | -36.8% | 12,308 | 11.9% |
| SF/JY CROSS RATES | 0 | 0 | - | 0 | - |
| SKR/USD CROSS RATES | 1,805 | 1,875 | -3.7% | 1,778 | 1.5% |
| HUNGARIAN FORINT (US) | 0 | 0 | - | 0 | - |
| POLISH ZLOTY (US) | 73 | 2,826 | -97.4% | 56 | 30.4% |
| POLISH ZLOTY (EC) | 6 | 3 | 100.0% | 3 | 100.0% |
| SHEKEL | 451 | 0 | - | 249 | 81.1% |
| RMB USD | 19 | 326 | -94.2% | 23 | -17.4% |
| KOREAN WON | 36 | 22 | 63.6% | 29 | 24.1% |
| TURKISH LIRA | 3,974 | 5 | 79,380.0% | 3,650 | 8.9% |
| TURKISH LIRA (EU) | 0 | 0 | - | 0 | - |
| E-MICRO EUR/USD | 6,050 | 6,781 | -10.8% | 5,156 | 17.3% |
| E-MICRO GBP/USD | 2,637 | 5,140 | -48.7% | 2,332 | 13.1% |
| E-MICRO USD/CAD | 0 | 0 | - | 0 | - |
| E-MICRO USD/CHF | 0 | 0 | - | 0 | - |
| E-MICRO USD/JPY | 0 | 0 | - | 0 | - |
| E-MICRO AUD/USD | 1,848 | 1,506 | 22.7% | 1,634 | 13.1% |
| MICRO CHF/USD | 202 | 296 | -31.8% | 122 | 65.6% |
| INDIAN RUPEE | 566 | 422 | 34.1% | 1,574 | -64.0% |
| E-MICRO INR/USD | 192 | 190 | 1.1% | 289 | -33.6% |
| E-MICRO JPY/USD | 1,845 | 1,822 | 1.3% | 1,071 | 72.3% |
| CHINESE RENMINBI (CNH) | 1,171 | 2,956 | -60.4% | 968 | 21.0% |
| USDZAR | 0 | 0 | - | 0 | - |
| FCXRX | 0 | 49 | -100.0% | 0 | - |
| E-MICRO USD/CNH | 0 | 0 | - | 0 | - |
| E-MICRO CAD/USD | 2,553 | 1,286 | 98.5% | 2,447 | 4.3% |

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CME Group Exchange Open Interest Report - Monthly

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|----------------------|---------------------------|---------------------------|----------|---------------------------|----------|
| FX Options | | | | | |
| AUSTRALIAN DOLLAR | 0 | 77,962 | -100.0% | 0 | - |
| BRITISH POUND | 0 | 135,020 | -100.0% | 0 | - |
| CANADIAN DOLLAR | 0 | 53,186 | -100.0% | 0 | - |
| EURO FX | 0 | 222,814 | -100.0% | 0 | - |
| JAPANESE YEN | 0 | 137,034 | -100.0% | 0 | - |
| MEXICAN PESO | 8,492 | 9,598 | -11.5% | 463 | 1,734.1% |
| NEW ZEALND DOLLAR | 0 | 0 | - | 0 | - |
| RUSSIAN RUBLE | 0 | 0 | - | 0 | - |
| SWISS FRANC | 0 | 5,937 | -100.0% | 0 | - |
| JAPANESE YEN (EU) | 18 | 92 | -80.4% | 18 | 0.0% |
| EURO FX (EU) | 42 | 586 | -92.8% | 77 | -45.5% |
| SWISS FRANC (EU) | 1 | 0 | - | 1 | 0.0% |
| CANADIAN DOLLAR (EU) | 1 | 87 | -98.9% | 6 | -83.3% |
| BRITISH POUND (EU) | 1,604 | 487 | 229.4% | 1,327 | 20.9% |
| AUSTRALIAN DLR (EU) | 0 | 22 | -100.0% | 0 | - |
| CHF/USD PQO 2pm Fix | 13,814 | 1,013 | 1,263.7% | 4,585 | 201.3% |
| GBP/USD PQO 2pm Fix | 175,749 | 16,432 | 969.6% | 172,453 | 1.9% |
| JPY/USD PQO 2pm Fix | 157,040 | 11,776 | 1,233.6% | 174,163 | -9.8% |
| OTC GBPUSD SUB | 210 | 0 | - | 0 | - |
| EUR/USD PQO 2pm Fix | 367,302 | 28,625 | 1,183.2% | 325,411 | 12.9% |
| AUD/USD PQO 2pm Fix | 85,684 | 8,629 | 893.0% | 80,649 | 6.2% |
| CAD/USD PQO 2pm Fix | 104,913 | 12,101 | 767.0% | 104,335 | 0.6% |
| CANADIAN DOLLAR VOL | 299 | 0 | - | 0 | - |
| OTC AUDUSD SUB | 137 | 0 | - | 0 | - |
| EURO FX VOL | 875 | 0 | - | 0 | - |
| JAPANESE YEN VOL | 158 | 0 | - | 0 | - |
| OTC CADUSD SUB | 50 | 0 | - | 0 | - |

