

## CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2015	Open Interest NOV 2014	% CHG	Open Interest OCT 2015	% CHG
<b>Interest Rate Futures</b>					
30-YR BOND	518,835	952,595	-45.5%	480,579	8.0%
10-YR NOTE	2,770,441	2,785,884	-0.6%	2,738,783	1.2%
5-YR NOTE	2,538,998	1,993,533	27.4%	2,491,537	1.9%
2-YR NOTE	1,016,009	1,396,393	-27.2%	1,157,976	-12.3%
FED FUND	842,296	736,109	14.4%	912,091	-7.7%
10-YR SWAP	0	0	-	0	-
5-YR SWAP	0	0	-	0	-
EUROYEN	0	0	-	0	-
EURODOLLARS	11,371,182	11,489,776	-1.0%	11,296,155	0.7%
5-YR SWAP RATE	33,641	53,067	-36.6%	39,675	-15.2%
2-YR SWAP RATE	3,656	16,762	-78.2%	3,961	-7.7%
10-YR SWAP RATE	34,707	52,260	-33.6%	41,910	-17.2%
EMINI ED	0	0	-	0	-
7-YR SWAP	1,458	0	-	930	56.8%
30-YR SWAP	0	0	-	0	-
1-MONTH EURODOLLAR	7,860	2,086	276.8%	4,396	78.8%
ULTRA T-BOND	662,651	587,651	12.8%	641,185	3.3%
30-YR SWAP RATE	641	2,728	-76.5%	864	-25.8%
EURO BONDS	0	0	-	0	-
EURO 5YR BUNDLE	0	19	-100.0%	0	-
2YR BUNDLE	0	49	-100.0%	0	-
3YR BUNDLE	0	184	-100.0%	0	-
<b>Interest Rate Options</b>					
30-YR BOND	354,670	235,649	50.5%	394,566	-10.1%
10-YR NOTE	1,694,613	2,343,740	-27.7%	1,777,876	-4.7%
5-YR NOTE	727,407	493,043	47.5%	838,563	-13.3%
2-YR NOTE	75,715	101,226	-25.2%	89,897	-15.8%
FED FUND	72,588	20,789	249.2%	87,834	-17.4%
FLEX 30-YR BOND	0	0	-	0	-
FLEX 10-YR NOTE	0	0	-	0	-
EURODOLLARS	21,405,969	15,637,914	36.9%	19,794,245	8.1%
EURO MIDCURVE	11,561,425	12,660,155	-8.7%	9,956,930	16.1%
ULTRA T-BOND	1,933	1,528	26.5%	5,387	-64.1%

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<b>Equity Index Futures</b>					
\$25 DJ	0	0	-	0	-
DJIA	0	10,698	-100.0%	0	-
MINI \$5 DOW	104,929	142,932	-26.6%	91,146	15.1%
E-MINI S&P500	2,895,923	3,086,668	-6.2%	2,850,043	1.6%
S&P 500	101,561	152,283	-33.3%	99,477	2.1%
S&P 600 SMALLCAP EMINI	1	0	-	0	-
E-MINI MIDCAP	89,303	99,516	-10.3%	86,165	3.6%
S&P 400 MIDCAP	0	2,840	-100.0%	0	-
S&P 500 GROWTH	33	54	-38.9%	35	-5.7%
S&P 500/VALUE	2,178	117	1,761.5%	33	6,500.0%
E-MINI RUSSELL 1000	45	0	-	24	87.5%
E-MINI NASDAQ 100	337,780	371,112	-9.0%	335,123	0.8%
NASDAQ	0	13,500	-100.0%	0	-
NIKKEI 225 (\$) STOCK	53,022	72,163	-26.5%	51,062	3.8%
NIKKEI 225 (YEN) STOCK	98,101	125,523	-21.8%	94,784	3.5%
DJ US REAL ESTATE	5,912	5,141	15.0%	6,790	-12.9%
NASDAQ BIOTECH	133	100	33.0%	70	90.0%
E-MICRO NIFTY	0	0	-	0	-
S&P CONSUMER DSCRTNRY SE	8,174	1,271	543.1%	7,645	6.9%
S&P HEALTH CARE SECTOR	2,909	3,955	-26.4%	2,945	-1.2%
