



CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2017	Open Interest NOV 2016	% CHG	Open Interest OCT 2017	% CHG
Interest Rate Futures					
30-YR BOND	795,319	576,732	37.9%	737,236	7.9%
10-YR NOTE	3,474,510	3,013,035	15.3%	3,244,341	7.1%
5-YR NOTE	3,234,348	2,938,400	10.1%	3,069,081	5.4%
2-YR NOTE	1,742,617	1,164,693	49.6%	1,652,536	5.5%
FED FUND	1,540,414	1,032,262	49.2%	1,588,157	-3.0%
EURODOLLARS	13,865,939	12,844,399	8.0%	12,636,898	9.7%
5-YR SWAP RATE	23,089	45,914	-49.7%	22,894	0.9%
2-YR SWAP RATE	0	0	0.0%	0	-
10-YR SWAP RATE	27,909	32,166	-13.2%	28,950	-3.6%
7-YR SWAP	0	0	-	0	-
1-MONTH EURODOLLAR	4,938	1,872	163.8%	3,581	37.9%
ULTRA T-BOND	898,635	652,705	37.7%	884,301	1.6%
30-YR SWAP RATE	124	885	-86.0%	142	-12.7%
Ultra 10-Year Note	505,515	316,208	59.9%	435,065	16.2%
EURO 5YR BUNDLE	0	0	-	0	-
3YR BUNDLE	0	0	-	0	-
2YR BUNDLE	0	0	-	0	-
Interest Rate Options					
30-YR BOND	473,181	467,475	1.2%	600,500	-21.2%
10-YR NOTE	2,485,753	2,516,673	-1.2%	3,096,641	-19.7%
5-YR NOTE	870,009	1,109,744	-21.6%	1,416,714	-38.6%
2-YR NOTE	182,790	94,918	92.6%	380,144	-51.9%
FED FUND	6,675	20,308	-67.1%	6,610	1.0%
EURODOLLARS	27,105,617	25,423,040	6.6%	24,894,623	8.9%
EURO MIDCURVE	19,425,803	15,392,098	26.2%	18,979,811	2.3%
ULTRA T-BOND	3,140	3,178	-1.2%	3,178	-1.2%
Ultra 10-Year Note	0	600	-100.0%	700	-100.0%

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Equity Index Futures					
DJIA	0	0	-	0	-
E-MINI S&P500	3,483,970	3,056,171	14.0%	3,185,901	9.4%
S&P 500	130,443	94,206	38.5%	111,156	17.4%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	93,386	88,153	5.9%	92,051	1.5%
S&P 400 MIDCAP	0	0	-	0	-
S&P 500 GROWTH	22	18	22.2%	22	0.0%
S&P 500/VALUE	98,925	50,802	94.7%	108,747	-9.0%
E-MINI RUSSELL 2000	585,495	0	-	544,200	7.6%
E-MINI RUSSELL 1000	9,366	19	49,194.7%	8,597	8.9%
E-MINI NASDAQ 100	300,870	251,112	19.8%	271,979	10.6%
NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	42,143	37,293	13.0%	43,523	-3.2%
NIKKEI 225 (YEN) STOCK	60,015	76,427	-21.5%	76,278	-21.3%
DJ US REAL ESTATE	22,088	10,680	106.8%	18,515	19.3%
NASDAQ BIOTECH	410	620	-33.9%	457	-10.3%
E-MICRO NIFTY	0	0	-	0	-
S&P CONSUMER DSCRTNRY SE	3,679	7,911	-53.5%	3,454	6.5%
S&P HEALTH CARE SECTOR	8,575	5,428	58.0%	8,791	-2.5%
S&P UTILITIES SECTOR	21,625	7,475	189.3%	22,489	-3.8%
S&P CONSUMER STAPLES SECT	22,352	8,186	173.1%	18,989	17.7%
S&P TECHNOLOGY SECTOR	9,290	3,962	134.5%	9,905	-6.2%
S&P INDUSTRIAL SECTOR	4,623	16,808	-72.5%	5,573	-17.0%
S&P FINANCIAL SECTOR	32,212	13,162	144.7%	30,073	7.1%
S&P ENERGY SECTOR	12,495	3,985	213.6%	12,135	3.0%
S&P MATERIALS SECTOR	6,295	3,687	70.7%	5,984	5.2%
IBOVESPA INDEX	407	188	116.5%	389	4.6%
E-MINI RUSSELL 1000 VALUE	12,531	782	1,502.4%	9,322	34.4%
FT-SE 100	221	55	301.8%	149	48.3%
E-MINI RUSSELL 1000 GROWTH	9,375	64	14,548.4%	5,904	58.8%
E-mini (\$5) Dow	154,863	145,081	6.7%	160,111	-3.3%
E-MINI S&P REAL ESTATE SELE	3,079	3,466	-11.2%	3,330	-7.5%
NIFTY 50	620	634	-2.2%	914	-32.2%
E-mini FTSE 100 (USD)	0	0	-	0	0.0%
FTSE Emerging	10	21	-52.4%	21	-52.4%
E-mini FTSE China 50	192	253	-24.1%	182	5.5%

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Equity Index Options					
DJIA	0	0	-	0	-
E-MINI S&P500	2,557,862	2,420,354	5.7%	1,914,724	33.6%
S&P 500	247,011	279,330	-11.6%	146,928	68.1%
E-MINI MIDCAP	0	0	-	0	-
E-MINI RUSSELL 2000	10,843	0	-	9,008	20.4%
E-MINI NASDAQ 100	121,592	66,170	83.8%	100,087	21.5%
NASDAQ	0	0	-	0	-
EOM S&P 500	118,122	136,788	-13.6%	123,370	-4.3%
EOM EMINI S&P	907,553	585,826	54.9%	872,344	4.0%
EOW2 EMINI S&P 500	298,746	247,513	20.7%	190,782	56.6%
EOW2 S&P 500	40,252	30,512	31.9%	17,660	127.9%
EOW1 EMINI S&P 500	453,021	317,646	42.6%	374,342	21.0%
EOW1 S&P 500	90,265	29,935	201.5%	74,468	21.2%
EOW4 EMINI S&P 500	98,154	39,841	146.4%	86,687	13.2%
E-mini (\$5) Dow	12,580	9,574	31.4%	8,658	45.3%
EOW3 S&P 500	144,270	140,010	3.0%	214,729	-32.8%
EOW1 E-MINI RUSSELL 2000 WE	621	0	-	1,109	-44.0%
EOW1 E-MINI RUSSELL 2000 WE	513	0	-	766	-33.0%
EOM E-MINI RUSSELL 2000 END	1,825	0	-	208	777.4%
EOW3 EMINI S&P 500	739,336	613,409	20.5%	1,161,942	-36.4%
EOW4 E-MINI RUSSELL 2000 WE	685	0	-	59	1,061.0%
EOW2 E-MINI RUSSELL 2000 WE	1,096	0	-	564	94.3%
EOW3 E-MINI RUSSELL 2000 WE	4,457	0	-	10,855	-58.9%
Metals Futures					
COMEX COPPER	266,909	240,760	10.9%	300,174	-11.1%
URANIUM	4,015	4,751	-15.5%	4,227	-5.0%
COMEX MINY COPPER	208	132	57.6%	305	-31.8%
COMEX GOLD	486,098	404,424	20.2%	532,783	-8.8%
COMEX SILVER	187,184	160,161	16.9%	198,775	-5.8%
NYMEX PLATINUM	78,950	69,055	14.3%	77,877	1.4%
NYMEX HOT ROLLED STEEL	15,059	17,151	-12.2%	13,110	14.9%
PALLADIUM	34,720	26,712	30.0%	34,083	1.9%
E-MICRO GOLD	7,548	2,765	173.0%	8,813	-14.4%
SILVER	1,618	777	108.2%	1,531	5.7%
COPPER	3,971	2,286	73.7%	863	360.1%
FERROUS PRODUCTS	735	452	62.6%	680	8.1%
ALUMINUM	64,446	52,173	23.5%	64,049	0.6%
GOLD	0	0	-	0	-
COMEX E-Mini GOLD	720	1,912	-62.3%	891	-19.2%
COMEX E-Mini SILVER	98	143	-31.5%	105	-6.7%
IRON ORE 62 CHINA TSI FUTURE	12,905	20,103	-35.8%	12,795	0.9%
IRON ORE 58 CHINA TSI FUTURE	0	0	-	0	-
IRON ORE 62 CHINA PLATTS FU	3,560	1,106	221.9%	3,130	13.7%
Gold Kilo	3	40	-92.5%	32	-90.6%
LNDN ZINC	10	0	0.0%	30	-66.7%
METALS	0	0	-	0	-

