

## CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2017	Open Interest OCT 2016	% CHG	Open Interest SEP 2017	% CHG
<b>Interest Rate Futures</b>					
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	-
<b>Interest Rate Options</b>					
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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<b>Equity Index Futures</b>					
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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<b>Equity Index Options</b>					
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	-
<b>Metals Futures</b>					
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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<b>Metals Options</b>					
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	-
<b>Energy Futures</b>					
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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<b>Energy Futures</b>					
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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<b>Energy Futures</b>					
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
<b>Energy Futures</b>					
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 RDM 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
<b>Energy Futures</b>					
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	-
NORTHERN 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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## CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2017	Open Interest OCT 2016	% CHG	Open Interest SEP 2017	% CHG
<b>Energy Futures</b>					
PJM PEPCO 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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## CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2017	Open Interest OCT 2016	% CHG	Open Interest SEP 2017	% CHG
<b>Energy Futures</b>					
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

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<b>Energy Futures</b>					
ALCON 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
<b>Energy Futures</b>					
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%
<b>Energy Options</b>					
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

	Open Interest OCT 2017	Open Interest OCT 2016	% CHG	Open Interest SEP 2017	% CHG
<b>Energy Options</b>					
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

	Open Interest OCT 2017	Open Interest OCT 2016	% CHG	Open Interest SEP 2017	% CHG
<b>FX Futures</b>					
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

	Open Interest OCT 2017	Open Interest OCT 2016	% CHG	Open Interest SEP 2017	% CHG
<b>FX Options</b>					
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

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<b>Commodities and Alternative Investments</b>					
<b>Futures</b>					
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%
<b>Commodities and Alternative Investments</b>					
<b>Options</b>					
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
<b>Commodities and Alternative Investments</b>					
<b>Options</b>					
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 ICISO	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
<b>Commodities and Alternative Investments</b>					
<b>Options</b>					
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-
 <b>Foreign Exchange Futures</b>					
CHILEAN PESO	2,972	0	-	2,297	29.4%
 <b>Ags Futures</b>					
FERTILIZER PRODUCS	400	0	-	1,000	-60.0%
 <b>TOTAL FUTURES GROUP</b>					
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%
<b>TOTAL FUTURES</b>	<b>54,024,622</b>	<b>50,812,684</b>	<b>6.3%</b>	<b>53,407,627</b>	<b>1.2%</b>
 <b>TOTAL OPTIONS GROUP</b>					
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%
<b>TOTAL OPTIONS</b>	<b>66,950,586</b>	<b>53,383,456</b>	<b>25.4%</b>	<b>60,416,388</b>	<b>10.8%</b>

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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
<b>TOTAL COMBINED</b>					
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%
<b>GRAND TOTAL</b>	<b>120,975,208</b>	<b>104,196,140</b>	<b>16.1%</b>	<b>113,824,015</b>	<b>6.3%</b>

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