S&P UTILITIES SECTOR	4,301	3,390	26.9%	5,449	-21.1%
S&P CONSUMER STAPLES SECT	12,857	5,786	122.2%	12,365	4.0%
S&P TECHNOLOGY SECTOR	3,386	2,742	23.5%	3,740	-9.5%
S&P INDUSTRIAL SECTOR	4,622	3,794	21.8%	4,145	11.5%
S&P FINANCIAL SECTOR	2,867	2,948	-2.7%	2,724	5.2%
S&P ENERGY SECTOR	1,746	1,794	-2.7%	1,400	24.7%
S&P MATERIALS SECTOR	1,599	903	77.1%	1,470	8.8%
IBOVESPA INDEX	124	61	103.3%	62	100.0%
FT-SE 100	191	0	-	171	11.7%
E-MINI RUSSELL 1000 GROWTH	11	0	-	10	10.0%
E-MINI RUSSELL 1000 VALUE	58	0	-	13	346.2%
<b>Equity Index Options</b>					
DJIA	0	32	-100.0%	0	-
MINI \$5 DOW	16,224	27,827	-41.7%	27,072	-40.1%
E-MINI S&P500	2,649,199	2,672,017	-0.9%	2,758,104	-3.9%
S&P 500	504,087	462,853	8.9%	522,619	-3.5%
E-MINI MIDCAP	0	94	-100.0%	1	-100.0%
E-MINI NASDAQ 100	48,828	118,806	-58.9%	61,486	-20.6%
NASDAQ	0	43	-100.0%	0	-
EOM S&P 500	51,088	6,954	634.7%	46,077	10.9%
EOM EMINI S&P	166,695	155,452	7.2%	164,331	1.4%
EOW2 EMINI S&P 500	117,692	98,229	19.8%	106,450	10.6%
EOW2 S&P 500	13,757	8,470	62.4%	8,099	69.9%
EOW1 EMINI S&P 500	322,487	524,330	-38.5%	402,978	-20.0%
EOW1 S&P 500	34,037	57,079	-40.4%	31,660	7.5%
EOW4 EMINI S&P 500	16,948	30,466	-44.4%	40,029	-57.7%

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<b>Metals Futures</b>					
COMEX COPPER	179,464	164,092	9.4%	166,310	7.9%
URANIUM	4,277	5,402	-20.8%	4,577	-6.6%
COMEX MINY COPPER	97	146	-33.6%	139	-30.2%
COMEX MINY GOLD	1,160	738	57.2%	1,142	1.6%
COMEX GOLD	395,654	376,407	5.1%	454,571	-13.0%
COMEX SILVER	162,326	156,064	4.0%	169,495	-4.2%
COMEX MINY SILVER	115	119	-3.4%	101	13.9%
E-MINI SILVER	0	0	-	0	-
NYMEX PLATINUM	76,588	64,625	18.5%	70,099	9.3%
NYMEX HOT ROLLED STEEL	22,896	23,293	-1.7%	22,864	0.1%
PALLADIUM	26,654	31,796	-16.2%	26,017	2.4%
E-MICRO GOLD	1,625	1,447	12.3%	2,237	-27.4%
SILVER	805	606	32.8%	1,984	-59.4%
COPPER	5,893	4,073	44.7%	6,043	-2.5%
FERROUS PRODUCTS	77	0	-	154	-50.0%
ALUMINUM	3,374	202	1,570.3%	1,410	139.3%
GOLD	5	0	-	81	-93.8%
Aluminium MW Trans Prem Platts	21,003	1,961	971.0%	20,061	4.7%
IRON ORE 62 CHINA TSI FUTURE	20,572	5,035	308.6%	19,282	6.7%
IRON ORE 62 CHINA PLATTS FU	240	240	0.0%	330	-27.3%
LNDN ZINC	24	0	-	66	-63.6%
IRON ORE 58 CHINA TSI FUTURE	0	0	-	0	-

<b>Metals Options</b>					
COMEX COPPER	3,881	1,523	154.8%	2,800	38.6%
COMEX GOLD	953,913	1,373,769	-30.6%	1,419,391	-32.8%
COMEX SILVER	94,670	197,929	-52.2%	150,301	-37.0%
NYMEX PLATINUM	3,482	21,090	-83.5%	5,302	-34.3%
PALLADIUM	4,474	4,683	-4.5%	5,568	-19.6%