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Metals Options					
COMEX COPPER	7,352	3,185	130.8%	12,218	-39.8%
COMEX GOLD	794,262	951,832	-16.6%	1,045,632	-24.0%
COMEX SILVER	93,565	101,204	-7.5%	126,957	-26.3%
NYMEX PLATINUM	4,848	6,814	-28.9%	3,496	38.7%
PALLADIUM	3,010	1,939	55.2%	5,640	-46.6%
SILVER	8	0	-	27	-70.4%
COPPER	0	0	-	0	-
GOLD	7,083	1,290	449.1%	6,116	15.8%
IRON ORE 62 CHINA TSI PUT OP	4,980	12,854	-61.3%	7,160	-30.4%
IRON ORE 62 CHINA TSI CALL O	7,230	14,608	-50.5%	8,756	-17.4%
HOT ROLLED COIL STEEL CALL	330	0	-	330	0.0%
Energy Futures					
ETHANOL	1,843	5,538	-66.7%	1,817	1.4%
ETHANOL FWD	0	92	-100.0%	0	-
MARS BLEND CRUDE OIL	1,720	2,706	-36.4%	2,720	-36.8%
HUSTN SHIP CHNL PIPE SWP	0	3,425	-100.0%	0	-
NATURAL GAS PHY	1,448,074	1,157,192	25.1%	1,384,396	4.6%
SOUTHERN NAT LA NAT GAS	0	0	-	0	-
COLUMBIA GULF MAIN NAT G	0	0	-	0	-
RBOB GASOLINE BALMO CLNDR	815	1,343	-39.3%	2,176	-62.5%
GASOLINE UP-DOWN BALMO SW	0	0	-	0	-
FUEL OIL (PLATS) CAR CN	0	24	-100.0%	0	-
FUEL OIL (PLATS) CAR CM	26	441	-94.1%	29	-10.3%
SINGAPORE MOGAS 92 UNLEAD	13,446	21,419	-37.2%	11,144	20.7%
ETHANOL T2 FOB ROTT INCL DU	6,396	3,601	77.6%	6,323	1.2%
SINGAPORE MOGAS 92 UNLEAD	531	1,386	-61.7%	266	99.6%
JET AV FUEL (P) CAR FM ICE GA	34	57	-40.4%	39	-12.8%
NY JET FUEL (PLATTS) HEAT OIL	0	0	-	0	-
PROPANE NON-LDH MB (OPIS) B	0	112	-100.0%	63	-100.0%
PROPANE NON-LDH MT. BEL (OF	26,984	39,012	-30.8%	25,116	7.4%
N ILLINOIS HUB DAILY	220	198	11.1%	220	0.0%
CINERGY HUB PEAK MONTH	288	316	-8.9%	288	0.0%
NO 2 UP-DOWN SPREAD CALEN	0	278	-100.0%	26	-100.0%
CIN HUB 5MW D AH O PK	163,800	257,800	-36.5%	198,568	-17.5%
NY 3.0% FUEL OIL (PLATTS	0	775	-100.0%	75	-100.0%
ARGUS LLS VS. WTI (ARG) T	53,921	12,294	338.6%	31,923	68.9%
TRANSCO ZONE 1 NG BASIS	0	0	-	0	-
SOUTH STAR TEX OKLHM KNS	136	554	-75.5%	152	-10.5%
NYISO ZONE A 5MW D AH PK	7,650	7,335	4.3%	8,050	-5.0%
NEPOOL INTR HUB 5MW D AH	555,614	619,027	-10.2%	570,326	-2.6%
PJM COMED 5MW D AH O PK	27,445	157,615	-82.6%	29,405	-6.7%
NYISO ZONE A 5MW D AH O P	74,880	164,280	-54.4%	87,600	-14.5%
CHICAGO UNL GAS PL VS RBO	6	42	-85.7%	9	-33.3%
PREMIUM UNLEAD 10PPM FOB	10	5	100.0%	0	-
GASOIL 10P CRG CIF NW VS	0	0	-	0	-
GASOIL 0.1 RDAM BRGS VS I	144	49	193.9%	144	0.0%
PJM WESTHDA PEAK	22,360	49,654	-55.0%	26,080	-14.3%
PJM DAYTON DA PEAK	10,746	25,170	-57.3%	11,286	-4.8%

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Energy Futures					
PJM WESTH DA OFF-PEAK	396,127	870,257	-54.5%	470,327	-15.8%
PJM PPL DA OFF-PEAK	0	10,309	-100.0%	0	-
PJM AECO DA OFF-PEAK	0	24,480	-100.0%	0	-
ULSD 10PPM CIF MED BALMO	0	0	-	0	-
GASOIL 0.1CIF MED VS ICE	10	80	-87.5%	15	-33.3%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-
GASOIL 0.1 ROTTERDAM BARG	55	20	175.0%	25	120.0%
EUROPE NAPHTHA CALSWAP	2,482	1,954	27.0%	2,667	-6.9%
HENRY HUB SWING FUTURE	0	0	-	0	-
FL GAS ZONE 3 NAT GAS IND	0	0	-	0	-
GASOIL 0.1 CIF MED BALMO	0	0	-	0	-
BRENT BALMO SWAP	0	76	-100.0%	0	-
CIG ROCKIES NG INDEX SWA	0	0	-	0	-
PJM PECO ZONE5MW PEAK CAL	0	0	-	0	-
NY ULSD (ARGUS) VS HEATING	680	5,081	-86.6%	759	-10.4%
N ROCKIES PIPE SWAP	212	608	-65.1%	242	-12.4%
GASOIL MINI CALENDAR SWAP	461	550	-16.2%	433	6.5%
BRENT OIL LAST DAY	151,939	109,250	39.1%	147,913	2.7%
SAN JUAN PIPE SWAP	0	0	-	0	-
EUROPEAN NAPHTHA BALMO	107	273	-60.8%	187	-42.8%
EURO 3.5% FUEL OIL RDAM B	740	345	114.5%	242	205.8%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-
LA CARB DIESEL (OPIS) SWA	225	550	-59.1%	350	-35.7%
GULF COAST ULSD CALENDAR	2,330	3,926	-40.7%	2,729	-14.6%
CENTERPOINT EAST INDEX	0	0	-	0	-
CENTERPOINT BASIS SWAP	10,293	20,939	-50.8%	11,017	-6.6%
WTI-BRENT CALENDAR SWAP	82,698	50,789	62.8%	67,725	22.1%
EURO GASOIL 10PPM VS ICE	275	295	-6.8%	342	-19.6%
BRENT CALENDAR SWAP	17,250	14,122	22.1%	17,813	-3.2%
MINY HTG OIL	0	0	0.0%	1	-100.0%
FUELOIL SWAP:CARGOES VS.B	957	1,108	-13.6%	984	-2.7%
TD3 MEG TO JAPAN 250K MT	30	0	-	30	0.0%
DOMINION TRAN INC - APP I	2,920	4,511	-35.3%	2,920	0.0%
TENNESSEE ZONE 0 BASIS SW	484	2,000	-75.8%	604	-19.9%
PJM OFF-PEAK LMP SWAP FUT	580	1,516	-61.7%	622	-6.8%
AEP-DAYTON HUB OFF-PEAK M	100	734	-86.4%	150	-33.3%
AEP-DAYTON HUB DAILY	164	258	-36.4%	164	0.0%
EASTERN RAIL DELIVERY CSX	255	2,400	-89.4%	280	-8.9%
HTG OIL	288	1,552	-81.4%	357	-19.3%
EUROPE 3.5% FUEL OIL MED	615	1,012	-39.2%	378	62.7%
WAHA INDEX SWAP FUTURE	0	1,268	-100.0%	0	-
EL PASO PERMIAN INDEX SWA	0	0	-	0	-
HEATING OIL PHY	429,424	392,740	9.3%	434,221	-1.1%
PJM MONTHLY	1,698	5,162	-67.1%	1,940	-12.5%
NY HARBOR HEAT OIL SWP	7,661	11,884	-35.5%	8,505	-9.9%
TCO BASIS SWAP	13,391	28,502	-53.0%	15,455	-13.4%
DOMINION TRANSMISSION INC	31,795	59,888	-46.9%	36,182	-12.1%
NYISO A	0	840	-100.0%	0	-
MINY NATURAL GAS	1,891	2,648	-28.6%	1,921	-1.6%
TRANSCO ZONE 6 BASIS SWAP	2,591	6,893	-62.4%	2,681	-3.4%
NYH NO 2 CRACK SPREAD CAL	6,713	12,418	-45.9%	7,779	-13.7%