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CME Group Exchange Open Interest Report - Monthly

| | Open Interest OCT 2017 | Open Interest OCT 2016 | % CHG | Open Interest SEP 2017 | % CHG |
|--|---------------------------|---------------------------|---------|---------------------------|---------|
| Commodities and Alternative Investments | | | | | |
| Futures | | | | | |
| CORN | 1,593,949 | 1,351,820 | 17.9% | 1,407,404 | 13.3% |
| SOYBEAN | 665,622 | 626,063 | 6.3% | 682,660 | -2.5% |
| SOYBEAN MEAL | 391,871 | 371,160 | 5.6% | 363,400 | 7.8% |
| SOYBEAN OIL | 451,964 | 476,388 | -5.1% | 406,888 | 11.1% |
| OATS | 7,820 | 8,761 | -10.7% | 5,839 | 33.9% |
| ROUGH RICE | 10,120 | 10,452 | -3.2% | 10,456 | -3.2% |
| WHEAT | 422 | 3,623 | -88.4% | 415 | 1.7% |
| MINI CORN | 5,897 | 8,031 | -26.6% | 5,382 | 9.6% |
| MINI SOYBEAN | 9,620 | 12,542 | -23.3% | 15,570 | -38.2% |
| MINI WHEAT | 2,474 | 1,889 | 31.0% | 2,155 | 14.8% |
| LIVE CATTLE | 354,616 | 272,819 | 30.0% | 334,439 | 6.0% |
| FEEDER CATTLE | 63,490 | 42,115 | 50.8% | 60,872 | 4.3% |
| LEAN HOGS | 263,551 | 224,164 | 17.6% | 258,826 | 1.8% |
| LUMBER | 6,854 | 3,868 | 77.2% | 5,677 | 20.7% |
| MILK | 25,039 | 33,382 | -25.0% | 27,378 | -8.5% |
| MLK MID | 0 | 0 | - | 0 | - |
| NFD MILK | 7,312 | 6,238 | 17.2% | 6,770 | 8.0% |
| BUTTER CS | 5,840 | 7,364 | -20.7% | 6,124 | -4.6% |
| CLASS IV MILK | 2,626 | 4,945 | -46.9% | 2,863 | -8.3% |
| DRY WHEY | 3,526 | 4,915 | -28.3% | 3,813 | -7.5% |
| GSCI EXCESS RETURN FUT | 54,751 | 42,238 | 29.6% | 54,438 | 0.6% |
| GOLDMAN SACHS | 16,249 | 14,750 | 10.2% | 14,565 | 11.6% |
| HOUSING INDEX | 51 | 46 | 10.9% | 45 | 13.3% |
| HDD WEATHER | 350 | 1,225 | -71.4% | 50 | 600.0% |
| CDD WEATHER | 0 | 0 | - | 5,100 | -100.0% |
| HDD SEASONAL STRIP | 0 | 300 | -100.0% | 0 | - |
| CDD SEASONAL STRIP | 0 | 0 | - | 1,100 | -100.0% |
| HDD WEATHER EUROPEAN | 0 | 50 | -100.0% | 0 | - |
| CAT WEATHER EUROPEAN | 0 | 0 | - | 0 | - |
| HDD EURO SEASONAL STRIP | 0 | 150 | -100.0% | 0 | - |
| CAT EURO SEASONAL STRIP | 0 | 0 | - | 0 | - |
| COFFEE | 0 | 5 | -100.0% | 0 | - |
| DOW-UBS COMMOD INDEX | 74,392 | 17,067 | 335.9% | 64,265 | 15.8% |
| SUGAR 11 | 0 | 0 | 0.0% | 2 | -100.0% |
| COCOA TAS | 1 | 25 | -96.0% | 0 | 0.0% |
| COTTON | 3 | 11 | -72.7% | 3 | 0.0% |
| USD CRUDE PALM OIL | 2,220 | 2,160 | 2.8% | 420 | 428.6% |
| CASH-SETTLED CHEESE | 22,077 | 25,337 | -12.9% | 20,648 | 6.9% |
| FERTILIZER PRODUCTS | 2,845 | 2,452 | 16.0% | 2,970 | -4.2% |
| S&P GSCI ENHANCED ER SWAP | 15,028 | 17,033 | -11.8% | 29,740 | -49.5% |
| CHI WHEAT | 564,106 | 495,281 | 13.9% | 430,675 | 31.0% |
| KC WHEAT | 321,544 | 262,846 | 22.3% | 267,776 | 20.1% |
| MALAYSIAN PALM SWAP | 24,888 | 22,600 | 10.1% | 23,228 | 7.1% |
| PALM OIL | 0 | 0 | - | 0 | - |
| Intercommodity Spread | 0 | 0 | - | 0 | - |
| DJ_UBS ROLL SELECT INDEX FU | 660 | 660 | 0.0% | 1,070 | -38.3% |
| Commodities and Alternative Investments | | | | | |
| Options | | | | | |
| CORN | 1,334,643 | 1,416,112 | -5.8% | 1,274,336 | 4.7% |