SHORT TERM	0	0	-	0	-
SHORT TERM GOLD	0	0	-	0	-
SILVER	0	43	-100.0%	0	-
COPPER	0	0	-	0	-
IRON ORE 62 CHINA TSI PUT OP	23,050	2,680	760.1%	23,910	-3.6%
GOLD	913	373	144.8%	456	100.2%
HOT ROLLED COIL STEEL CALL	0	0	-	0	-
IRON ORE 62 CHINA TSI CALL O	9,807	3,492	180.8%	9,798	0.1%
HOT ROLLED COIL STEEL PUT O	0	0	-	0	-

<b>Energy Futures</b>					
ETHANOL FWD	214	1,542	-86.1%	190	12.6%
HUSTN SHIP CHNL PIPE SWP	3,587	0	-	3,749	-4.3%
NATURAL GAS PHY	1,008,247	953,438	5.7%	1,025,407	-1.7%
SOUTHERN NAT LA NAT GAS	0	0	-	620	-100.0%
COLUMBIA GULF MAIN NAT G	1,829	992	84.4%	0	-
RBOB GASOLINE BALMO CLNDR	1,697	42	3,940.5%	82	1,969.5%
GASOLINE UP-DOWN BALMO SW	235	545	-56.9%	225	4.4%
FUEL OIL (PLATS) CAR CN	82	23	256.5%	75	9.3%

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<b>Energy Futures</b>					
FUEL OIL (PLATS) CAR CM	82	190	-56.8%	94	-12.8%
FAME 0 BIODIESEL FOB RTDM S	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEAD	10,756	23,916	-55.0%	8,296	29.7%
ETHANOL T2 FOB ROTT INCL DU	3,049	2,328	31.0%	2,807	8.6%
SINGAPORE MOGAS 92 UNLEAD	175	975	-82.1%	425	-58.8%
JET AV FUEL (P) CAR FM ICE GA	66	166	-60.2%	59	11.9%
NY JET FUEL (PLATTS) HEAT OIL	50	3,790	-98.7%	70	-28.6%
PROPANE NON-LDH MB (OPIS) B	748	0	-	139	438.1%
PROPANE NON-LDH MT. BEL (OF	27,166	6,545	315.1%	24,910	9.1%
N ILLINOIS HUB DAILY	123	0	-	72	70.8%
CINERGY HUB PEAK MONTH	644	1,708	-62.3%	718	-10.3%
NO 2 UP-DOWN SPREAD CALEN	1,104	750	47.2%	578	91.0%
CIN HUB 5MW D AH O PK	303,240	266,248	13.9%	311,864	-2.8%
NY 3.0% FUEL OIL (PLATTS	1,525	330	362.1%	1,550	-1.6%
ARGUS LLS VS. WTI (ARG) T	18,298	6,038	203.0%	13,184	38.8%
TRANSCO ZONE 1 NG BASIS	0	0	-	0	-
SOUTH STAR TEX OKLHM KNS	1,588	1,067	48.8%	2,680	-40.7%
NYISO ZONE A 5MW D AH PK	17,017	39,469	-56.9%	18,623	-8.6%
NEPOOL MAINE 5MW D AH PK	0	0	-	0	-
NEPOOL INTR HUB 5MW D AH	400,988	404,203	-0.8%	356,170	12.6%
PJM COMED 5MW D AH O PK	97,013	87,734	10.6%	103,285	-6.1%
NYISO ZONE A 5MW D AH O P	362,480	577,266	-37.2%	333,944	8.5%
NEPOOL MAINE 5MW D AH O E	0	0	-	0	-
CHICAGO UNL GAS PL VS RBO	78	42	85.7%	84	-7.1%
PREMIUM UNLEAD 10PPM FOB	0	133	-100.0%	40	-100.0%
NEW YORK 0.3% FUEL OIL HI	0	0	-	0	-
GASOIL 10P CRG CIF NW VS	0	5	-100.0%	0	-
GASOIL 0.1 RDAM BRGS VS I	107	168	-36.3%	66	62.1%
PJM WESTHDA PEAK	72,089	84,283	-14.5%	70,809	1.8%
PJM PEPKO DA PEAK	0	0	-	0	-
PJM DPL DA PEAK	0	0	-	0	-
PJM DAYTON DA PEAK	14,445	19,194	-24.7%	12,741	13.4%
