

CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2015	Open Interest OCT 2014	% CHG	Open Interest SEP 2015	% CHG
Interest Rate Futures					
30-YR BOND	480,579	828,934	-42.0%	496,675	-3.2%
10-YR NOTE	2,738,783	2,763,299	-0.9%	2,787,878	-1.8%
5-YR NOTE	2,491,537	1,925,183	29.4%	2,459,140	1.3%
2-YR NOTE	1,157,976	1,327,584	-12.8%	1,136,316	1.9%
FED FUND	912,091	693,072	31.6%	924,464	-1.3%
10-YR SWAP	0	0	-	0	-
5-YR SWAP	0	0	-	0	-
EUROYEN	0	0	-	0	-
EURODOLLARS	11,296,155	11,755,676	-3.9%	11,092,683	1.8%
5-YR SWAP RATE	39,675	54,230	-26.8%	39,756	-0.2%
2-YR SWAP RATE	3,961	16,470	-76.0%	3,911	1.3%
10-YR SWAP RATE	41,910	51,313	-18.3%	43,537	-3.7%
EMINI ED	0	0	-	0	-
7-YR SWAP	930	0	-	190	389.5%
30-YR SWAP	0	0	-	0	-
1-MONTH EURODOLLAR	4,396	2,247	95.6%	4,263	3.1%
ULTRA T-BOND	641,185	510,679	25.6%	636,335	0.8%
30-YR SWAP RATE	864	2,720	-68.2%	828	4.3%
EURO BONDS	0	0	-	0	-
EURO 5YR BUNDLE	0	19	-100.0%	0	-
2YR BUNDLE	0	41	-100.0%	0	-
3YR BUNDLE	0	183	-100.0%	0	-
Interest Rate Options					
30-YR BOND	394,566	500,413	-21.2%	431,916	-8.6%
10-YR NOTE	1,777,876	2,821,061	-37.0%	1,865,581	-4.7%
5-YR NOTE	838,563	1,229,440	-31.8%	728,293	15.1%
2-YR NOTE	89,897	148,197	-39.3%	90,071	-0.2%
FED FUND	87,834	19,270	355.8%	48,507	81.1%
FLEX 30-YR BOND	0	0	-	0	-
FLEX 10-YR NOTE	0	0	-	0	-
EURODOLLARS	19,794,245	14,388,971	37.6%	17,390,406	13.8%
EURO MIDCURVE	9,956,930	14,308,953	-30.4%	7,960,101	25.1%
ULTRA T-BOND	5,387	10,006	-46.2%	3,303	63.1%

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Equity Index Futures					
\$25 DJ	0	0	-	0	-
DJIA	0	11,280	-100.0%	0	-
MINI \$5 DOW	91,146	124,928	-27.0%	66,433	37.2%
E-MINI S&P500	2,850,043	2,865,275	-0.5%	2,908,223	-2.0%
S&P 500	99,477	154,631	-35.7%	102,656	-3.1%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	86,165	98,772	-12.8%	90,835	-5.1%
S&P 400 MIDCAP	0	4,790	-100.0%	0	-
S&P 500 GROWTH	35	51	-31.4%	33	6.1%
S&P 500/VALUE	33	119	-72.3%	27	22.2%
E-MINI RUSSELL 1000	24	0	-	1	2,300.0%
E-MINI NASDAQ 100	335,123	330,341	1.4%	266,031	26.0%
NASDAQ	0	9,683	-100.0%	0	-
NIKKEI 225 (\$) STOCK	51,062	57,461	-11.1%	47,424	7.7%
NIKKEI 225 (YEN) STOCK	94,784	115,976	-18.3%	89,670	5.7%
DJ US REAL ESTATE	6,790	5,500	23.5%	6,449	5.3%
NASDAQ BIOTECH	70	50	40.0%	70	0.0%
E-MICRO NIFTY	0	0	-	0	-
S&P CONSUMER DSCRTNRY SE	7,645	1,035	638.6%	7,486	2.1%
S&P HEALTH CARE SECTOR	2,945	3,802	-22.5%	2,705	8.9%
S&P UTILITIES SECTOR	5,449	2,631	107.1%	5,050	7.9%
S&P CONSUMER STAPLES SECT	12,365	4,974	148.6%	11,942	3.5%
S&P TECHNOLOGY SECTOR	3,740	3,291	13.6%	3,087	21.2%
S&P INDUSTRIAL SECTOR	4,145	3,424	21.1%	4,148	-0.1%
S&P FINANCIAL SECTOR	2,724	3,059	-11.0%	2,335	16.7%
S&P ENERGY SECTOR	1,400	1,351	3.6%	1,363	2.7%
S&P MATERIALS SECTOR	1,470	877	67.6%	1,607	-8.5%
IBOVESPA INDEX	62	83	-25.3%	82	-24.4%
E-MINI RUSSELL 1000 GROWTH	10	0	-	1	900.0%
FT-SE 100	171	0	-	0	-
E-MINI RUSSELL 1000 VALUE	13	0	-	1	1,200.0%
Equity Index Options					
DJIA	0	38	-100.0%	0	-
MINI \$5 DOW	27,072	29,940	-9.6%	23,193	16.7%
E-MINI S&P500	2,758,104	3,320,830	-16.9%	2,763,364	-0.2%
S&P 500	522,619	588,190	-11.1%	557,473	-6.3%
E-MINI MIDCAP	1	103	-99.0%	0	-
E-MINI NASDAQ 100	61,486	120,235	-48.9%	36,636	67.8%
NASDAQ	0	53	-100.0%	0	-
EOM S&P 500	46,077	8,601	435.7%	44,298	4.0%
EOM EMINI S&P	164,331	153,291	7.2%	208,429	-21.2%
EOW2 EMINI S&P 500	106,450	100,882	5.5%	144,752	-26.5%
EOW2 S&P 500	8,099	7,911	2.4%	6,113	32.5%
EOW1 EMINI S&P 500	402,978	376,743	7.0%	402,440	0.1%
EOW1 S&P 500	31,660	27,439	15.4%	21,374	48.1%
EOW4 EMINI S&P 500	40,029	0	-	39,477	1.4%

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Metals Futures					
COMEX COPPER	166,310	163,394	1.8%	153,905	8.1%
URANIUM	4,577	6,004	-23.8%	4,654	-1.7%
COMEX MINY COPPER	139	115	20.9%	144	-3.5%
COMEX MINY GOLD	1,142	1,007	13.4%	1,148	-0.5%
COMEX GOLD	454,571	421,970	7.7%	420,038	8.2%
COMEX SILVER	169,495	179,095	-5.4%	158,046	7.2%
COMEX MINY SILVER	101	273	-63.0%	92	9.8%
E-MINI SILVER	0	0	-	0	-
NYMEX PLATINUM	70,099	60,741	15.4%	75,660	-7.3%
NYMEX HOT ROLLED STEEL	22,864	15,708	45.6%	23,420	-2.4%
PALLADIUM	26,017	33,770	-23.0%	26,786	-2.9%
E-MICRO GOLD	2,237	2,383	-6.1%	2,319	-3.5%
SILVER	1,984	1,121	77.0%	1,968	0.8%
COPPER	6,043	3,508	72.3%	5,495	10.0%
FERROUS PRODUCTS	154	0	-	231	-33.3%
IRON ORE 62 CHINA PLATTS FU	330	120	175.0%	400	-17.5%
GOLD	81	0	-	28	189.3%
IRON ORE 62 CHINA TSI FUTURE	19,282	5,714	237.5%	18,872	2.2%
LNDN ZINC	66	0	-	250	-73.6%
ALUMINUM	1,410	238	492.4%	147	859.2%
Aluminium MW Trans Prem Platts	20,061	1,969	918.8%	19,143	4.8%
IRON ORE 58 CHINA TSI FUTURE	0	0	-	0	-
Metals Options					
COMEX COPPER	2,800	3,151	-11.1%	2,963	-5.5%
COMEX GOLD	1,419,391	1,672,665	-15.1%	1,328,971	6.8%
COMEX SILVER	150,301	266,262	-43.6%	146,191	2.8%
NYMEX PLATINUM	5,302	16,379	-67.6%	3,815	39.0%
PALLADIUM	5,568	16,197	-65.6%	5,212	6.8%
SHORT TERM	0	0	-	0	-
SHORT TERM GOLD	0	0	-	0	-
SILVER	0	55	-100.0%	0	-
COPPER	0	0	-	0	-
GOLD	456	690	-33.9%	261	74.7%
IRON ORE 62 CHINA TSI CALL O	9,798	2,457	298.8%	11,354	-13.7%
HOT ROLLED COIL STEEL CALL	0	0	-	0	-
HOT ROLLED COIL STEEL PUT O	0	0	-	0	-
IRON ORE 62 CHINA TSI PUT OP	23,910	1,335	1,691.0%	24,690	-3.2%
Energy Futures					
ETHANOL FWD	190	1,478	-87.1%	149	27.5%
HUSTN SHIP CHNL PIPE SWP	3,749	0	-	3,911	-4.1%
NATURAL GAS PHY	1,025,407	901,524	13.7%	931,361	10.1%
SOUTHERN NAT LA NAT GAS	620	0	-	1,220	-49.2%
COLUMBIA GULF MAIN NAT G	0	0	-	0	-
RBOB GASOLINE BALMO CLNDR	82	1,094	-92.5%	441	-81.4%
GASOLINE UP-DOWN BALMO SW	225	60	275.0%	525	-57.1%
FUEL OIL (PLATS) CAR CN	75	26	188.5%	51	47.1%