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CME Group Exchange Open Interest Report - Monthly

| | Open Interest OCT 2017 | Open Interest OCT 2016 | % CHG | Open Interest SEP 2017 | % CHG |
|--|---------------------------|---------------------------|---------|---------------------------|---------|
| Commodities and Alternative Investments | | | | | |
| Options | | | | | |
| SOYBEAN | 388,919 | 361,911 | 7.5% | 677,163 | -42.6% |
| SOYBEAN MEAL | 121,820 | 173,688 | -29.9% | 109,311 | 11.4% |
| SOYBEAN OIL | 100,888 | 146,955 | -31.3% | 78,468 | 28.6% |
| SOYBEAN CRUSH | 80 | 129 | -38.0% | 255 | -68.6% |
| OATS | 3,125 | 3,964 | -21.2% | 2,860 | 9.3% |
| ROUGH RICE | 1,430 | 819 | 74.6% | 3,658 | -60.9% |
| WHEAT | 100 | 347 | -71.2% | 100 | 0.0% |
| LIVE CATTLE | 174,380 | 218,189 | -20.1% | 198,515 | -12.2% |
| FEEDER CATTLE | 30,863 | 29,568 | 4.4% | 31,630 | -2.4% |
| LEAN HOGS | 160,793 | 192,820 | -16.6% | 209,002 | -23.1% |
| LUMBER | 1,110 | 578 | 92.0% | 1,073 | 3.4% |
| MILK | 78,169 | 85,259 | -8.3% | 79,570 | -1.8% |
| MLK MID | 338 | 449 | -24.7% | 339 | -0.3% |
| NFD MILK | 13,461 | 7,319 | 83.9% | 11,026 | 22.1% |
| BUTTER CS | 9,721 | 4,581 | 112.2% | 8,677 | 12.0% |
| CLASS IV MILK | 5,519 | 7,486 | -26.3% | 6,532 | -15.5% |
| DRY WHEY | 2,761 | 644 | 328.7% | 1,812 | 52.4% |
| HOUSING INDEX | 17 | 18 | -5.6% | 17 | 0.0% |
| HDD WEATHER | 0 | 1,000 | -100.0% | 0 | - |
| CDD WEATHER | 0 | 0 | - | 10,000 | -100.0% |
| HDD SEASONAL STRIP | 9,500 | 15,500 | -38.7% | 9,500 | 0.0% |
| CDD SEASONAL STRIP | 0 | 0 | - | 2,800 | -100.0% |