PJM WESTH DA OFF-PEAK	1,343,096	1,451,324	-7.5%	1,311,776	2.4%
PJM PPL DA OFF-PEAK	68,289	49,257	38.6%	71,817	-4.9%
PJM AECO DA OFF-PEAK	80,536	192,840	-58.2%	86,024	-6.4%
ULSD 10PPM CIF MED BALMO	0	0	-	0	-
GASOIL 0.1CIF MED VS ICE	89	25	256.0%	61	45.9%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-
GASOIL 0.1 ROTTERDAM BARG	0	25	-100.0%	0	-
EUROPE NAPHTHA CALSWAP	1,012	2,043	-50.5%	1,109	-8.7%
HENRY HUB SWING FUTURE	0	132	-100.0%	0	-
GASOIL 0.1 CIF MED BALMO	0	0	-	0	-
BRENT BALMO SWAP	0	92	-100.0%	320	-100.0%
TENNESSEE 500 LEG NG INDE	0	0	-	0	-
PJM PECO ZONE5MW PEAK CAL	84	512	-83.6%	128	-34.4%
MISO 5MW OFF PEAK	0	0	-	0	-
MISO 5MW PEAK	0	0	-	0	-
NY ULSD (ARGUS) VS HEATING	5,093	16,253	-68.7%	4,864	4.7%
NY JET FUEL (ARGUS) VS HEATI	0	0	-	0	-
N ROCKIES PIPE SWAP	790	2,747	-71.2%	820	-3.7%
CARBON EUA EMISSIONS EURO	0	0	-	0	-

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<b>Energy Futures</b>					
GASOIL MINI CALENDAR SWAP	1,228	1,471	-16.5%	1,370	-10.4%
BRENT OIL LAST DAY	167,581	145,354	15.3%	166,768	0.5%
SAN JUAN PIPE SWAP	0	336	-100.0%	0	-
SINGAPORE GASOIL BALMO	0	240	-100.0%	250	-100.0%
EUROPEAN NAPHTHA BALMO	46	174	-73.6%	101	-54.5%
EURO 3.5% FUEL OIL RDAM B	308	274	12.4%	332	-7.2%
LLS (ARGUS) CALENDAR SWAP	0	200	-100.0%	0	-
LA CARB DIESEL (OPIS) SWA	499	702	-28.9%	1,015	-50.8%
JET UP-DOWN(ARGUS) SWAP	0	0	-	0	-
GASOLINE UP-DOWN (ARGUS)	0	0	-	0	-
GULF COAST ULSD CALENDAR	4,705	7,284	-35.4%	5,331	-11.7%
CENTERPOINT EAST INDEX	0	248	-100.0%	0	-
CENTERPOINT BASIS SWAP	16,390	7,345	123.1%	15,308	7.1%
WTI-BRENT CALENDAR SWAP	107,383	136,612	-21.4%	111,983	-4.1%
EURO GASOIL 10PPM VS ICE	761	496	53.4%	738	3.1%
BRENT CALENDAR SWAP	21,170	36,350	-41.8%	21,888	-3.3%
MINY HTG OIL	1	2	-50.0%	1	0.0%
FUELOIL SWAP:CARGOES VS.B	1,432	2,470	-42.0%	1,578	-9.3%
MICHIGAN HUB PEAK MONTH S	0	0	-	0	-
TD3 MEG TO JAPAN 250K MT	0	0	-	0	-
DOMINION TRAN INC - APP I	2,561	0	-	2,160	18.6%
TENNESSEE ZONE 0 BASIS SW	604	0	-	604	0.0%
PJM OFF-PEAK LMP SWAP FUT	4,760	8,736	-45.5%	5,202	-8.5%
AEP-DAYTON HUB OFF-PEAK M	2,124	4,284	-50.4%	2,394	-11.3%
AEP-DAYTON HUB DAILY	303	0	-	242	25.2%
EASTERN RAIL DELIVERY CSX	3,128	5,463	-42.7%	3,113	0.5%
HTG OIL	216	104	107.7%	222	-2.7%
EUROPE 3.5% FUEL OIL MED	277	311	-10.9%	364	-23.9%
WAHA INDEX SWAP FUTURE	1,712	0	-	0	-
HEATING OIL PHY	350,425	369,006	-5.0%	362,869	-3.4%
PJM MONTHLY	10,250	15,731	-34.8%	11,267	-9.0%
NY HARBOR HEAT OIL SWP	18,111	21,376	-15.3%	18,987	-4.6%