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Energy Futures					
FUEL OIL (PLATS) CAR CM	94	15	526.7%	154	-39.0%
FAME 0 BIODIESEL FOB RTDM S	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEAD	8,296	26,955	-69.2%	9,396	-11.7%
ETHANOL T2 FOB ROTT INCL DU	2,807	2,219	26.5%	3,447	-18.6%
SINGAPORE MOGAS 92 UNLEAD	425	250	70.0%	0	-
JET AV FUEL (P) CAR FM ICE GA	59	126	-53.2%	70	-15.7%
NY JET FUEL (PLATTS) HEAT OIL	70	3,600	-98.1%	115	-39.1%
PROPANE NON-LDH MB (OPIS) B	139	200	-30.5%	100	39.0%
PROPANE NON-LDH MT. BEL (OF	24,910	5,243	375.1%	24,201	2.9%
N ILLINOIS HUB DAILY	72	0	-	104	-30.8%
CINERGY HUB PEAK MONTH	718	1,880	-61.8%	792	-9.3%
NO 2 UP-DOWN SPREAD CALEN	578	975	-40.7%	478	20.9%
CIN HUB 5MW D AH O PK	311,864	270,384	15.3%	320,664	-2.7%
NY 3.0% FUEL OIL (PLATTS	1,550	230	573.9%	1,250	24.0%
ARGUS LLS VS. WTI (ARG) T	13,184	5,493	140.0%	12,542	5.1%
TRANSCO ZONE 1 NG BASIS	0	0	-	62	-100.0%
SOUTH STAR TEX OKLHM KNS	2,680	1,167	129.6%	2,064	29.8%
NYISO ZONE A 5MW D AH PK	18,623	39,988	-53.4%	20,083	-7.3%
NEPOOL MAINE 5MW D AH PK	0	0	-	0	-
NEPOOL INTR HUB 5MW D AH	356,170	323,365	10.1%	324,934	9.6%
PJM COMED 5MW D AH O PK	103,285	91,118	13.4%	109,429	-5.6%
NYISO ZONE A 5MW D AH O P	333,944	601,330	-44.5%	356,801	-6.4%
NEPOOL MAINE 5MW D AH O E	0	0	-	0	-
CHICAGO UNL GAS PL VS RBO	84	48	75.0%	115	-27.0%
PREMIUM UNLEAD 10PPM FOB	40	237	-83.1%	97	-58.8%
NEW YORK 0.3% FUEL OIL HI	0	0	-	0	-
GASOIL 10P CRG CIF NW VS	0	15	-100.0%	0	-
GASOIL 0.1 RDAM BRGS VS I	66	162	-59.3%	64	3.1%
PJM WESTHDA PEAK	70,809	87,158	-18.8%	69,499	1.9%
PJM PEPKO DA PEAK	0	0	-	0	-
PJM DPL DA PEAK	0	0	-	0	-
PJM DAYTON DA PEAK	12,741	20,275	-37.2%	13,691	-6.9%
PJM WESTH DA OFF-PEAK	1,311,776	1,485,540	-11.7%	1,289,026	1.8%
PJM PPL DA OFF-PEAK	71,817	52,641	36.4%	37,641	90.8%
PJM AECO DA OFF-PEAK	86,024	204,496	-57.9%	91,400	-5.9%
ULSD 10PPM CIF MED BALMO	0	0	-	0	-
GASOIL 0.1CIF MED VS ICE	61	33	84.8%	71	-14.1%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-
GASOIL 0.1 ROTTERDAM BARG	0	0	-	0	-
EUROPE NAPHTHA CALSWAP	1,109	2,204	-49.7%	1,194	-7.1%
HENRY HUB SWING FUTURE	0	0	-	80	-100.0%
GASOIL 0.1 CIF MED BALMO	0	0	-	0	-
BRENT BALMO SWAP	320	185	73.0%	10	3,100.0%
TENNESSEE 500 LEG NG INDE	0	248	-100.0%	0	-
PJM PECO ZONE5MW PEAK CAL	128	512	-75.0%	380	-66.3%
MISO 5MW OFF PEAK	0	0	-	0	-
MISO 5MW PEAK	0	0	-	0	-
NY ULSD (ARGUS) VS HEATING	4,864	14,921	-67.4%	7,536	-35.5%
NY JET FUEL (ARGUS) VS HEATI	0	0	-	0	-
N ROCKIES PIPE SWAP	820	3,328	-75.4%	891	-8.0%
CARBON EUA EMISSIONS EURO	0	0	-	0	-

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Energy Futures					
GASOIL MINI CALENDAR SWAP	1,370	1,774	-22.8%	1,083	26.5%
BRENT OIL LAST DAY	166,768	147,733	12.9%	169,287	-1.5%
SAN JUAN PIPE SWAP	0	336	-100.0%	0	-
SINGAPORE GASOIL BALMO	250	225	11.1%	50	400.0%
EUROPEAN NAPHTHA BALMO	101	199	-49.2%	83	21.7%
EURO 3.5% FUEL OIL RDAM B	332	568	-41.5%	298	11.4%
LLS (ARGUS) CALENDAR SWAP	0	300	-100.0%	0	-
LA CARB DIESEL (OPIS) SWA	1,015	1,017	-0.2%	1,172	-13.4%
JET UP-DOWN(ARGUS) SWAP	0	0	-	0	-
GASOLINE UP-DOWN (ARGUS)	0	0	-	0	-
GULF COAST ULSD CALENDAR	5,331	7,563	-29.5%	5,767	-7.6%
CENTERPOINT EAST INDEX	0	0	-	0	-
CENTERPOINT BASIS SWAP	15,308	3,355	356.3%	16,052	-4.6%
WTI-BRENT CALENDAR SWAP	111,983	132,964	-15.8%	121,793	-8.1%
EURO GASOIL 10PPM VS ICE	738	796	-7.3%	553	33.5%
BRENT CALENDAR SWAP	21,888	34,648	-36.8%	25,038	-12.6%
MINY HTG OIL	1	0	0.0%	1	0.0%
FUELOIL SWAP:CARGOES VS.B	1,578	2,602	-39.4%	1,786	-11.6%
MICHIGAN HUB PEAK MONTH S	0	0	-	0	-
TD3 MEG TO JAPAN 250K MT	0	0	-	0	-
DOMINION TRAN INC - APP I	2,160	0	-	0	-
TENNESSEE ZONE 0 BASIS SW	604	0	-	0	-
PJM OFF-PEAK LMP SWAP FUT	5,202	8,966	-42.0%	5,532	-6.0%
AEP-DAYTON HUB OFF-PEAK M	2,394	4,550	-47.4%	2,664	-10.1%
AEP-DAYTON HUB DAILY	242	0	-	288	-16.0%
EASTERN RAIL DELIVERY CSX	3,113	4,395	-29.2%	3,255	-4.4%
HTG OIL	222	180	23.3%	216	2.8%
EUROPE 3.5% FUEL OIL MED	364	403	-9.7%	209	74.2%
WAHA INDEX SWAP FUTURE	0	0	-	0	-
HEATING OIL PHY	362,869	396,913	-8.6%	383,616	-5.4%
PJM MONTHLY	11,267	17,325	-35.0%	12,047	-6.5%
NY HARBOR HEAT OIL SWP	18,987	18,658	1.8%	20,000	-5.1%
TCO BASIS SWAP	52,951	79,037	-33.0%	56,556	-6.4%
DOMINION TRANSMISSION INC	30,496	17,081	78.5%	27,499	10.9%
NYISO A	6,482	11,037	-41.3%	6,902	-6.1%
MINY NATURAL GAS	2,755	2,005	37.4%	2,306	19.5%
TRANSCO ZONE 6 BASIS SWAP	4,776	2,496	91.3%	4,628	3.2%
NYH NO 2 CRACK SPREAD CAL	16,409	26,149	-37.2%	13,888	18.2%
JAPAN C&F NAPHTHA CRACK S	401	36	1,013.9%	1,136	-64.7%
PERMIAN BASIS SWAP	9,035	2,350	284.5%	6,892	31.1%
NY HARBOR RESIDUAL FUEL 1	6,058	6,687	-9.4%	5,780	4.8%
GULF COAST NO.6 FUEL OIL	72,359	51,352	40.9%	73,041	-0.9%
NGPL MID-CONTINENT	39,845	18,970	110.0%	39,824	0.1%
NYISO J	6,253	6,517	-4.1%	6,374	-1.9%
NYISO G	1,551	4,620	-66.4%	1,845	-15.9%
ARGUS PROPAN(SAUDI ARAMC	724	825	-12.2%	623	16.2%
JAPAN NAPHTHA BALMO SWAP	44	91	-51.6%	5	780.0%
EUROPE JET KERO NWE CALSW	24	61	-60.7%	38	-36.8%
JET CIF NWE VS ICE	371	447	-17.0%	461	-19.5%
RBOB PHY	328,563	317,066	3.6%	367,061	-10.5%
RBOB GAS	640	425	50.6%	593	7.9%