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Energy Futures					
JAPAN C&F NAPHTHA CRACK S	1,838	708	159.6%	1,579	16.4%
PERMIAN BASIS SWAP	10,226	22,429	-54.4%	10,526	-2.9%
NY HARBOR RESIDUAL FUEL 1	3,348	7,143	-53.1%	3,510	-4.6%
GULF COAST NO.6 FUEL OIL	49,389	62,734	-21.3%	47,033	5.0%
NGPL MID-CONTINENT	24,362	34,840	-30.1%	25,592	-4.8%
NYISO J	205	2,243	-90.9%	315	-34.9%
NYISO G	0	84	-100.0%	0	-
ARGUS PROPAN(SAUDI ARAMC	905	571	58.5%	830	9.0%
JAPAN NAPHTHA BALMO SWAP	0	30	-100.0%	10	-100.0%
EUROPE JET KERO NWE CALSW	54	6	800.0%	54	0.0%
JET CIF NWE VS ICE	587	377	55.7%	486	20.8%
RBOB PHY	406,936	368,684	10.4%	403,652	0.8%
RBOB GAS	1,732	882	96.4%	2,330	-25.7%
GASOIL 0.1 CIF NWE VS ISE	0	30	-100.0%	0	-
NY1% VS GC SPREAD SWAP	4,723	5,214	-9.4%	4,194	12.6%
GULF COAST 3% FUEL OIL BA	1,058	1,469	-28.0%	531	99.2%
EUROPE 3.5% FUEL OIL RDAM	10,660	12,074	-11.7%	9,042	17.9%
FUEL OIL NWE CRACK VS ICE	0	38	-100.0%	0	-
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-
TRANSCO ZONE 6 INDEX	0	2,124	-100.0%	248	-100.0%
SONAT BASIS SWAP FUTURE	62	792	-92.2%	122	-49.2%
PANHANDLE BASIS SWAP FUTU	15,051	44,453	-66.1%	18,625	-19.2%
NGPL MIDCONTINENT INDEX	0	180	-100.0%	0	-
DUBAI CRUDE OIL CALENDAR	12,220	6,167	98.2%	10,680	14.4%
CRUDE OIL PHY	2,534,169	2,104,270	20.4%	2,517,482	0.7%
CINERGY HUB OFF-PEAK MONT	120	248	-51.6%	120	0.0%
ANR LOUISIANA BASIS SWAP	0	121	-100.0%	0	-
TRANSCO ZONE4 BASIS SWAP	10,278	21,267	-51.7%	11,119	-7.6%
FLORIDA GAS ZONE3 BASIS S	0	3,506	-100.0%	0	-
SINGAPORE NAPHTHA SWAP	0	0	-	0	-
SINGAPORE JET KEROSENE SW	2,333	2,006	16.3%	2,686	-13.1%
SINGAPORE 380CST FUEL OIL	10,630	13,398	-20.7%	11,159	-4.7%
AEP-DAYTON HUB MTHLY	140	974	-85.6%	210	-33.3%
N ILLINOIS HUB MTHLY	40	280	-85.7%	60	-33.3%
ISO NEW ENGLAND OFF-PEAK	28	244	-88.5%	42	-33.3%
NYISO G OFF-PEAK	0	40	-100.0%	0	-
NYISO A OFF-PEAK	0	270	-100.0%	0	-
TC2 ROTTERDAM TO USAC 37K	80	0	-	0	-
EUROPE DATED BRENT SWAP	962	840	14.5%	1,337	-28.0%
WESTERN RAIL DELIVERY PRB	255	1,500	-83.0%	345	-26.1%
NATURAL GAS PEN SWP	196,520	292,150	-32.7%	194,330	1.1%
SINGAPORE GASOIL VS ICE	4,014	16,885	-76.2%	6,815	-41.1%
JET BARGES VS ICE GASOIL	0	0	-	0	-
SOCAL PIPE SWAP	0	2,952	-100.0%	0	-
SINGAPORE 180CST BALMO	100	24	316.7%	38	163.2%
MONT BELVIEU LDH PROPANE 5	111,680	144,047	-22.5%	114,100	-2.1%
MONT BELVIEU ETHANE 5 DECI	64,127	105,409	-39.2%	70,148	-8.6%
MONT BELVIEU NORMAL BUTAN	44,713	37,635	18.8%	43,526	2.7%
WAHA BASIS	7,417	13,328	-44.4%	7,957	-6.8%
PREM UNL GAS 10PPM RDAM F	0	11	-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 NOV 2017	Open Interest NOV 2016	% CHG	Open Interest OCT 2017	% CHG
Energy Futures					
HENRY HUB SWAP	1,194,164	1,331,857	-10.3%	1,195,259	-0.1%
HENRY HUB FINANCIAL LAST	4	0	-	94	-95.7%
HENRY HUB BASIS SWAP	5,559	47,005	-88.2%	7,869	-29.4%
CHICAGO ETHANOL SWAP	56,624	58,744	-3.6%	51,041	10.9%
PJM WESTH RT OFF-PEAK	2,164,794	2,602,641	-16.8%	2,271,054	-4.7%
PJM JCPL DA OFF-PEAK	0	27,200	-100.0%	0	-
PJM DAYTON DA OFF-PEAK	132,403	117,000	13.2%	143,003	-7.4%
PJM AD HUB 5MW REAL TIME	398,574	946,001	-57.9%	432,615	-7.9%
NEPOOL SE MASS 5MW D AH P	0	0	-	0	-
ISO NEW ENGLAND PK LMP	34	294	-88.4%	51	-33.3%
CRUDE OIL	19,130	22,211	-13.9%	20,322	-5.9%
EUROPEAN NAPHTHA CRACK SP	12,484	11,815	5.7%	11,087	12.6%
GASOIL CRACK SPREAD CALEN	20,125	13,316	51.1%	21,341	-5.7%
ICE BRENT DUBAI SWAP	47,089	22,011	113.9%	44,066	6.9%
BRENT FINANCIAL FUTURES	4,022	1,641	145.1%	6,366	-36.8%
DEMARC SWING SWAP	0	0	-	0	-
NGPL MIDCONTINENT SWING S	0	0	-	0	-
GASOIL CALENDAR SWAP	17	96	-82.3%	25	-32.0%
EURO 3.5% FUEL OIL SPREAD	543	3,070	-82.3%	562	-3.4%
NYMEX ALUMINUM FUTURES	620	1,549	-60.0%	750	-17.3%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-
GULF COAST JET VS NYM 2 H	27,030	36,224	-25.4%	30,549	-11.5%
SOCAL BASIS SWAP	0	0	-	0	-
SAN JUAN BASIS SWAP	21,084	40,511	-48.0%	21,864	-3.6%
EUROPE 1% FUEL OIL RDAM C	0	34	-100.0%	0	-
GULF COAST GASOLINE CLNDR	0	0	-	0	-
Transco Zone 3 Basis	3,868	7,300	-47.0%	4,258	-9.2%
Tetco STX Basis	823	2,008	-59.0%	913	-9.9%
COLUMBIA GULF ONSHORE	1,457	17,713	-91.8%	2,867	-49.2%
PJM DAILY	662	692	-4.3%	796	-16.8%
CIG BASIS	24,695	51,730	-52.3%	26,739	-7.6%
NORTHEN NATURAL GAS VENTL	1,692	5,925	-71.4%	1,824	-7.2%
TEXAS EASTERN ZONE M-3 BA	6,626	22,376	-70.4%	7,683	-13.8%
MICHIGAN BASIS	5,851	15,305	-61.8%	6,211	-5.8%
ANR OKLAHOMA	1,734	3,811	-54.5%	1,764	-1.7%
LA JET FUEL VS NYM NO 2 H	0	130	-100.0%	0	-
RBOB UP-DOWN CALENDAR SW	0	0	-	0	-
RBOB CALENDAR SWAP	14,927	13,650	9.4%	16,136	-7.5%
MINY RBOB GAS	0	0	-	0	-
GAS EURO-BOB OXY NWE BARG	3,514	5,285	-33.5%	4,125	-14.8%
GAS EURO-BOB OXY NWE BARG	27,777	23,902	16.2%	28,345	-2.0%
PETRO OUTRIGHT EURO	9,896	19,795	-50.0%	11,806	-16.2%
DATED BRENT (PLATTS) DAILY S	0	0	-	0	-
LA CARBOB GASOLINE(OPIS)S	225	0	-	475	-52.6%
EURO PROPANE CIF ARA SWA	1,520	1,940	-21.6%	1,356	12.1%
GASOIL BULLET SWAP	130	0	-	130	0.0%
NEW YORK ETHANOL SWAP	1,305	2,600	-49.8%	1,625	-19.7%
LA CARB DIESEL (OPIS)	0	104	-100.0%	0	-
DEMARC INDEX FUTURE	0	0	-	0	-
WTI CALENDAR	149,325	119,252	25.2%	146,655	1.8%
APPALACHIAN COAL (PHY)	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
ROCKIES KERN OPAL - NW IN	0	0	-	0	-
NEW ENGLAND HUB PEAK DAIL	1,116	1,440	-22.5%	1,152	-3.1%
HOUSTON SHIP CHANNEL INDE	0	0	-	0	-
NORTHEN NATURAL GAS DEMA	2,082	3,521	-40.9%	2,262	-8.0%
TENNESSEE 500 LEG BASIS S	0	1,029	-100.0%	0	-
EAST/WEST FUEL OIL SPREAD	115	159	-27.7%	165	-30.3%
NYISO J OFF-PEAK	60	444	-86.5%	90	-33.3%
TC5 RAS TANURA TO YOKOHAM	0	0	-	0	-
WTI-BRENT BULLET SWAP	404	500	-19.2%	404	0.0%
EURO GASOIL 10 CAL SWAP	0	0	-	0	-
HENRY HUB INDEX SWAP FUTU	2,139	24,027	-91.1%	4,030	-46.9%
Sumas Basis Swap	6,459	9,626	-32.9%	6,973	-7.4%
RBOB CRACK SPREAD	6,218	3,143	97.8%	6,343	-2.0%
CIN HUB 5MW D AH PK	8,680	17,546	-50.5%	9,843	-11.8%
TEXAS GAS ZONE1 NG BASIS	6,448	14,103	-54.3%	7,124	-9.5%
SINGAPORE GASOIL SWAP	11,749	21,304	-44.9%	15,809	-25.7%
GULF COAST JET FUEL CLNDR	746	1,301	-42.7%	804	-7.2%
ULSD 10PPM CIF MED VS ICE	49	45	8.9%	51	-3.9%
PJM BGE DA OFF-PEAK	22,960	35,480	-35.3%	24,920	-7.9%
SINGAPORE 380CST BALMO	373	397	-6.0%	127	193.7%
LTD NAT GAS	396,152	296,075	33.8%	397,158	-0.3%