TCO BASIS SWAP	49,360	81,675	-39.6%	52,951	-6.8%
DOMINION TRANSMISSION INC	30,119	16,830	79.0%	30,496	-1.2%
NYISO A	6,130	10,972	-44.1%	6,482	-5.4%
MINY NATURAL GAS	2,685	2,316	15.9%	2,755	-2.5%
TRANSCO ZONE 6 BASIS SWAP	4,542	2,580	76.0%	4,776	-4.9%
NYH NO 2 CRACK SPREAD CAL	15,123	23,794	-36.4%	16,409	-7.8%
JAPAN C&F NAPHTHA CRACK S	682	244	179.5%	401	70.1%
PERMIAN BASIS SWAP	10,961	5,318	106.1%	9,035	21.3%
NY HARBOR RESIDUAL FUEL 1	7,433	6,825	8.9%	6,058	22.7%
GULF COAST NO.6 FUEL OIL	72,830	49,177	48.1%	72,359	0.7%
NGPL MID-CONTINENT	38,863	18,761	107.1%	39,845	-2.5%
NYISO J	6,410	7,599	-15.6%	6,253	2.5%
NYISO G	1,265	4,362	-71.0%	1,551	-18.4%
ARGUS PROPAN(SAUDI ARAMC	674	920	-26.7%	724	-6.9%
JAPAN NAPHTHA BALMO SWAP	0	9	-100.0%	44	-100.0%
EUROPE JET KERO NWE CALSW	17	44	-61.4%	24	-29.2%
JET CIF NWE VS ICE	338	391	-13.6%	371	-8.9%
RBOB PHY	363,996	313,035	16.3%	328,563	10.8%
RBOB GAS	594	308	92.9%	640	-7.2%

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<b>Energy Futures</b>					
GASOIL 0.1 CIF NWE VS ISE	0	23	-100.0%	0	-
NY1% VS GC SPREAD SWAP	6,235	4,032	54.6%	6,963	-10.5%
GULF COAST 3% FUEL OIL BA	833	1,865	-55.3%	1,120	-25.6%
EUROPE 3.5% FUEL OIL RDAM	9,503	12,260	-22.5%	10,094	-5.9%
FUEL OIL NWE CRACK VS ICE	258	1,070	-75.9%	273	-5.5%
DIESEL 10P BRG FOB RDM VS	0	5	-100.0%	0	-
ARGUS BIODIESEL RME FOB R	0	0	-	0	-
TRANSCO ZONE 6 INDEX	0	40	-100.0%	0	-
SONAT BASIS SWAP FUTURE	7,356	3,238	127.2%	8,076	-8.9%
PANHANDLE BASIS SWAP FUTU	49,783	23,064	115.8%	52,794	-5.7%
NGPL MIDCONTINENT INDEX	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	8,090	5,436	48.8%	9,211	-12.2%
CRUDE OIL PHY	1,655,962	1,446,183	14.5%	1,685,157	-1.7%
CINERGY HUB OFF-PEAK MONT	826	1,402	-41.1%	890	-7.2%
TEXAS GAS ZONE SL BASIS S	0	0	-	0	-
ANR LOUISIANA BASIS SWAP	856	0	-	856	0.0%
TRANSCO ZONE4 BASIS SWAP	42,592	12,000	254.9%	42,705	-0.3%
FLORIDA GAS ZONE3 BASIS S	3,814	2,011	89.7%	4,654	-18.0%
SINGAPORE NAPHTHA SWAP	0	175	-100.0%	50	-100.0%
SINGAPORE JET KEROSENE SW	2,819	6,683	-57.8%	3,420	-17.6%
SINGAPORE 380CST FUEL OIL	6,783	4,688	44.7%	6,760	0.3%
AEP-DAYTON HUB MTHLY	2,068	3,934	-47.4%	2,214	-6.6%
N ILLINOIS HUB MTHLY	712	2,330	-69.4%	828	-14.0%
ISO NEW ENGLAND OFF-PEAK	744	1,772	-58.0%	804	-7.5%
NYISO G OFF-PEAK	482	1,594	-69.8%	558	-13.6%
NYISO A OFF-PEAK	1,942	3,866	-49.8%	2,098	-7.4%
TC2 ROTTERDAM TO USAC 37K	0	20	-100.0%	0	-
TD5 WEST AFRICA TO USAC 1	0	0	-	0	-