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Energy Futures					
GASOIL 0.1 CIF NWE VS ISE	0	32	-100.0%	37	-100.0%
NY1% VS GC SPREAD SWAP	6,963	4,986	39.7%	5,379	29.4%
GULF COAST 3% FUEL OIL BA	1,120	2,084	-46.3%	947	18.3%
EUROPE 3.5% FUEL OIL RDAM	10,094	11,950	-15.5%	10,186	-0.9%
FUEL OIL NWE CRACK VS ICE	273	1,374	-80.1%	288	-5.2%
DIESEL 10P BRG FOB RDM VS	0	5	-100.0%	0	-
ARGUS BIODIESEL RME FOB R	0	0	-	0	-
TRANSCO ZONE 6 INDEX	0	0	-	0	-
SONAT BASIS SWAP FUTURE	8,076	3,358	140.5%	9,006	-10.3%
PANHANDLE BASIS SWAP FUTU	52,794	21,950	140.5%	52,211	1.1%
NGPL MIDCONTINENT INDEX	0	0	-	120	-100.0%
DUBAI CRUDE OIL CALENDAR	9,211	3,952	133.1%	8,434	9.2%
CRUDE OIL PHY	1,685,157	1,494,163	12.8%	1,622,914	3.8%
CINERGY HUB OFF-PEAK MONT	890	1,514	-41.2%	954	-6.7%
TEXAS GAS ZONE SL BASIS S	0	0	-	0	-
ANR LOUISIANA BASIS SWAP	856	0	-	1,166	-26.6%
TRANSCO ZONE4 BASIS SWAP	42,705	12,074	253.7%	44,289	-3.6%
FLORIDA GAS ZONE3 BASIS S	4,654	2,161	115.4%	5,832	-20.2%
SINGAPORE NAPHTHA SWAP	50	175	-71.4%	50	0.0%
SINGAPORE JET KEROSENE SW	3,420	5,371	-36.3%	3,685	-7.2%
SINGAPORE 380CST FUEL OIL	6,760	4,197	61.1%	7,440	-9.1%
AEP-DAYTON HUB MTHLY	2,214	4,277	-48.2%	2,380	-7.0%
N ILLINOIS HUB MTHLY	828	2,477	-66.6%	962	-13.9%
ISO NEW ENGLAND OFF-PEAK	804	1,986	-59.5%	864	-6.9%
NYISO G OFF-PEAK	558	1,690	-67.0%	650	-14.2%
NYISO A OFF-PEAK	2,098	4,048	-48.2%	2,274	-7.7%
TC2 ROTTERDAM TO USAC 37K	0	30	-100.0%	0	-
TD5 WEST AFRICA TO USAC 1	0	0	-	0	-
EUROPE DATED BRENT SWAP	10,559	3,873	172.6%	11,590	-8.9%
WESTERN RAIL DELIVERY PRB	3,580	5,975	-40.1%	3,395	5.4%
NATURAL GAS PEN SWP	385,163	626,808	-38.6%	372,648	3.4%
SINGAPORE GASOIL VS ICE	4,320	9,094	-52.5%	3,725	16.0%
JET BARGES VS ICE GASOIL	15	15	0.0%	15	0.0%
SOCAL PIPE SWAP	244	1,704	-85.7%	368	-33.7%
SINGAPORE 180CST BALMO	22	51	-56.9%	20	10.0%
MONT BELVIEU LDH PROPANE 5	93,499	72,099	29.7%	82,216	13.7%
MONT BELVIEU ETHANE 5 DECI	23,853	12,840	85.8%	23,936	-0.3%
MONT BELVIEU NORMAL BUTAN	36,862	25,703	43.4%	35,416	4.1%
WAHA BASIS	17,251	9,323	85.0%	16,123	7.0%
PREM UNL GAS 10PPM RDAM F	0	74	-100.0%	0	-
PREM UNL GAS 10PPM RDAM F	0	5	-100.0%	0	-
HENRY HUB SWAP	1,543,177	1,763,456	-12.5%	1,576,185	-2.1%
HENRY HUB BASIS SWAP	61,702	38,954	58.4%	67,794	-9.0%
CHICAGO BASIS SWAP	0	0	-	0	-
CHICAGO ETHANOL SWAP	43,745	38,863	12.6%	49,739	-12.1%
PJM WESTH RT OFF-PEAK	3,150,787	3,139,776	0.4%	3,101,655	1.6%
PJM JCPL DA OFF-PEAK	78,160	130,725	-40.2%	85,840	-8.9%
PJM DAYTON DA OFF-PEAK	138,648	344,055	-59.7%	160,302	-13.5%
PJM AD HUB 5MW REAL TIME	1,743,738	1,723,741	1.2%	1,624,817	7.3%
NEPOOL SE MASS 5MW D AH P	64	256	-75.0%	85	-24.7%
ISO NEW ENGLAND PK LMP	963	2,961	-67.5%	1,052	-8.5%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2015	Open Interest OCT 2014	% CHG	Open Interest SEP 2015	% CHG
Energy Futures					
CRUDE OIL	19,906	23,147	-14.0%	19,347	2.9%
EUROPEAN NAPHTHA CRACK SP	12,803	18,682	-31.5%	13,383	-4.3%
GASOIL CRACK SPREAD CALEN	10,751	5,379	99.9%	11,451	-6.1%
ICE BRENT DUBAI SWAP	1,155	1,530	-24.5%	1,905	-39.4%
BRENT FINANCIAL FUTURES	8,540	15,737	-45.7%	8,710	-2.0%
NGPL TEXOK SWING SWAP	0	0	-	0	-
GASOIL CALENDAR SWAP	34	196	-82.7%	102	-66.7%
EURO 3.5% FUEL OIL SPREAD	1,308	1,093	19.7%	1,492	-12.3%
MICHIGAN HUB OFF-PEAK MON	0	0	-	0	-
NYMEX ALUMINUM FUTURES	2,373	0	-	2,629	-9.7%
NY HARBOR RESIDUAL FUEL C	0	150	-100.0%	0	-
LOS ANGELES CARB GASOLINE	0	0	-	0	-
GULF COAST JET VS NYM 2 H	38,977	44,303	-12.0%	39,023	-0.1%
SOCAL BASIS SWAP	48	3,136	-98.5%	448	-89.3%
SAN JUAN BASIS SWAP	11,214	1,149	876.0%	10,837	3.5%
EUROPE 1% FUEL OIL RDAM C	80	119	-32.8%	80	0.0%
GULF COAST GASOLINE CLNDR	1,303	1,263	3.2%	1,609	-19.0%
Transco Zone 3 Basis	11,406	11,028	3.4%	10,679	6.8%
Tetco STX Basis	3,050	8	38,025.0%	3,267	-6.6%
COLUMBIA GULF ONSHORE	29,539	27,403	7.8%	29,663	-0.4%
PJM DAILY	420	0	-	396	6.1%
CIG BASIS	15,020	8,964	67.6%	16,032	-6.3%
NORTHERN NATURAL GAS VENTL	3,538	2,671	32.5%	3,977	-11.0%
PGE&E CITYGATE	0	248	-100.0%	0	-
TEXAS EASTERN ZONE M-3 BA	14,173	22,549	-37.1%	13,615	4.1%
MICHIGAN BASIS	6,267	2,457	155.1%	4,276	46.6%
ANR OKLAHOMA	5,263	15,368	-65.8%	6,131	-14.2%
LA JET FUEL VS NYM NO 2 H	320	50	540.0%	180	77.8%
RBOB UP-DOWN CALENDAR SW	18,235	15,128	20.5%	20,205	-9.8%
RBOB CALENDAR SWAP	13,800	18,422	-25.1%	14,207	-2.9%
MINY RBOB GAS	0	2	-100.0%	0	-
GAS EURO-BOB OXY NWE BARG	4,970	4,520	10.0%	5,605	-11.3%
GAS EURO-BOB OXY NWE BARG	33,724	33,488	0.7%	32,751	3.0%
PETRO OUTRIGHT EURO	16,511	16,634	-0.7%	16,745	-1.4%
DATED BRENT (PLATTS) DAILY S	0	0	-	0	-
OPIS PHYSICAL NATURAL GASO	0	0	-	0	-
OPIS PHYSICAL NORMAL BUTAN	0	0	-	0	-
LA CARBOB GASOLINE(OPIS)S	425	675	-37.0%	500	-15.0%
EURO PROPANE CIF ARA SWA	927	813	14.0%	954	-2.8%
GASOIL BULLET SWAP	0	0	-	0	-
NEW YORK ETHANOL SWAP	2,105	2,412	-12.7%	2,110	-0.2%
LA CARB DIESEL (OPIS)	221	71	211.3%	78	183.3%
DEMARC INDEX FUTURE	0	0	-	0	-
WTI CALENDAR	137,160	152,980	-10.3%	138,183	-0.7%
APPALACHIAN COAL (PHY)	185	952	-80.6%	264	-29.9%
ROCKIES KERN OPAL - NW IN	1,880	0	-	0	-
NEW ENGLAND HUB PEAK DAIL	3,099	0	-	2,442	26.9%
HOUSTON SHIP CHANNEL INDE	0	0	-	0	-
NORTHERN NATURAL GAS DEMA	3,006	3,315	-9.3%	3,134	-4.1%
TENNESSEE 500 LEG BASIS S	2,438	1,956	24.6%	2,686	-9.2%
EAST/WEST FUEL OIL SPREAD	1,085	1,814	-40.2%	1,206	-10.0%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2015	Open Interest OCT 2014	% CHG	Open Interest SEP 2015	% CHG
Energy Futures					
NYISO J OFF-PEAK	1,074	1,152	-6.8%	1,194	-10.1%
TC5 RAS TANURA TO YOKOHAM	0	15	-100.0%	0	-
WTI-BRENT BULLET SWAP	5	975	-99.5%	10	-50.0%
EURO GASOIL 10 CAL SWAP	0	0	-	0	-
HENRY HUB INDEX SWAP FUTU	34,126	24,574	38.9%	31,454	8.5%
Sumas Basis Swap	11,805	5,538	113.2%	11,591	1.8%
RBOB CRACK SPREAD	3,037	5,476	-44.5%	3,282	-7.5%
CIN HUB 5MW D AH PK	18,502	18,489	0.1%	18,593	-0.5%
TEXAS GAS ZONE1 NG BASIS	16,388	3,150	420.3%	16,760	-2.2%
SINGAPORE GASOIL SWAP	4,675	5,667	-17.5%	3,470	34.7%
GULF COAST JET FUEL CLNDR	1,542	2,220	-30.5%	1,600	-3.6%