NORTHWEST ROCKIES BASIS S	41,457	78,129	-46.9%	44,307	-6.4%
SING FUEL	50	35	42.9%	0	-
CIN HUB 5MW REAL TIME O P	499,128	545,056	-8.4%	522,936	-4.6%
NYISO ZONE C 5MW D AH PK	0	966	-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	0	-	765	0.0%
NEPOOL SE MASS 5MW D AH O	0	0	-	0	-
NEPOOL CNCTCT 5MW D AH O	809	8,661	-90.7%	1,201	-32.6%
NEPOOL CONECTIC 5MW D AH	41	464	-91.2%	63	-34.9%
NEPOOL W CNT MASS 5MW D A	1,618	12,564	-87.1%	2,402	-32.6%
PJM COMED 5MW D AH PK	1,480	8,570	-82.7%	1,590	-6.9%
NYISO ZONE J 5MW D AH O P	271,416	193,096	40.6%	273,536	-0.8%
NYISO ZONE J 5MW D AH PK	18,016	11,832	52.3%	16,421	9.7%
PJM NI HUB 5MW REAL TIME	791,763	848,910	-6.7%	889,293	-11.0%
NYISO ZONE C 5MW D AH O P	0	18,239	-100.0%	0	-
ONEOK OKLAHOMA NG BASIS	761	2,323	-67.2%	1,391	-45.3%
COLUMB GULF MAINLINE NG B	5,766	21,754	-73.5%	6,813	-15.4%
PANHANDLE PIPE SWAP	2,868	0	-	2,940	-2.4%
TRANSCO ZONE 4 NAT GAS IN	0	0	-	0	-
ELEC MISO PEAK	3,989	1,394	186.2%	4,077	-2.2%
ELEC NYISO OFF-PEAK	73,436	25,921	183.3%	75,004	-2.1%
WTS (ARGUS) VS WTI SWAP	48,914	41,750	17.2%	47,666	2.6%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-
CAISO SP15 EZGNHUB5 MW P	0	16,890	-100.0%	0	-
NY 2.2% FUEL OIL (PLATTS	0	300	-100.0%	0	-
EIA FLAT TAX ONHWAY DIESE	3,088	4,163	-25.8%	3,555	-13.1%
JET FUEL UP-DOWN BALMO CL	3,505	5,950	-41.1%	6,890	-49.1%
ULSD UP-DOWN BALMO SWP	6,671	8,458	-21.1%	8,995	-25.8%
EUROPEAN GASOIL (ICE)	787	3,179	-75.2%	925	-14.9%
NYISO ZONE G 5MW D AH O P	550,425	302,176	82.2%	559,329	-1.6%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
PJM PEPKO DA OFF-PEAK	0	0	-	0	-
NY H OIL PLATTS VS NYMEX	0	0	-	0	-
GASOIL 10PPM VS ICE SWAP	702	639	9.9%	747	-6.0%
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-
LA JET (OPIS) SWAP	1,785	1,630	9.5%	2,425	-26.4%
PJM AECO DA PEAK	0	1,332	-100.0%	0	-
GASOIL 10PPM CARGOES CIF	0	0	-	0	-
TETCO M-3 INDEX	0	6,976	-100.0%	868	-100.0%
SINGAPORE JET KERO GASOIL	1,615	3,810	-57.6%	2,640	-38.8%
SINGAPORE FUEL OIL SPREAD	1,038	1,682	-38.3%	1,357	-23.5%
NORTHERN ILLINOIS OFF-PEA	0	160	-100.0%	0	-
NEW YORK HUB ZONE G PEAK	837	3,546	-76.4%	919	-8.9%
SINGAPORE FUEL 180CST CAL	1,253	1,636	-23.4%	1,352	-7.3%
EUROPE 1% FUEL OIL NWE CA	29	422	-93.1%	42	-31.0%
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	20	-100.0%	0	-
MICHCON NG INDEX SWAP	0	360	-100.0%	0	-
TRANSCO ZONE 3 NG INDEX S	0	0	-	1,054	-100.0%
TCO NG INDEX SWAP	0	728	-100.0%	0	-
ALGONQUIN CITYGATES BASIS	276	3,131	-91.2%	516	-46.5%
PJM WESTH RT PEAK	116,634	166,548	-30.0%	121,676	-4.1%
PJM PSEG DA OFF-PEAK	77,800	130,600	-40.4%	85,640	-9.2%
PJM PSEG DA PEAK	2,960	5,100	-42.0%	3,400	-12.9%
PJM PPL DA PEAK	0	546	-100.0%	0	-
PJM JCPL DA PEAK	0	1,480	-100.0%	0	-
PJM BGE DA PEAK	1,250	1,933	-35.3%	1,360	-8.1%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-
DATED TO FRONTLINE BRENT	11,105	16,495	-32.7%	11,920	-6.8%
NEPOOL W CNTR M 5MW D AH	82	1,348	-93.9%	126	-34.9%
TENNESSEE 800 LEG NG BASI	0	732	-100.0%	0	-
UP DOWN GC ULSD VS NMX HO	49,279	54,203	-9.1%	54,459	-9.5%
USGC UNL 87 CRACK SPREAD	0	0	-	0	-
GULF COAST ULSD CRACK SPR	920	3,777	-75.6%	1,080	-14.8%
NYMEX ULSD VS NYMEX HO	0	60	-100.0%	0	-
RBOB VS HEATING OIL SWAP	2,608	3,268	-20.2%	2,642	-1.3%
NYISO ZONE G 5MW D AH PK	24,826	18,557	33.8%	23,871	4.0%
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	3,277	2,079	57.6%	3,115	5.2%
3.5% FUEL OIL CID MED SWA	225	800	-71.9%	258	-12.8%
JET FUEL CRG CIF NEW VS I	2	0	-	0	-
BRENT CFD SWAP	0	0	-	0	-
GASOIL 0.1 CRG CIF NW VS	0	0	-	0	-
PREMIUM UNLD 10P FOB MED	348	206	68.9%	183	90.2%
EURO 1% FUEL OIL NEW BALM	0	10	-100.0%	0	-
DUBAI CRUDE OIL BALMO	0	0	-	0	-
SINGAPORE JET KERO BALMO	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
WTS (ARGUS) VS WTI TRD MT	4,851	2,670	81.7%	5,338	-9.1%
MARS (ARGUS) VS WTI TRD M	22,190	15,447	43.7%	22,594	-1.8%
MARS (ARGUS) VS WTI SWAP	9,910	13,388	-26.0%	10,399	-4.7%
GASOIL 0.1 CARGOES CIF NE	0	0	-	0	-
NATURAL GAS	107,752	107,510	0.2%	117,750	-8.5%
NGPL TEXOK INDEX	0	0	-	0	-
FUEL OIL CRACK VS ICE	14,264	19,666	-27.5%	15,901	-10.3%
HEATING OIL VS ICE GASOIL	0	0	-	0	-
HOUSTON SHIP CHANNEL BASI	19,485	25,526	-23.7%	20,145	-3.3%
LLS (ARGUS) VS WTI SWAP	19,113	29,617	-35.5%	16,669	14.7%
JAPAN C&F NAPHTHA SWAP	2,002	1,565	27.9%	1,749	14.5%
MINY WTI CRUDE OIL	4,832	6,177	-21.8%	4,676	3.3%
CIN HUB 5MW REAL TIME PK	40,014	45,015	-11.1%	41,211	-2.9%
PJM NILL DA PEAK	29,771	46,796	-36.4%	34,111	-12.7%
PANHANDLE INDEX SWAP FUTU	0	0	-	0	-
PJM NILL DA OFF-PEAK	546,894	1,014,827	-46.1%	671,942	-18.6%
PETROCHEMICALS	11,619	8,955	29.7%	10,276	13.1%
IN DELIVERY MONTH EUA	10,598	49,000	-78.4%	10,598	0.0%
MONT BELVIEU NORMAL BUTAN	529	337	57.0%	684	-22.7%
MONT BELVIEU NATURAL GASO	450	20	2,150.0%	355	26.8%
CONWAY NORMAL BUTANE (OPI	2,712	1,291	110.1%	3,217	-15.7%
CONWAY PROPANE 5 DECIMALS	17,860	17,606	1.4%	17,699	0.9%
MONT BELVIEU NATURAL GASO	14,028	16,755	-16.3%	11,258	24.6%
CONWAY NATURAL GASOLINE (1,248	587	112.6%	1,421	-12.2%
MONT BELVIEU LDH PROPANE C	1,103	603	82.9%	896	23.1%
MONT BELVIEU ETHANE OPIS B	180	75	140.0%	93	93.5%
SINGAPORE JET KERO VS. GAS	0	0	-	0	-
ERCOT HOUSTON Z MCPE 5MW	3,880	0	-	3,880	0.0%
ERCOT NORTH ZMCPE 5MW PE	5,980	147	3,968.0%	3,880	54.1%
ERCOT NORTH ZMCPE 5MW OF	100,400	2,040	4,821.6%	61,200	64.1%
ERCOT NORTH ZMCPE 5MW OF	0	600	-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	13,948	5,840	138.8%	14,688	-5.0%
GRP THREE UNL GS (PLT) VS	4,865	4,829	0.7%	4,680	4.0%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-
CHICAGO ULSD PL VS HO SPR	501	1,238	-59.5%	846	-40.8%
PETRO CRK&SPRD EURO	16,720	18,160	-7.9%	16,681	0.2%
CRUDE OIL OUTRIGHTS	91,797	22,015	317.0%	79,451	15.5%
PJM WES HUB PEAK LMP 50 M	0	0	-	0	-
FREIGHT MARKETS	744	1,315	-43.4%	844	-11.8%
MCCLOSKEY ARA ARGS COAL	44,875	77,596	-42.2%	53,015	-15.4%
MNC FUT	3,725	4,574	-18.6%	3,860	-3.5%
MCCLOSKEY RCH BAY COAL	4,846	16,042	-69.8%	7,193	-32.6%
CRUDE OIL SPRDS	70,917	24,715	186.9%	52,108	36.1%
ELEC FINSETTLED	1,739	3,014	-42.3%	1,849	-5.9%
ELECTRICITY OFF PEAK	32,109	55,509	-42.2%	34,069	-5.8%
PETRO OUTRIGHT NA	7,054	21,181	-66.7%	10,870	-35.1%
TRANSCO ZONE 6 PIPE SWAP	0	0	-	0	-