| HDD WEATHER EUROPEAN | 0 | 0 | - | 0 | - |
| CAT WEATHER EUROPEAN | 0 | 0 | - | 0 | - |
| HDD EURO SEASONAL STRIP | 0 | 2,500 | -100.0% | 0 | - |
| NOV-NOV SOYBEAN CAL SPRD | 0 | 0 | - | 50 | -100.0% |
| JULY-NOV SOYBEAN CAL SPRD | 0 | 1,587 | -100.0% | 0 | - |
| DEC-JULY WHEAT CAL SPRD | 1,424 | 515 | 176.5% | 924 | 54.1% |
| JULY-DEC CORN CAL SPRD | 0 | 1,675 | -100.0% | 0 | - |
| SOYBN NEARBY+2 CAL SPRD | 0 | 50 | -100.0% | 10 | -100.0% |
| WHEAT NEARBY+2 CAL SPRD | 6,665 | 6,141 | 8.5% | 4,380 | 52.2% |
| CORN NEARBY+2 CAL SPRD | 6,126 | 2,541 | 141.1% | 6,126 | 0.0% |
| JULY-JULY WHEAT CAL SPRD | 0 | 0 | - | 0 | - |
| JULY-DEC WHEAT CAL SPRD | 0 | 200 | -100.0% | 0 | - |
| LV CATL CSO | 5 | 11 | -54.5% | 652 | -99.2% |
| SOYMEAL NEARBY+2 CAL SPRD | 0 | 0 | - | 0 | - |
| WHEAT-CORN IC SO | 250 | 8,060 | -96.9% | 50 | 400.0% |
| CASH-SETTLED CHEESE | 43,844 | 31,034 | 41.3% | 35,491 | 23.5% |
| 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 | - | 1,646 | -100.0% |
| DEC-DEC CORN CAL SPRD | 10,033 | 8,372 | 19.8% | 10,033 | 0.0% |
| DEC-JULY CORN CAL SPRD | 17,240 | 16,528 | 4.3% | 18,525 | -6.9% |
| AUG-NOV SOYBEAN CAL SPRD | 0 | 0 | - | 0 | - |
| JAN-MAY SOYBEAN CAL SPRD | 36 | 0 | - | 36 | 0.0% |
| CHI WHEAT | 358,606 | 319,682 | 12.2% | 328,266 | 9.2% |
| KC WHEAT | 51,413 | 37,580 | 36.8% | 49,955 | 2.9% |
| MAR-DEC CORN CAL SPRD | 0 | 0 | - | 0 | - |
| SEP-DEC SOYBEAN MEAL CSO | 0 | 0 | - | 0 | - |
| Intercommodity Spread | 0 | 0 | - | 0 | - |
| MAR-JULY CORN CAL SPRD | 70 | 0 | - | 70 | 0.0% |