ULSD 10PPM CIF MED VS ICE	115	174	-33.9%	130	-11.5%
PJM BGE DA OFF-PEAK	17,176	40,608	-57.7%	17,560	-2.2%
SINGAPORE 380CST BALMO	22	45	-51.1%	25	-12.0%
LTD NAT GAS	343,552	407,207	-15.6%	358,212	-4.1%
NORTHWEST ROCKIES BASIS S	47,298	9,730	386.1%	47,817	-1.1%
ULSD UP-DOWN(ARGUS) SWAP	0	0	-	0	-
SING FUEL	0	0	-	0	-
CIN HUB 5MW REAL TIME O P	755,368	393,272	92.1%	558,136	35.3%
NYISO ZONE C 5MW D AH PK	1,403	2,171	-35.4%	1,445	-2.9%
NEPOOL NE MASS 5MW D AH O	4,740	30,506	-84.5%	6,276	-24.5%
NEPOOL NE MASS 5MW D AH P	256	1,664	-84.6%	340	-24.7%
NEPOOL SE MASS 5MW D AH O	1,185	4,664	-74.6%	1,569	-24.5%
NEPOOL CNCTCT 5MW D AH O	7,066	4,696	50.5%	7,834	-9.8%
NEPOOL CONECTIC 5MW D AH	382	382	0.0%	424	-9.9%
NEPOOL W CNT MASS 5MW D A	28,208	36,503	-22.7%	35,888	-21.4%
PJM COMED 5MW D AH PK	8,174	4,987	63.9%	5,930	37.8%
NYISO ZONE J 5MW D AH O P	67,618	191,373	-64.7%	76,440	-11.5%
NYISO ZONE J 5MW D AH PK	9,935	12,147	-18.2%	7,591	30.9%
PJM NI HUB 5MW REAL TIME	1,408,989	790,170	78.3%	1,274,292	10.6%
NYISO ZONE C 5MW D AH O P	25,890	39,958	-35.2%	26,658	-2.9%
ONEOK OKLAHOMA NG BASIS	3,006	2,488	20.8%	3,075	-2.2%
TEXAS EAST W LOUISIANA NG	0	0	-	0	-
COLUMB GULF MAINLINE NG B	39,050	32,467	20.3%	40,016	-2.4%
PANHANDLE PIPE SWAP	0	0	-	155	-100.0%
NGPL STX NAT GAS INDEX SW	0	0	-	0	-
TRANSCO ZONE 4 NAT GAS IN	62	0	-	62	0.0%
ELEC MISO PEAK	4,777	2,619	82.4%	4,777	0.0%
ELEC NYISO OFF-PEAK	65,756	45,883	43.3%	65,756	0.0%
WTS (ARGUS) VS WTI SWAP	40,528	20,565	97.1%	42,636	-4.9%
RBOB CRACK SPREAD BALMO S	30	0	-	0	-
BRENT CFD(PLATTS) VS FRNT	0	0	-	0	-
NY 2.2% FUEL OIL (PLATTS	640	395	62.0%	410	56.1%
EIA FLAT TAX ONHWAY DIESE	5,043	6,258	-19.4%	5,391	-6.5%
JET FUEL UP-DOWN BALMO CL	4,275	2,447	74.7%	3,725	14.8%
ULSD UP-DOWN BALMO SWP	3,625	1,720	110.8%	1,305	177.8%
EUROPEAN GASOIL (ICE)	3,370	250	1,248.0%	2,242	50.3%
CRUDE OIL LAST DAY	0	0	-	0	-
NYISO ZONE G 5MW D AH O P	239,566	386,286	-38.0%	175,864	36.2%
PJM PEPKO DA OFF-PEAK	0	0	-	0	-
NY H OIL PLATTS VS NYMEX	41	722	-94.3%	41	0.0%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2015	Open Interest OCT 2014	% CHG	Open Interest SEP 2015	% CHG
Energy Futures					
GASOIL 10PPM VS ICE SWAP	208	230	-9.6%	273	-23.8%
NY HARBOR 1% FUEL OIL BAL	175	0	-	63	177.8%
LA JET (OPIS) SWAP	1,215	50	2,330.0%	1,075	13.0%
PJM AECO DA PEAK	4,675	11,132	-58.0%	4,969	-5.9%
PREMIUM UNLD 10PPM CARGOE	0	0	-	0	-
GASOIL 10PPM CARGOES CIF	30	0	-	30	0.0%
TETCO M-3 INDEX	6,784	7,194	-5.7%	6,784	0.0%
SINGAPORE JET KERO GASOIL	1,345	4,775	-71.8%	1,170	15.0%
SINGAPORE FUEL OIL SPREAD	1,085	929	16.8%	952	14.0%
NORTHERN ILLINOIS OFF-PEA	1,352	2,958	-54.3%	1,494	-9.5%
NEW YORK HUB ZONE G PEAK	2,719	0	-	4,191	-35.1%
SINGAPORE FUEL 180CST CAL	1,995	4,572	-56.4%	2,176	-8.3%
EUROPE 1% FUEL OIL NWE CA	305	406	-24.9%	316	-3.5%
Tetco ELA Basis	0	0	-	496	-100.0%
POLYETHYLENE FUTURES	0	0	-	0	-
ULSD 10PPM CIF NW BALMO S	0	0	-	0	-
JET FUEL CARGOES CIF NEW	0	0	-	0	-
ICE GASOIL BALMO SWAP	0	0	-	0	-
ULSD 10PPM CIF MED SWAP	0	0	-	0	-
GASOIL 0.1 CIF MED SWAP	20	0	-	0	-
TENNESSEE 500 LEG NG SWIN	0	0	-	0	-
MICHCON NG INDEX SWAP	0	0	-	0	-
TCO NG INDEX SWAP	3,664	3,656	0.2%	3,904	-6.1%
ALGONQUIN CITYGATES BASIS	620	711	-12.8%	706	-12.2%
PJM WESTH RT PEAK	158,986	156,144	1.8%	155,332	2.4%
PJM PSEG DA OFF-PEAK	1,960	40,333	-95.1%	0	-
PJM PSEG DA PEAK	110	2,179	-95.0%	0	-
PJM PPL DA PEAK	4,147	4,160	-0.3%	2,380	74.2%
PJM JCPL DA PEAK	4,250	7,975	-46.7%	4,670	-9.0%
PJM EASTERNH DA PEAK	0	0	-	0	-
PJM DPL DA OFF-PEAK	0	0	-	0	-
PJM BGE DA PEAK	999	3,306	-69.8%	1,041	-4.0%
JET FUEL BRG FOB RDM VS I	0	0	-	30	-100.0%
DATED TO FRONTLINE BRENT	13,967	4,091	241.4%	13,416	4.1%
NEPOOL W CNTR M 5MW D AH	1,783	2,231	-20.1%	2,623	-32.0%
TENNESSEE 800 LEG NG BASI	2,196	2,568	-14.5%	2,630	-16.5%
UP DOWN GC ULSD VS NMX HO	55,614	51,562	7.9%	58,194	-4.4%
USGC UNL 87 CRACK SPREAD	650	410	58.5%	850	-23.5%
GULF COAST ULSD CRACK SPR	9,674	17,241	-43.9%	9,832	-1.6%
NYMEX ULSD VS NYMEX HO	1,089	669	62.8%	1,127	-3.4%
RBOB VS HEATING OIL SWAP	2,325	875	165.7%	2,475	-6.1%
NYISO ZONE G 5MW D AH PK	21,500	27,360	-21.4%	19,346	11.1%
GASOIL 0.1 BRGS FOB VS IC	0	0	-	5	-100.0%
ULSD 10PPM CIF VS ICE GAS	0	20	-100.0%	0	-
SINGAPORE NAPHTHA BALMO	0	0	-	0	-
ARGUS PROPAN FAR EST INDE	998	518	92.7%	791	26.2%
3.5% FUEL OIL CID MED SWA	237	389	-39.1%	209	13.4%
JET FUEL CRG CIF NEW VS I	0	0	-	30	-100.0%
BRENT CFD SWAP	0	81	-100.0%	0	-
GASOIL 0.1 CRG CIF NW VS	0	0	-	0	-
PREMIUM UNLD 10P FOB MED	365	810	-54.9%	543	-32.8%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2015	Open Interest OCT 2014	% CHG	Open Interest SEP 2015	% CHG
Energy Futures					
EURO 1% FUEL OIL NEW BALM	70	15	366.7%	8	775.0%
DUBAI CRUDE OIL BALMO	0	0	-	0	-
SINGAPORE JET KERO BALMO	225	0	-	0	-
WTS (ARGUS) VS WTI TRD MT	5,522	3,785	45.9%	7,044	-21.6%
MARS (ARGUS) VS WTI TRD M	1,705	125	1,264.0%	860	98.3%
MARS (ARGUS) VS WTI SWAP	21,022	19,669	6.9%	19,914	5.6%
GASOIL 0.1 CARGOES CIF NE	0	0	-	0	-
NATURAL GAS	90,424	71,088	27.2%	79,375	13.9%
NGPL TEXOK INDEX	480	0	-	480	0.0%
FUEL OIL CRACK VS ICE	16,232	19,411	-16.4%	16,205	0.2%
HEATING OIL VS ICE GASOIL	0	5,165	-100.0%	0	-
HOUSTON SHIP CHANNEL BASI	22,601	11,556	95.6%	22,005	2.7%
LLS (ARGUS) VS WTI SWAP	56,477	40,128	40.7%	55,763	1.3%
JAPAN C&F NAPHTHA SWAP	1,480	1,400	5.7%	1,409	5.0%
MINY WTI CRUDE OIL	4,091	5,164	-20.8%	4,961	-17.5%
CIN HUB 5MW REAL TIME PK	25,610	22,729	12.7%	18,023	42.1%
PJM NILL DA PEAK	19,600	14,003	40.0%	15,057	30.2%
PANHANDLE INDEX SWAP FUTU	248	0	-	2,018	-87.7%
PJM NILL DA OFF-PEAK	399,141	270,115	47.8%	398,492	0.2%
PETROCHEMICALS	8,339	8,275	0.8%	7,919	5.3%
IN DELIVERY MONTH EUA	84,537	116,695	-27.6%	84,207	0.4%
MONT BELVIEU NORMAL BUTAN	550	272	102.2%	456	20.6%
MONT BELVIEU NATURAL GASO	127	210	-39.5%	190	-33.2%
CONWAY NORMAL BUTANE (OPI	840	838	0.2%	870	-3.4%
CONWAY PROPANE 5 DECIMALS	13,470	10,122	33.1%	10,820	24.5%
MONT BELVIEU NATURAL GASO	9,014	12,344	-27.0%	9,683	-6.9%