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Energy Futures					
ALGON CITY GATES NAT GAS	0	3,040	-100.0%	248	-100.0%
NEPOOL NEW HAMP 5MW D AH	0	0	-	0	-
PJM APS ZONE DA OFF-PEAK	0	2,379	-100.0%	0	-
NAT GAS BASIS SWAP	6,021	13,763	-56.3%	6,413	-6.1%
RBOB SPREAD (PLATTS) SWAP	4	44	-90.9%	7	-42.9%
NGPL TEX/OK	23,410	40,651	-42.4%	24,420	-4.1%
NEPOOL RHD ISLD 5MW D AH	205	2,936	-93.0%	315	-34.9%
HEATING OIL BALMO CLNDR S	0	19	-100.0%	0	-
PJM APS ZONE DA PEAK	0	126	-100.0%	0	-
SINGAPORE GASOIL CALENDAR	726	6	12,000.0%	359	102.2%
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	1,816	2,206	-17.7%	1,796	1.1%
PETRO CRCKS & SPRDS NA	77,302	86,666	-10.8%	75,181	2.8%
SINGAPORE GASOIL	7,133	7,731	-7.7%	8,288	-13.9%
ONTARIO POWER SWAPS	5,570	60,924	-90.9%	9,285	-40.0%
PLASTICS	1,205	1,662	-27.5%	1,314	-8.3%
MJC FUT	680	325	109.2%	660	3.0%
TENN 800 LEG NAT GAS INDE	0	0	-	0	-
NEPOOL RHODE IL 5MW D AH	4,045	48,871	-91.7%	6,005	-32.6%
PETROLEUM PRODUCTS	7,240	7,275	-0.5%	5,180	39.8%
PJM ATSI ELEC	37,180	43,510	-14.5%	45,460	-18.2%
COAL SWAP	130	363	-64.2%	255	-49.0%
MGN1 SWAP FUT	294	481	-38.9%	309	-4.9%
PETRO CRCKS & SPRDS ASIA	768	190	304.2%	605	26.9%
INDIANA MISO	54,279	34,780	56.1%	47,668	13.9%
MICHIGAN MISO	73,160	179,258	-59.2%	92,010	-20.5%
NYISO CAPACITY	3,883	4,040	-3.9%	3,979	-2.4%
GROUP THREE ULSD (PLATTS)	50	300	-83.3%	75	-33.3%
EURO-DENOMINATED PETRO P	0	198	-100.0%	0	-
AUSTRIALIAN COKE COAL	484	968	-50.0%	468	3.4%
DAILY PJM	399,928	289,771	38.0%	347,987	14.9%
EMMISSIONS	0	0	-	0	-
UCM FUT	86	72	19.4%	69	24.6%
INDONESIAN COAL	0	5	-100.0%	0	-
NEW YORK HUB ZONE J PEAK	341	2,257	-84.9%	462	-26.2%
DLY GAS EURO-BOB OXY	0	0	-	0	-
NATURAL GAS INDEX	0	2,668	-100.0%	124	-100.0%
MGF FUT	54	0	-	40	35.0%
CHICAGO ULSD (PLATTS) SWA	0	6	-100.0%	0	-
NATURAL GAS FIXED PRICE SW	0	2,226	-100.0%	0	-
3.5% FUEL OIL CIF BALMO S	0	30	-100.0%	0	-
MINI RBOB V. EBOB(ARGUS) NW	1,822	2,983	-38.9%	1,616	12.7%
SUMAS NAT GAS PLATTS FIXED	62	823	-92.5%	122	-49.2%
NY HARBOR LOW SULPUR GAS	600	1,856	-67.7%	810	-25.9%
DY EURO 3.5% FUEL OI RDA	0	0	-	0	-
DIESEL10PPM BARG VS ICE LS	0	0	-	0	-
VENTURA NAT GAS PLATTS FIX	0	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 NOV 2017	Open Interest NOV 2016	% CHG	Open Interest OCT 2017	% CHG
Energy Futures					
CENTER POINT NAT GAS FIXED	0	0	-	0	-
MINI RBOB V. EBOBARG NWE BF	90	1,375	-93.5%	554	-83.8%
ELEC ERCOT DLY OFF PK	0	0	-	0	-
EU LOW SULPHUR GASOIL CRA	0	0	-	0	-
CANADIAN LIGHT SWEET OIL	84	10,140	-99.2%	699	-88.0%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
MINI GAS EUROBOB OXY NWE A	175	488	-64.1%	321	-45.5%
ELECTRICITY ERCOT PEAK	0	0	-	0	-
ERCOT DAILY 5MW PEAK	0	0	-	0	-
ELEC WEST POWER OFF-PEAK	0	0	-	0	-
ELEC WEST POWER PEAK	0	5,390	-100.0%	0	-
CAISO SP15 EZGNHUB5 PEAK	0	1,040	-100.0%	0	-
Energy Options					
ETHANOL	0	0	-	0	-
EUROPEAN JET KEROSENE NW	0	20	-100.0%	0	-
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	-
NATURAL GAS PHY	2,442,358	2,484,202	-1.7%	2,261,510	8.0%
NATURAL GAS 3 M CSO FIN	22,900	350	6,442.9%	1,000	2,190.0%
NATURAL GAS 1 M CSO FIN	135,799	43,550	211.8%	120,684	12.5%
WTI CRUDE OIL 1 M CSO FI	273,275	384,314	-28.9%	258,669	5.6%
SINGAPORE JET FUEL CALEND	80	980	-91.8%	120	-33.3%
ROTTERDAM 3.5%FUEL OIL CL	80	500	-84.0%	120	-33.3%
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	115,963	83,737	38.5%	112,763	2.8%
SAN JUAN PIPE SWAP	5,548	8,616	-35.6%	5,636	-1.6%
BRENT CALENDAR SWAP	4,923	24,041	-79.5%	6,318	-22.1%
HEATING OIL PHY	52,428	55,087	-4.8%	70,335	-25.5%
PJM MONTHLY	0	0	-	0	-
NY HARBOR HEAT OIL SWP	16,845	38,018	-55.7%	19,045	-11.6%
NG HH 3 MONTH CAL	0	0	-	0	-
RBOB PHY	11,687	5,905	97.9%	17,670	-33.9%
RBOB 1MO CAL SPD OPTIONS	100	0	-	1,100	-90.9%
NYMEX EUROPEAN GASOIL OPT	0	0	-	0	-
PGE CITYGATE PIPE SWAP	0	0	-	0	-
CRUDE OIL PHY	2,636,450	2,760,071	-4.5%	3,143,380	-16.1%
WTI 12 MONTH CALENDAR OPT	0	0	-	0	-
CRUDE OIL 1MO	398,667	643,079	-38.0%	479,814	-16.9%
SOCAL PIPE SWAP	0	6,000	-100.0%	0	-
HENRY HUB FINANCIAL LAST	6,333	11,829	-46.5%	7,184	-11.8%
HO 1 MONTH CLNDR OPTIONS	0	0	0.0%	100	-100.0%
HEATING OIL CRACK OPTIONS	0	0	-	100	-100.0%