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CME Group Exchange Open Interest Report - Monthly

| | Open Interest OCT 2017 | Open Interest OCT 2016 | % CHG | Open Interest SEP 2017 | % CHG |
|--|---------------------------|---------------------------|--------------|---------------------------|--------------|
| Commodities and Alternative Investments | | | | | |
| Options | | | | | |
| MAR-JULY WHEAT CAL SPRD | 0 | 0 | - | 0 | - |
| AUG-DEC SOYBEAN MEAL CSO | 0 | 0 | - | 0 | - |
| | | | | | |
| Foreign Exchange Futures | | | | | |
| CHILEAN PESO | 2,972 | 0 | - | 2,297 | 29.4% |
| | | | | | |
| Ags Futures | | | | | |
| FERTILIZER PRODUCS | 400 | 0 | - | 1,000 | -60.0% |
| | | | | | |
| TOTAL FUTURES GROUP | | | | | |
| Interest Rate Futures | 24,303,182 | 21,171,726 | 14.8% | 23,990,052 | 1.3% |
| Equity Index Futures | 4,759,141 | 3,864,122 | 23.2% | 4,489,149 | 6.0% |
| Metals Futures | 1,254,253 | 1,098,304 | 14.2% | 1,198,887 | 4.6% |
| Energy Futures | 17,012,904 | 18,718,789 | -9.1% | 17,519,857 | -2.9% |
| FX Futures | 1,719,992 | 1,584,968 | 8.5% | 1,683,359 | 2.2% |
| Commodities and Alternative Invest | 4,971,778 | 4,374,775 | 13.6% | 4,523,026 | 9.9% |
| Foreign Exchange Futures | 2,972 | 0 | - | 2,297 | 29.4% |
| Ags Futures | 400 | 0 | - | 1,000 | -60.0% |
| TOTAL FUTURES | 54,024,622 | 50,812,684 | 6.3% | 53,407,627 | 1.2% |
| | | | | | |
| TOTAL OPTIONS GROUP | | | | | |
| Interest Rate Options | 49,378,921 | 36,069,920 | 36.9% | 43,564,275 | 13.3% |
| Equity Index Options | 5,309,290 | 4,798,180 | 10.7% | 4,615,617 | 15.0% |
| Metals Options | 1,216,332 | 1,303,306 | -6.7% | 1,176,513 | 3.4% |
| Energy Options | 7,196,305 | 7,386,837 | -2.6% | 7,023,637 | 2.5% |
| FX Options | 916,389 | 721,401 | 27.0% | 863,488 | 6.1% |
| Commodities and Alternative Invest | 2,933,349 | 3,103,812 | -5.5% | 3,172,858 | -7.5% |
| TOTAL OPTIONS | 66,950,586 | 53,383,456 | 25.4% | 60,416,388 | 10.8% |

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CME Group Exchange Open Interest Report - Monthly

| | Open Interest OCT 2017 | Open Interest OCT 2016 | % CHG | Open Interest SEP 2017 | % CHG |
|------------------------------------|---------------------------|---------------------------|--------------|---------------------------|-------------|
| TOTAL COMBINED | | | | | |
| Interest Rate | 73,682,103 | 57,241,646 | 28.7% | 67,554,327 | 9.1% |
| Equity Index | 10,068,431 | 8,662,302 | 16.2% | 9,104,766 | 10.6% |
| Metals | 2,470,585 | 2,401,610 | 2.9% | 2,375,400 | 4.0% |
| Energy | 24,209,209 | 26,105,626 | -7.3% | 24,543,494 | -1.4% |
| FX | 2,636,381 | 2,306,369 | 14.3% | 2,546,847 | 3.5% |
| Commodities and Alternative Invest | 7,905,127 | 7,478,587 | 5.7% | 7,695,884 | 2.7% |
| Foreign Exchange | 2,972 | 0 | - | 2,297 | 29.4% |
| Ags | 400 | 0 | - | 1,000 | -60.0% |
| GRAND TOTAL | 120,975,208 | 104,196,140 | 16.1% | 113,824,015 | 6.3% |

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