CONWAY NATURAL GASOLINE (247	128	93.0%	266	-7.1%
MONT BELVIEU LDH PROPANE C	480	775	-38.1%	575	-16.5%
MONT BELVIEU ETHANE OPIS B	250	175	42.9%	0	-
SINGAPORE JET KERO VS. GAS	0	0	-	0	-
ERCOT HOUSTON Z MCPE 5MW	0	0	-	0	-
ERCOT NORTH ZMCPE 5MW PE	3,087	11,170	-72.4%	3,769	-18.1%
ERCOT NORTH ZMCPE 5MW OF	35,415	129,030	-72.6%	41,295	-14.2%
ERCOT NORTH ZMCPE 5MW OF	1,800	0	-	3,072	-41.4%
DIESEL 10PPM BARGES FOB B	0	0	-	0	-
EURO 3.5% FUEL OIL M CRK	0	0	-	0	-
PJM DUQUESNE 5MW D AH PK	0	64	-100.0%	0	-
PJM DUQUS 5MW D AH O PK	0	1,185	-100.0%	0	-
GRP THREE ULSD(PLT)VS HEA	8,489	13,321	-36.3%	9,886	-14.1%
GRP THREE UNL GS (PLT) VS	4,569	4,925	-7.2%	5,179	-11.8%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-
CHICAGO ULSD PL VS HO SPR	2,368	1,742	35.9%	2,531	-6.4%
PETRO CRK&SPRD EURO	13,830	16,896	-18.1%	13,633	1.4%
CRUDE OIL OUTRIGHTS	21,896	17,907	22.3%	24,465	-10.5%
PJM WES HUB PEAK LMP 50 M	64	279	-77.1%	85	-24.7%
FREIGHT MARKETS	360	0	-	296	21.6%
MCCLOSKEY ARA ARGS COAL	152,198	91,391	66.5%	144,715	5.2%
MNC FUT	5,796	6,946	-16.6%	5,565	4.2%
MCCLOSKEY RCH BAY COAL	41,839	40,481	3.4%	34,271	22.1%
CRUDE OIL SPRDS	4,342	0	-	1,630	166.4%
ELEC FINSETTLED	1,339	1,946	-31.2%	1,360	-1.5%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2015	Open Interest OCT 2014	% CHG	Open Interest SEP 2015	% CHG
Energy Futures					
ELECTRICITY OFF PEAK	27,075	45,272	-40.2%	32,067	-15.6%
PETRO OUTRIGHT NA	11,587	9,404	23.2%	13,454	-13.9%
TRANSCO ZONE 6 PIPE SWAP	0	0	-	62	-100.0%
ALGON CITY GATES NAT GAS	0	372	-100.0%	0	-
NEPOOL NEW HAMP 5MW D AH	2,498	9,840	-74.6%	3,308	-24.5%
PJM APS ZONE DA OFF-PEAK	17,667	31,659	-44.2%	18,819	-6.1%
NAT GAS BASIS SWAP	4,078	3,003	35.8%	4,106	-0.7%
RBOB SPREAD (PLATTS) SWAP	109	81	34.6%	114	-4.4%
NGPL TEX/OK	69,983	38,653	81.1%	73,599	-4.9%
NEPOOL RHD ISLD 5MW D AH	13,625	8,041	69.4%	12,335	10.5%
ANR LA NAT GAS INDEX SWAP	0	0	-	0	-
HEATING OIL BALMO CLNDR S	811	75	981.3%	0	-
PJM APS ZONE DA PEAK	957	1,725	-44.5%	1,020	-6.2%
SINGAPORE GASOIL CALENDAR	440	372	18.3%	337	30.6%
GC ULSD VS GC JET SPREAD	0	75	-100.0%	0	-
ELEC ERCOT OFF PEAK	17,446	174,893	-90.0%	26,070	-33.1%
ELEC ERCOT DLY PEAK	1,242	8,320	-85.1%	1,726	-28.0%
PETROLEUM PRODUCTS ASIA	1,844	2,830	-34.8%	2,436	-24.3%
PETRO CRCKS & SPRDS NA	73,856	59,469	24.2%	74,082	-0.3%
SINGAPORE GASOIL	4,461	4,881	-8.6%	5,047	-11.6%
ONTARIO POWER SWAPS	182,147	289,518	-37.1%	188,169	-3.2%
PLASTICS	2,643	1,297	103.8%	2,880	-8.2%
DAILY EUA	0	0	-	0	-
MJC FUT	220	451	-51.2%	200	10.0%
TENN 800 LEG NAT GAS INDE	2,094	0	-	0	-
NEPOOL RHODE IL 5MW D AH	180,283	132,813	35.7%	181,883	-0.9%
PETROLEUM PRODUCTS	20	409	-95.1%	20	0.0%
PJM ATSI ELEC	24,675	0	-	24,675	0.0%
COAL SWAP	1,036	3,319	-68.8%	823	25.9%
MGN1 SWAP FUT	508	327	55.4%	439	15.7%
PETRO CRCKS & SPRDS ASIA	865	340	154.4%	728	18.8%
INDIANA MISO	90,761	191,683	-52.7%	93,645	-3.1%
MICHIGAN MISO	164,417	146,987	11.9%	169,766	-3.2%
NYISO CAPACITY	4,711	2,097	124.7%	4,243	11.0%
TRANSCO ZONE 1 NAT GAS IN	0	0	-	0	-
GROUP THREE ULSD (PLATTS)	0	322	-100.0%	2	-100.0%
EURO-DENOMINATED PETRO P	0	66	-100.0%	0	-
EMC FUTURE	0	0	-	0	-
AUSTRALIAN COKE COAL	654	1,332	-50.9%	701	-6.7%
DAILY PJM	236,715	0	-	205,251	15.3%
EMMISSIONS	250	250	0.0%	250	0.0%
UCM FUT	270	315	-14.3%	290	-6.9%
INDONESIAN COAL	330	1,510	-78.1%	330	0.0%
NEW YORK HUB ZONE J PEAK	558	0	-	682	-18.2%
NATURAL GAS INDEX	0	0	-	0	-
MGF FUT	70	15	366.7%	60	16.7%
CHICAGO ULSD (PLATTS) SWA	54	83	-34.9%	56	-3.6%
CENTER POINT NAT GAS FIXED	16	0	-	24	-33.3%
NATURAL GAS FIXED PRICE SW	10,867	0	-	11,913	-8.8%
MINI GAS EUROBOB OXY NWE A	20	522	-96.2%	197	-89.8%
MINI RBOB V. EBOBARG NWE BR	350	430	-18.6%	313	11.8%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
ELEC ERCOT DLY OFF PK	2,640	0	-	2,112	25.0%
NY HARBOR LOW SULPUR GAS	1,350	4,350	-69.0%	1,849	-27.0%
SUMAS NAT GAS PLATTS FIXED	1,980	0	-	2,383	-16.9%
MINI RBOB V. EBOB(ARGUS) NW	770	841	-8.4%	725	6.2%
COLUMBIA GULF NAT GAS FIXE	0	0	-	248	-100.0%
NY HARBOR LOW SULPUR GAS	0	0	-	0	-
ELECTRICITY ERCOT PEAK	0	0	-	0	-
DY EURO 3.5% FUEL OI RDA	0	0	-	0	-
MJB FUT	0	0	-	0	-
DIESEL10PPM BARG VS ICE LS	0	6	-100.0%	0	-
EU LOW SULPHUR GASOIL CRA	0	4,419	-100.0%	0	-
3.5% FUEL OIL CIF BALMO S	0	1	-100.0%	0	-
VENTURA NAT GAS PLATTS FIX	22	0	-	33	-33.3%
CANADIAN LIGHT SWEET OIL	6,114	615	894.1%	3,327	83.8%
Energy Options					
ETHANOL FWD	0	0	-	0	-
EUROPEAN JET KEROSENE NW	0	20	-100.0%	0	-
HUSTN SHIP CHNL PIPE SWP	1,080	0	-	1,440	-25.0%
NATURAL GAS PHY	3,071,972	4,065,878	-24.4%	2,854,809	7.6%
CINERGY HUB PEAK MONTH	0	0	-	0	-
NATURAL GAS 3 M CSO FIN	2,500	1,300	92.3%	2,000	25.0%
NATURAL GAS 1 M CSO FIN	15,275	82,227	-81.4%	9,475	61.2%
WTI CRUDE OIL 1 M CSO FI	401,927	131,671	205.3%	396,329	1.4%
SINGAPORE JET FUEL CALEND	1,500	2,190	-31.5%	1,200	25.0%
ROTTERDAM 3.5%FUEL OIL CL	690	2,344	-70.6%	870	-20.7%
NYMEX EUROPEAN GASOIL APO	1,354	94	1,340.4%	1,425	-5.0%
N ROCKIES PIPE SWAP	9,337	17,463	-46.5%	9,337	0.0%
BRENT OIL LAST DAY	60,553	142,195	-57.4%	60,281	0.5%
SAN JUAN PIPE SWAP	4,732	4,860	-2.6%	4,732	0.0%
BRENT CALENDAR SWAP	150,820	272,113	-44.6%	174,000	-13.3%
HEATING OIL PHY	72,445	107,313	-32.5%	67,578	7.2%
PJM MONTHLY	22	404	-94.6%	34	-35.3%
NY HARBOR HEAT OIL SWP	80,159	104,728	-23.5%	89,045	-10.0%
NATURAL GAS 1MO	0	0	-	0	-
RBOB PHY	23,820	28,557	-16.6%	24,988	-4.7%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-
NYMEX EUROPEAN GASOIL OPT	120	0	-	140	-14.3%
PGE CITYGATE PIPE SWAP	1,200	8,000	-85.0%	1,800	-33.3%
CRUDE OIL PHY	3,491,796	2,898,383	20.5%	3,460,165	0.9%
WTI 12 MONTH CALENDAR OPT	2,000	23,584	-91.5%	2,000	0.0%
WTI 6 MONTH CALENDAR OPTI	0	100	-100.0%	0	-
CRUDE OIL 1MO	270,414	196,194	37.8%	334,764	-19.2%
N ILLINOIS HUB MTHLY	0	0	-	0	-
SOCAL PIPE SWAP	1,840	20,960	-91.2%	3,688	-50.1%
HENRY HUB FINANCIAL LAST	7,594	23,851	-68.2%	8,965	-15.3%
ISO NEW ENGLAND PK LMP	0	0	-	0	-
HO 1 MONTH CLNDR OPTIONS	600	2,980	-79.9%	600	0.0%