CRUDE OIL APO	394,658	265,331	48.7%	376,410	4.8%
RBOB CALENDAR SWAP	571	1,325	-56.9%	1,074	-46.8%
PETRO OUTRIGHT EURO	100	0	-	150	-33.3%
WTI-BRENT BULLET SWAP	206,990	21,050	883.3%	200,363	3.3%
PANHANDLE PIPE SWAP	7,440	0	-	7,680	-3.1%
NATURAL GAS OPTION ON CALE	12,070	17,906	-32.6%	10,870	11.0%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2017	Open Interest NOV 2016	% CHG	Open Interest OCT 2017	% CHG
Energy Options					
ELEC MISO PEAK	0	0	-	0	-
SINGAPORE FUEL OIL 180 CS	0	0	-	0	-
NATURAL GAS	0	0	-	0	-
NYISO ZONE G 5MW PEAK OPTI	5,880	10,660	-44.8%	5,880	0.0%
PETROCHEMICALS	7,643	10,361	-26.2%	8,693	-12.1%
PJM CALENDAR STRIP	0	0	-	0	-
APPALACHIAN COAL	0	0	-	0	-
CRUDE OIL OUTRIGHTS	8,220	970	747.4%	8,320	-1.2%
MCCLOSKEY ARA ARGS COAL	850	905	-6.1%	860	-1.2%
MCCLOSKEY RCH BAY COAL	0	75	-100.0%	0	-
ELEC FINSETTLED	0	0	0.0%	0	-
ELECTRICITY OFF PEAK	0	0	-	0	-
PETRO OUTRIGHT NA	72	0	-	0	-
NATURAL GAS 5 M CSO FIN	0	0	-	0	-
HEATING OIL CRK SPD AVG PRI	0	100	-100.0%	0	-
NATURAL GAS 2 M CSO FIN	6,150	1,380	345.7%	5,050	21.8%
CRUDE OIL CALNDR STRIP	0	0	-	0	-
SINGAPORE GASOIL CALENDAR	50	300	-83.3%	75	-33.3%
ETHANOL SWAP	15,890	20,589	-22.8%	14,846	7.0%
NATURAL GAS 6 M CSO FIN	15,800	5,100	209.8%	11,200	41.1%
GASOIL CRACK SPREAD AVG PR	0	0	-	0	-
SHORT TERM NATURAL GAS	401	600	-33.2%	0	0.0%
SHORT TERM	0	0	-	0	-
COAL SWAP	560	1,200	-53.3%	560	0.0%
COAL API2 INDEX	5,984	29,396	-79.6%	5,814	2.9%
EURO-DENOMINATED PETRO P	0	0	-	0	-
COAL API4 INDEX	30	360	-91.7%	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	14,330	11,439	25.3%	15,908	-9.9%
LLS CRUDE OIL	6,275	9,290	-32.5%	6,200	1.2%
PJM WES HUB PEAK CAL MTH	3,420	10,890	-68.6%	3,420	0.0%
PJM ELECTRIC	0	0	-	0	-
1 MO GASOIL CAL SWAP SPR	0	50	-100.0%	0	-
GASOLINE	0	456	-100.0%	0	-
BRENT CRUDE OIL 12 M CSO	0	0	-	0	0.0%
12 MO GASOIL CAL SWAP SPR	430	0	-	630	-31.7%
FX Futures					
AUSTRALIAN DOLLAR	134,180	92,669	44.8%	132,062	1.6%
BRITISH POUND	198,312	245,320	-19.2%	185,192	7.1%
BRAZIL REAL	28,374	32,334	-12.2%	34,776	-18.4%
CANADIAN DOLLAR	147,623	113,041	30.6%	157,542	-6.3%
E-MINI EURO FX	13,842	7,812	77.2%	12,159	13.8%
EURO FX	497,261	451,446	10.1%	440,646	12.8%
E-MINI JAPANESE YEN	1,378	1,812	-24.0%	1,297	6.2%
JAPANESE YEN	238,657	215,010	11.0%	277,786	-14.1%
MEXICAN PESO	174,859	157,007	11.4%	177,307	-1.4%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2017	Open Interest NOV 2016	% CHG	Open Interest OCT 2017	% CHG
FX Futures					
NEW ZEALND DOLLAR	62,177	50,077	24.2%	49,611	25.3%
NKR/USD CROSS RATE	789	1,150	-31.4%	887	-11.0%
RUSSIAN RUBLE	50,805	33,208	53.0%	53,190	-4.5%
S.AFRICAN RAND	22,267	4,896	354.8%	21,229	4.9%
SWISS FRANC	81,139	65,713	23.5%	74,717	8.6%
AD/CD CROSS RATES	2	2	0.0%	2	0.0%
AD/JY CROSS RATES	1,232	775	59.0%	1,187	3.8%
AD/NE CROSS RATES	19	8	137.5%	24	-20.8%
BP/JY CROSS RATES	402	510	-21.2%	368	9.2%
BP/SF CROSS RATES	51	11	363.6%	12	325.0%
CD/JY CROSS RATES	0	0	0.0%	0	-
EC/AD CROSS RATES	1,880	851	120.9%	1,242	51.4%
EC/CD CROSS RATES	1,756	953	84.3%	1,728	1.6%
EC/NOK CROSS RATES	126	1	12,500.0%	48	162.5%
EC/SEK CROSS RATES	622	242	157.0%	618	0.6%
EFX/BP CROSS RATES	40,001	27,195	47.1%	34,975	14.4%
EFX/JY CROSS RATES	25,890	13,003	99.1%	24,189	7.0%
EFX/SF CROSS RATES	14,133	21,964	-35.7%	13,770	2.6%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	1,954	1,924	1.6%	1,805	8.3%
HUNGARIAN FORINT (US)	0	0	-	0	-
POLISH ZLOTY (US)	118	2,561	-95.4%	73	61.6%
POLISH ZLOTY (EC)	16	5	220.0%	6	166.7%
SHEKEL	486	0	-	451	7.8%
RMB USD	19	229	-91.7%	19	0.0%
KOREAN WON	68	17	300.0%	36	88.9%
TURKISH LIRA	4,116	3	137,100.0%	3,974	3.6%
TURKISH LIRA (EU)	0	0	-	0	-
E-MICRO EUR/USD	7,342	9,746	-24.7%	6,050	21.4%
E-MICRO GBP/USD	3,430	4,169	-17.7%	2,637	30.1%
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	2,249	2,423	-7.2%	1,848	21.7%
MICRO CHF/USD	130	379	-65.7%	202	-35.6%
INDIAN RUPEE	665	724	-8.1%	566	17.5%
E-MICRO INR/USD	168	384	-56.3%	192	-12.5%
E-MICRO JPY/USD	1,844	2,841	-35.1%	1,845	-0.1%
CHINESE RENMINBI (CNH)	988	2,980	-66.8%	1,171	-15.6%
USDZAR	0	20	-100.0%	0	-
FCXRX	0	21	-100.0%	0	-
E-MICRO USD/CNH	0	0	-	0	-
E-MICRO CAD/USD	2,862	1,651	73.3%	2,553	12.1%

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CME Group Exchange Open Interest Report - Monthly

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FX Options					
AUSTRALIAN DOLLAR	0	67,053	-100.0%	0	-
BRITISH POUND	0	92,863	-100.0%	0	-
CANADIAN DOLLAR	0	45,416	-100.0%	0	-
EURO FX	0	237,476	-100.0%	0	-
JAPANESE YEN	0	151,820	-100.0%	0	-
MEXICAN PESO	9,231	7,922	16.5%	8,492	8.7%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	0	0	-	0	-
SWISS FRANC	0	7,876	-100.0%	0	-
JAPANESE YEN (EU)	18	92	-80.4%	18	0.0%
EURO FX (EU)	40	649	-93.8%	42	-4.8%
SWISS FRANC (EU)	1	0	-	1	0.0%
CANADIAN DOLLAR (EU)	26	24	8.3%	1	2,500.0%
BRITISH POUND (EU)	1,599	482	231.7%	1,604	-0.3%
AUSTRALIAN DLR (EU)	0	22	-100.0%	0	-
CHF/USD PQO 2pm Fix	15,139	3,010	403.0%	13,814	9.6%
GBP/USD PQO 2pm Fix	183,773	28,765	538.9%	175,749	4.6%
EUR/USD PQO 2pm Fix	396,729	84,934	367.1%	367,302	8.0%
JAPANESE YEN VOL	789	0	-	158	399.4%
CANADIAN DOLLAR VOL	890	0	-	299	197.7%
CAD/USD PQO 2pm Fix	99,143	22,043	349.8%	104,913	-5.5%
OTC AUDUSD SUB	242	0	-	137	76.6%
EURO FX VOL	2,519	0	-	875	187.9%
AUD/USD PQO 2pm Fix	76,167	26,509	187.3%	85,684	-11.1%
JPY/USD PQO 2pm Fix	157,278	51,678	204.3%	157,040	0.2%
OTC GBPUSD SUB	1,415	0	-	210	573.8%
OTC CADUSD SUB	386	0	-	50	672.0%