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CME Group Exchange Open Interest Report - Monthly

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Energy Options					
CRUDE OIL APO	432,115	523,153	-17.4%	450,307	-4.0%
RBOB CALENDAR SWAP	8,469	8,152	3.9%	11,882	-28.7%
PETRO OUTRIGHT EURO	165	213	-22.5%	210	-21.4%
IN DELIVERY MONTH EUA OPTIC	0	0	-	0	-
WTI-BRENT BULLET SWAP	32,145	83,859	-61.7%	41,635	-22.8%
PANHANDLE PIPE SWAP	0	0	-	0	-
NATURAL GAS OPTION ON CALE	13,487	19,531	-30.9%	13,407	0.6%
ELEC MISO PEAK	0	120	-100.0%	0	-
NATURAL GAS SUMMER STRIP	0	0	-	0	-
SINGAPORE FUEL OIL 180 CS	0	60	-100.0%	0	-
NYISO ZONE G 5MW PEAK OPTI	440	0	-	0	-
PETROCHEMICALS	9,707	25,772	-62.3%	12,296	-21.1%
PJM CALENDAR STRIP	1,400	6,335	-77.9%	1,300	7.7%
APPALACHIAN COAL	0	25	-100.0%	0	-
CRUDE OIL OUTRIGHTS	5,505	5,460	0.8%	5,650	-2.6%
NATURAL GAS WINTER STRIP	0	0	-	0	-
MCCLOSKEY ARA ARGS COAL	3,600	11,250	-68.0%	3,600	0.0%
MCCLOSKEY RCH BAY COAL	1,590	1,610	-1.2%	1,590	0.0%
ELEC FINSETTLED	90	795	-88.7%	128	-29.7%
ELECTRICITY OFF PEAK	0	4,560	-100.0%	0	-
PETRO OUTRIGHT NA	0	0	-	0	-
NATURAL GAS 5 M CSO FIN	0	0	-	0	-
HEATING OIL CRK SPD AVG PRI	0	0	-	0	-
NATURAL GAS 2 M CSO FIN	2,000	0	-	1,000	100.0%
BRENT 1 MONTH CAL	0	0	-	0	-
CRUDE OIL CALNDR STRIP	110	110	0.0%	110	0.0%
SINGAPORE GASOIL CALENDAR	300	75	300.0%	0	-
ETHANOL SWAP	22,705	33,502	-32.2%	21,538	5.4%
NATURAL GAS 6 M CSO FIN	2,000	2,450	-18.4%	1,000	100.0%
GASOIL CRACK SPREAD AVG PF	0	2,322	-100.0%	0	-
SHORT TERM NATURAL GAS	2,225	250	790.0%	725	206.9%
SHORT TERM	0	0	-	0	-
COAL SWAP	2,615	1,865	40.2%	2,550	2.5%
COAL API2 INDEX	67,238	4,820	1,295.0%	56,663	18.7%
EURO-DENOMINATED PETRO P	15	140	-89.3%	0	-
COAL API4 INDEX	1,990	920	116.3%	1,940	2.6%
RBOB CRACK SPREAD AVG PRI	0	0	-	0	-
SHORT TERM CRUDE OIL	0	0	-	0	-
RBOB 6 MONTH CALENDAR SPR	0	0	-	0	-
NATURAL GAS 12 M CSO FIN	1,200	0	-	500	140.0%
DAILY CRUDE OIL	0	0	0.0%	0	-
GASOLINE	125	624	-80.0%	125	0.0%
PJM ELECTRIC	6	6	0.0%	6	0.0%
1 MO GASOIL CAL SWAP SPR	100	0	-	0	-
PJM WES HUB PEAK CAL MTH	200	0	-	200	0.0%
WTI CRUDE OIL 12 M CSO F	0	1,000	-100.0%	0	-

FX Futures

AUSTRALIAN DOLLAR	147,784	120,766	22.4%	142,515	3.7%
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CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2015	Open Interest OCT 2014	% CHG	Open Interest SEP 2015	% CHG
FX Futures					
BRITISH POUND	154,754	143,496	7.8%	158,538	-2.4%
BRAZIL REAL	28,190	73,848	-61.8%	32,358	-12.9%
CANADIAN DOLLAR	121,532	103,785	17.1%	136,639	-11.1%
E-MINI EURO FX	6,846	7,498	-8.7%	6,391	7.1%
EURO FX	396,168	460,459	-14.0%	324,147	22.2%
E-MINI JAPANESE YEN	2,103	1,914	9.9%	1,954	7.6%
JAPANESE YEN	195,379	212,636	-8.1%	172,437	13.3%
MEXICAN PESO	141,571	156,328	-9.4%	142,497	-0.6%
NEW ZEALND DOLLAR	32,213	23,614	36.4%	34,051	-5.4%
NKR/USD CROSS RATE	819	528	55.1%	762	7.5%
RUSSIAN RUBLE	33,653	52,279	-35.6%	35,298	-4.7%
S.AFRICAN RAND	7,282	4,365	66.8%	7,140	2.0%
SWISS FRANC	48,483	58,289	-16.8%	38,639	25.5%
AD/CD CROSS RATES	5	32	-84.4%	2	150.0%
AD/JY CROSS RATES	746	3,014	-75.2%	903	-17.4%
AD/NE CROSS RATES	19	80	-76.3%	14	35.7%
BP/JY CROSS RATES	259	1,356	-80.9%	173	49.7%
BP/SF CROSS RATES	16	223	-92.8%	24	-33.3%
CD/JY CROSS RATES	24	10	140.0%	10	140.0%
EC/AD CROSS RATES	1,283	958	33.9%	1,315	-2.4%
EC/CD CROSS RATES	909	1,358	-33.1%	901	0.9%
EC/NOK CROSS RATES	8	8	0.0%	8	0.0%
EC/SEK CROSS RATES	323	584	-44.7%	372	-13.2%
EFX/BP CROSS RATES	21,376	15,977	33.8%	19,111	11.9%
EFX/JY CROSS RATES	15,110	7,842	92.7%	8,680	74.1%
EFX/SF CROSS RATES	9,721	13,347	-27.2%	9,189	5.8%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	750	484	55.0%	623	20.4%
CZECK KORUNA (US)	0	1	-100.0%	0	-
CZECK KORUNA (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	0	0	-	0	-
HUNGARIAN FORINT (EC)	0	0	-	0	-
POLISH ZLOTY (US)	185	693	-73.3%	111	66.7%
POLISH ZLOTY (EC)	0	249	-100.0%	0	-
SHEKEL	0	0	-	1	-100.0%
RMB USD	747	543	37.6%	943	-20.8%
RMB EURO	0	0	-	0	-
KOREAN WON	157	50	214.0%	158	-0.6%
TURKISH LIRA	5	61	-91.8%	0	-
TURKISH LIRA (EU)	0	8	-100.0%	1	-100.0%
E-MICRO EUR/USD	7,617	5,937	28.3%	4,378	74.0%
E-MICRO GBP/USD	1,636	1,067	53.3%	1,688	-3.1%
E-MICRO USD/CAD	0	0	-	0	-
E-MICRO USD/CHF	0	0	-	0	-
E-MICRO USD/JPY	10	22	-54.5%	10	0.0%
E-MICRO AUD/USD	1,870	2,259	-17.2%	1,650	13.3%
MICRO CHF/USD	325	704	-53.8%	251	29.5%
INDIAN RUPEE	349	268	30.2%	358	-2.5%
CHINESE RENMINBI (CNH)	1,390	387	259.2%	1,112	25.0%
E-MICRO USD/CNH	8	16	-50.0%	3	166.7%
E-MICRO CAD/USD	907	2,442	-62.9%	1,099	-17.5%

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CME Group Exchange Open Interest Report - Monthly

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FX Futures					
E-MICRO INR/USD	5	829	-99.4%	7	-28.6%
USDZAR	11	46	-76.1%	0	-
E-MICRO JPY/USD	957	1,432	-33.2%	669	43.0%
EURO QUARTERLY VARIANCE F	0	0	-	0	-
FX Options					
AUSTRALIAN DOLLAR	90,953	101,843	-10.7%	89,083	2.1%
BRITISH POUND	92,172	145,211	-36.5%	98,442	-6.4%
BRAZIL REAL	0	0	-	0	-
CANADIAN DOLLAR	54,066	79,548	-32.0%	53,621	0.8%
EURO FX	341,526	410,371	-16.8%	308,753	10.6%
JAPANESE YEN	159,400	180,522	-11.7%	152,314	4.7%
MEXICAN PESO	1,777	1,125	58.0%	1,458	21.9%
NEW ZEALND DOLLAR	0	16	-100.0%	0	-
RUSSIAN RUBLE	0	2,479	-100.0%	0	-
SWISS FRANC	12,268	21,023	-41.6%	8,202	49.6%
EFX/JY CROSS RATES	0	0	-	0	-
EFX/SF CROSS RATES	0	0	-	0	-
JAPANESE YEN (EU)	656	495	32.5%	606	8.3%
EURO FX (EU)	3,199	11,936	-73.2%	2,161	48.0%
SWISS FRANC (EU)	0	9	-100.0%	0	-
CANADIAN DOLLAR (EU)	28	273	-89.7%	51	-45.1%
BRITISH POUND (EU)	1,033	453	128.0%	564	83.2%
AUSTRALIAN DLR (EU)	147	180	-18.3%	217	-32.3%

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CME Group Exchange Open Interest Report - Monthly