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CME Group Exchange Open Interest Report - Monthly

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Commodities and Alternative Investments					
Futures					
CORN	1,512,535	1,233,947	22.6%	1,593,949	-5.1%
SOYBEAN	751,909	729,055	3.1%	665,622	13.0%
SOYBEAN MEAL	412,392	361,907	13.9%	391,871	5.2%
SOYBEAN OIL	465,926	423,219	10.1%	451,964	3.1%
OATS	7,029	7,168	-1.9%	7,820	-10.1%
ROUGH RICE	10,180	12,366	-17.7%	10,120	0.6%
WHEAT	697	2,585	-73.0%	422	65.2%
MINI CORN	6,779	7,405	-8.5%	5,897	15.0%
MINI SOYBEAN	13,126	19,059	-31.1%	9,620	36.4%
MINI WHEAT	1,831	1,503	21.8%	2,474	-26.0%
LIVE CATTLE	378,830	291,040	30.2%	354,616	6.8%
FEEDER CATTLE	58,050	45,140	28.6%	63,490	-8.6%
LEAN HOGS	254,564	217,421	17.1%	263,551	-3.4%
LUMBER	6,319	3,807	66.0%	6,854	-7.8%
MILK	24,558	34,532	-28.9%	25,039	-1.9%
MLK MID	0	5	-100.0%	0	-
NFD MILK	6,384	6,603	-3.3%	7,312	-12.7%
BUTTER CS	4,322	6,587	-34.4%	5,840	-26.0%
CLASS IV MILK	1,736	5,010	-65.3%	2,626	-33.9%
DRY WHEY	3,369	5,114	-34.1%	3,526	-4.5%
GSCI EXCESS RETURN FUT	56,302	42,634	32.1%	54,751	2.8%
GOLDMAN SACHS	14,526	14,932	-2.7%	16,249	-10.6%
HOUSING INDEX	34	38	-10.5%	51	-33.3%
HDD WEATHER	550	2,051	-73.2%	350	57.1%
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	0	300	-100.0%	0	-
CDD SEASONAL STRIP	0	0	-	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	1	-100.0%	0	-
DOW-UBS COMMOD INDEX	86,465	21,206	307.7%	74,392	16.2%
SUGAR 11	0	1	-100.0%	0	-
COCOA TAS	1	7	-85.7%	1	0.0%
COTTON	1	3	-66.7%	3	-66.7%
USD CRUDE PALM OIL	3,640	2,120	71.7%	2,220	64.0%
CASH-SETTLED CHEESE	24,382	24,685	-1.2%	22,077	10.4%
FERTILIZER PRODUCTS	3,130	2,330	34.3%	2,845	10.0%
S&P GSCI ENHANCED ER SWAP	15,028	17,033	-11.8%	15,028	0.0%
CHI WHEAT	499,208	448,769	11.2%	564,106	-11.5%
KC WHEAT	310,270	244,057	27.1%	321,544	-3.5%
MALAYSIAN PALM SWAP	23,412	21,628	8.2%	24,888	-5.9%
PALM OIL	0	0	-	0	-
Intercommodity Spread	0	0	-	0	-
DJ_UBS ROLL SELECT INDEX FU	660	660	0.0%	660	0.0%
Commodities and Alternative Investments					
Options					
CORN	968,391	795,676	21.7%	1,334,643	-27.4%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2017	Open Interest NOV 2016	% CHG	Open Interest OCT 2017	% CHG
Commodities and Alternative Investments					
Options					
SOYBEAN	447,922	433,885	3.2%	388,919	15.2%
SOYBEAN MEAL	88,153	100,838	-12.6%	121,820	-27.6%
SOYBEAN OIL	90,526	93,610	-3.3%	100,888	-10.3%
SOYBEAN CRUSH	151	144	4.9%	80	88.8%
OATS	1,062	3,218	-67.0%	3,125	-66.0%
ROUGH RICE	2,860	1,584	80.6%	1,430	100.0%
WHEAT	100	260	-61.5%	100	0.0%
LIVE CATTLE	202,805	236,177	-14.1%	174,380	16.3%
FEEDER CATTLE	26,811	28,069	-4.5%	30,863	-13.1%
LEAN HOGS	181,831	214,099	-15.1%	160,793	13.1%
LUMBER	2,350	988	137.9%	1,110	111.7%
MILK	72,531	69,581	4.2%	78,169	-7.2%
MLK MID	327	467	-30.0%	338	-3.3%
NFD MILK	12,892	4,760	170.8%	13,461	-4.2%
BUTTER CS	7,943	4,018	97.7%	9,721	-18.3%
CLASS IV MILK	4,145	6,511	-36.3%	5,519	-24.9%
DRY WHEY	3,105	524	492.6%	2,761	12.5%
HOUSING INDEX	17	18	-5.6%	17	0.0%
HDD WEATHER	0	1,000	-100.0%	0	-
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	14,000	16,500	-15.2%	9,500	47.4%
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	2,500	2,500	0.0%	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	10	4,280	-99.8%	0	-
DEC-JULY WHEAT CAL SPRD	0	0	-	1,424	-100.0%
JULY-DEC CORN CAL SPRD	0	1,675	-100.0%	0	-
SOYBN NEARBY+2 CAL SPRD	0	50	-100.0%	0	-
WHEAT NEARBY+2 CAL SPRD	4,900	4,027	21.7%	6,665	-26.5%
CORN NEARBY+2 CAL SPRD	0	755	-100.0%	6,126	-100.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-DEC WHEAT CAL SPRD	0	300	-100.0%	0	-
LV CATL CSO	5	16	-68.8%	5	0.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
WHEAT-CORN IC SO	926	3,800	-75.6%	250	270.4%
CASH-SETTLED CHEESE	41,402	26,742	54.8%	43,844	-5.6%
JULY-DEC SOY OIL CAL SPRD	0	500	-100.0%	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	-	10,033	-100.0%
DEC-JULY CORN CAL SPRD	0	0	-	17,240	-100.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
JAN-MAY SOYBEAN CAL SPRD	36	0	-	36	0.0%
CHI WHEAT	245,001	233,108	5.1%	358,606	-31.7%
KC WHEAT	32,248	20,680	55.9%	51,413	-37.3%
MAR-DEC CORN CAL SPRD	0	0	-	0	-
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
Intercommodity Spread	0	51	-100.0%	0	-
MAR-JULY CORN CAL SPRD	70	0	-	70	0.0%

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CME Group Exchange Open Interest Report - Monthly

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Commodities and Alternative Investments					
Options					
MAR-JULY WHEAT CAL SPRD	200	700	-71.4%	0	-
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-
Foreign Exchange Futures					
CHILEAN PESO	2,900	0	-	2,972	-2.4%
Foreign Exchange Options					
OTC AUDUSD SUB	19	0	-	0	-
Ags Futures					
FERTILIZER PRODUCS	1,400	0	-	400	250.0%
TOTAL FUTURES GROUP					
Interest Rate Futures	26,113,357	22,619,271	15.4%	24,303,182	7.4%
Equity Index Futures	5,129,577	3,886,649	32.0%	4,759,141	7.8%
Metals Futures	1,168,757	1,004,903	16.3%	1,254,253	-6.8%
Energy Futures	16,575,545	18,685,259	-11.3%	17,012,904	-2.6%
FX Futures	1,764,232	1,567,087	12.6%	1,719,992	2.6%
Commodities and Alternative Invest	4,958,145	4,256,128	16.5%	4,971,778	-0.3%
Foreign Exchange Futures	2,900	0	-	2,972	-2.4%
Ags Futures	1,400	0	-	400	250.0%
TOTAL FUTURES	55,713,913	52,019,297	7.1%	54,024,622	3.1%
TOTAL OPTIONS GROUP					
Interest Rate Options	50,552,968	45,028,034	12.3%	49,378,921	2.4%
Equity Index Options	5,848,804	4,916,908	19.0%	5,309,290	10.2%
Metals Options	922,668	1,093,726	-15.6%	1,216,332	-24.1%
Energy Options	6,844,004	6,979,842	-1.9%	7,196,305	-4.9%
FX Options	945,385	828,634	14.1%	916,389	3.2%
Commodities and Alternative Invest	2,455,220	2,311,111	6.2%	2,933,349	-16.3%
Foreign Exchange Options	19	0	-	0	-
TOTAL OPTIONS	67,569,068	61,158,255	10.5%	66,950,586	0.9%

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CME Group Exchange Open Interest Report - Monthly

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TOTAL COMBINED					
Interest Rate	76,666,325	67,647,305	13.3%	73,682,103	4.1%
Equity Index	10,978,381	8,803,557	24.7%	10,068,431	9.0%
Metals	2,091,425	2,098,629	-0.3%	2,470,585	-15.3%
Energy	23,419,549	25,665,101	-8.7%	24,209,209	-3.3%
FX	2,709,617	2,395,721	13.1%	2,636,381	2.8%
Commodities and Alternative Invest	7,413,365	6,567,239	12.9%	7,905,127	-6.2%
Foreign Exchange	2,919	0	-	2,972	-1.8%
Ags	1,400	0	-	400	250.0%
GRAND TOTAL	123,282,981	113,177,552	8.9%	120,975,208	1.9%

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