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Commodities and Alternative Investments					
Futures					
CORN	1,349,249	1,289,260	4.7%	1,308,170	3.1%
SOYBEAN	636,357	659,450	-3.5%	704,298	-9.6%
SOYBEAN MEAL	412,163	371,840	10.8%	368,036	12.0%
SOYBEAN OIL	440,181	405,879	8.5%	402,054	9.5%
OATS	10,952	10,033	9.2%	8,895	23.1%
ROUGH RICE	12,287	9,932	23.7%	11,543	6.4%
WHEAT	0	0	-	0	-
MINI CORN	9,894	13,036	-24.1%	8,212	20.5%
MINI SOYBEAN	6,295	13,055	-51.8%	14,080	-55.3%
MINI WHEAT	1,559	2,164	-28.0%	1,333	17.0%
LIVE CATTLE	260,035	309,512	-16.0%	262,738	-1.0%
FEEDER CATTLE	34,418	46,546	-26.1%	35,826	-3.9%
LEAN HOGS	197,102	224,687	-12.3%	200,597	-1.7%
LUMBER	4,260	4,000	6.5%	6,611	-35.6%
MILK	27,684	40,307	-31.3%	29,177	-5.1%
MLK MID	0	0	-	33	-100.0%
NFD MILK	6,440	4,672	37.8%	6,437	0.0%
BUTTER CS	5,607	6,142	-8.7%	6,612	-15.2%
CLASS IV MILK	2,551	4,953	-48.5%	2,650	-3.7%
DRY WHEY	3,748	5,317	-29.5%	3,983	-5.9%
GSCI EXCESS RETURN FUT	29,901	23,078	29.6%	29,604	1.0%
GOLDMAN SACHS	13,490	9,630	40.1%	13,257	1.8%
HOUSING INDEX	52	85	-38.8%	52	0.0%
ETHANOL	5,526	6,646	-16.9%	4,824	14.6%
HDD WEATHER	4,425	650	580.8%	4,275	3.5%
CDD WEATHER	0	0	-	300	-100.0%
HDD SEASONAL STRIP	602	0	-	377	59.7%
CDD SEASONAL STRIP	0	0	-	104	-100.0%
HDD WEATHER EUROPEAN	0	250	-100.0%	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	50	3,250	-98.5%	50	0.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-
WKLY AVG TEMP	0	0	-	0	-
COFFEE	12	23	-47.8%	15	-20.0%
DOW-UBS COMMOD INDEX	19,061	11,232	69.7%	20,116	-5.2%
SUGAR 11	14	29	-51.7%	26	-46.2%
COCOA TAS	45	8	462.5%	40	12.5%
COTTON	9	39	-76.9%	13	-30.8%
GRAIN BASIS SWAPS	0	0	-	0	-
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-
USD CRUDE PALM OIL	0	0	-	0	-
CASH-SETTLED CHEESE	24,735	23,116	7.0%	25,477	-2.9%
OTC SP GSCI ER SWAP	0	0	-	0	-
FERTILIZER PRODUCS	3,860	3,685	4.7%	2,840	35.9%
WHEAT HRW	0	0	-	0	-
S&P GSCI ENHANCED ER SWAP	13,072	13,072	0.0%	13,072	0.0%
CHI WHEAT	384,867	418,685	-8.1%	368,089	4.6%
KC WHEAT	198,662	157,770	25.9%	186,013	6.8%
Intercommodity Spread	0	0	-	0	-
DJ_UBS ROLL SELECT INDEX FU	500	589	-15.1%	500	0.0%
MALAYSIAN PALM SWAP	9,728	9,200	5.7%	9,540	2.0%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2015	Open Interest OCT 2014	% CHG	Open Interest SEP 2015	% CHG
Commodities and Alternative Investments					
Options					
CORN	1,385,113	1,704,109	-18.7%	1,397,555	-0.9%
SOYBEAN	530,120	813,110	-34.8%	894,804	-40.8%
SOYBEAN MEAL	201,176	262,684	-23.4%	192,968	4.3%
SOYBEAN OIL	170,807	171,540	-0.4%	127,502	34.0%
SOYBEAN CRUSH	649	791	-18.0%	767	-15.4%
OATS	5,203	5,454	-4.6%	4,766	9.2%
ROUGH RICE	2,266	1,448	56.5%	2,578	-12.1%
WHEAT	0	0	-	0	-
LIVE CATTLE	289,026	321,079	-10.0%	315,762	-8.5%
FEEDER CATTLE	26,422	38,950	-32.2%	28,993	-8.9%
LEAN HOGS	189,215	213,742	-11.5%	249,545	-24.2%
LUMBER	743	505	47.1%	1,047	-29.0%
MILK	60,623	94,899	-36.1%	51,958	16.7%
MLK MID	474	813	-41.7%	415	14.2%
NFD MILK	13,640	5,671	140.5%	9,478	43.9%
BUTTER CS	4,496	5,238	-14.2%	4,341	3.6%
CLASS IV MILK	4,047	7,862	-48.5%	2,767	46.3%
DRY WHEY	1,451	2,972	-51.2%	1,428	1.6%
HOUSING INDEX	0	35	-100.0%	0	-
HDD WEATHER	0	250	-100.0%	0	-
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	14,000	19,665	-28.8%	5,500	154.5%
CDD SEASONAL STRIP	0	0	-	51,000	-100.0%
HDD WEATHER EUROPEAN	2,000	500	300.0%	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	3,500	24,500	-85.7%	2,500	40.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-
SBIN M HURR EVENT2	0	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	-	200	-100.0%
JULY-NOV SOYBEAN CAL SPRD	1,222	1,345	-9.1%	220	455.5%
DEC-JULY WHEAT CAL SPRD	35	610	-94.3%	35	0.0%
JULY-DEC CORN CAL SPRD	4,710	1,355	247.6%	185	2,445.9%
SOYBN NEARBY+2 CAL SPRD	0	205	-100.0%	100	-100.0%
WHEAT NEARBY+2 CAL SPRD	17,236	5,853	194.5%	14,937	15.4%
CORN NEARBY+2 CAL SPRD	10,307	4,913	109.8%	7,145	44.3%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-
LV CATL CSO	0	40	-100.0%	2	-100.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
SBIN HURR	0	0	-	0	-
SNOWFALL	0	0	-	0	-
WHEAT-CORN IC50	2,735	5,735	-52.3%	3,265	-16.2%
CASH-SETTLED CHEESE	26,641	16,414	62.3%	21,790	22.3%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-
SOY OIL NEARBY+2 CAL SPRD	0	250	-100.0%	0	-
NOV-JULY SOYBEAN CAL SPRD	0	0	-	68	-100.0%
DEC-DEC CORN CAL SPRD	1,768	890	98.7%	1,406	25.7%
DEC-JULY CORN CAL SPRD	4,700	860	446.5%	3,265	44.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2015	Open Interest OCT 2014	% CHG	Open Interest SEP 2015	% CHG
Commodities and Alternative Investments					
Options					
SOYBEAN CORN RATIO	0	0	-	0	-
LN HOGS CSO	0	0	-	0	-
WHEAT HRW	0	0	-	0	-
JAN-MAY SOYBEAN CAL SPRD	0	400	-100.0%	0	-
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-
CHI WHEAT	312,979	367,900	-14.9%	271,206	15.4%
KC WHEAT	35,826	53,078	-32.5%	29,192	22.7%
Intercommodity Spread	365	0	-	40	812.5%
MAR-JULY WHEAT CAL SPRD	5,130	0	-	0	-
NOV-DEC SOYBEAN CSO	0	0	-	0	-
DEC-JUL SOYBEAN OIL CSO	0	185	-100.0%	0	-
MAR-DEC CORN CAL SPRD	0	0	-	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	-
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
 Foreign Exchange Futures					
CHILEAN PESO	2	0	-	0	-
 Ags Futures					
PALM OIL	0	0	-	0	-
 TOTAL FUTURES GROUP					
Interest Rate Futures	19,810,042	19,931,650	-0.6%	19,625,976	0.9%
Equity Index Futures	3,656,891	3,803,384	-3.9%	3,617,659	1.1%
Metals Futures	966,963	897,130	7.8%	912,746	5.9%
Energy Futures	20,478,040	20,531,363	-0.3%	19,838,822	3.2%
FX Futures	1,383,505	1,482,092	-6.7%	1,287,130	7.5%
Commodities and Alternative Invest	4,129,393	4,101,822	0.7%	4,059,869	1.7%
Foreign Exchange Futures	2	0	-	0	-
Ags Futures	0	0	-	0	-
TOTAL FUTURES	50,424,836	50,747,441	-0.6%	49,342,202	2.2%
 TOTAL OPTIONS GROUP					
Interest Rate Options	32,945,298	33,426,311	-1.4%	28,518,178	15.5%
Equity Index Options	4,168,906	4,734,256	-11.9%	4,247,549	-1.9%
Metals Options	1,617,526	1,979,191	-18.3%	1,523,457	6.2%
Energy Options	8,285,292	8,876,388	-6.7%	8,138,027	1.8%
FX Options	757,225	955,484	-20.7%	715,472	5.8%
Commodities and Alternative Invest	3,328,625	4,155,850	-19.9%	3,698,730	-10.0%
TOTAL OPTIONS	51,102,872	54,127,480	-5.6%	46,841,413	9.1%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2015	Open Interest OCT 2014	% CHG	Open Interest SEP 2015	% CHG
TOTAL COMBINED					
Interest Rate	52,755,340	53,357,961	-1.1%	48,144,154	9.6%
Equity Index	7,825,797	8,537,640	-8.3%	7,865,208	-0.5%
Metals	2,584,489	2,876,321	-10.1%	2,436,203	6.1%
Energy	28,763,332	29,407,751	-2.2%	27,976,849	2.8%
FX	2,140,730	2,437,576	-12.2%	2,002,602	6.9%
Commodities and Alternative Invest	7,458,018	8,257,672	-9.7%	7,758,599	-3.9%
Foreign Exchange	2	0	-	0	-
Ags	0	0	-	0	-
GRAND TOTAL	101,527,708	104,874,921	-3.2%	96,183,615	5.6%

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