EUROPE DATED BRENT SWAP	11,926	4,712	153.1%	10,559	12.9%
WESTERN RAIL DELIVERY PRB	3,715	6,785	-45.2%	3,580	3.8%
NATURAL GAS PEN SWP	343,780	567,221	-39.4%	385,163	-10.7%
SINGAPORE GASOIL VS ICE	3,995	8,108	-50.7%	4,320	-7.5%
JET BARGES VS ICE GASOIL	15	5	200.0%	15	0.0%
SOCAL PIPE SWAP	124	1,650	-92.5%	244	-49.2%
SINGAPORE 180CST BALMO	51	30	70.0%	22	131.8%
MONT BELVIEU LDH PROPANE 5	89,813	75,840	18.4%	93,499	-3.9%
MONT BELVIEU ETHANE 5 DECI	23,099	12,638	82.8%	23,853	-3.2%
MONT BELVIEU NORMAL BUTAN	33,618	24,510	37.2%	36,862	-8.8%
WAHA BASIS	15,223	12,971	17.4%	17,251	-11.8%
PREM UNL GAS 10PPM RDAM F	35	31	12.9%	0	-
PREM UNL GAS 10PPM RDAM F	0	9	-100.0%	0	-
HENRY HUB SWAP	1,480,978	1,778,789	-16.7%	1,543,177	-4.0%
HENRY HUB BASIS SWAP	59,782	36,960	61.7%	61,702	-3.1%
CHICAGO BASIS SWAP	0	0	-	0	-
CHICAGO ETHANOL SWAP	40,803	36,519	11.7%	43,745	-6.7%
PJM WESTH RT OFF-PEAK	3,114,021	3,087,512	0.9%	3,150,787	-1.2%
PJM JCPL DA OFF-PEAK	74,240	125,085	-40.6%	78,160	-5.0%
PJM DAYTON DA OFF-PEAK	164,520	333,151	-50.6%	138,648	18.7%
PJM AD HUB 5MW REAL TIME	1,767,581	1,680,858	5.2%	1,743,738	1.4%
NEPOOL SE MASS 5MW D AH P	42	256	-83.6%	64	-34.4%
ISO NEW ENGLAND PK LMP	856	2,650	-67.7%	963	-11.1%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2015	Open Interest NOV 2014	% CHG	Open Interest OCT 2015	% CHG
<b>Energy Futures</b>					
CRUDE OIL	16,851	15,473	8.9%	19,906	-15.3%
EUROPEAN NAPHTHA CRACK SP	11,354	15,994	-29.0%	12,803	-11.3%
GASOIL CRACK SPREAD CALEN	9,877	3,806	159.5%	10,751	-8.1%
ICE BRENT DUBAI SWAP	1,055	1,260	-16.3%	1,155	-8.7%
BRENT FINANCIAL FUTURES	5,887	14,236	-58.6%	8,540	-31.1%
NGPL TEXOK SWING SWAP	0	132	-100.0%	0	-
GASOIL CALENDAR SWAP	33	147	-77.6%	34	-2.9%
EURO 3.5% FUEL OIL SPREAD	1,440	1,611	-10.6%	1,308	10.1%
MICHIGAN HUB OFF-PEAK MON	0	0	-	0	-
NYMEX ALUMINUM FUTURES	2,409	0	-	2,373	1.5%
NY HARBOR RESIDUAL FUEL C	0	200	-100.0%	0	-
LOS ANGELES CARB GASOLINE	0	0	-	0	-
GULF COAST JET VS NYM 2 H	33,401	42,735	-21.8%	38,977	-14.3%
SOCAL BASIS SWAP	24	2,884	-99.2%	48	-50.0%
SAN JUAN BASIS SWAP	12,535	1,423	780.9%	11,214	11.8%
EUROPE 1% FUEL OIL RDAM C	86	81	6.2%	80	7.5%
GULF COAST GASOLINE CLNDR	902	1,293	-30.2%	1,303	-30.8%
Transco Zone 3 Basis	10,716	11,028	-2.8%	11,406	-6.0%
Tetco STX Basis	3,295	4	82,275.0%	3,050	8.0%
COLUMBIA GULF ONSHORE	29,419	27,403	7.4%	29,539	-0.4%
PJM DAILY	612	0	-	420	45.7%
CIG BASIS	17,448	9,380	86.0%	15,020	16.2%
NORTHERN NATURAL GAS VENTL	2,689	7,411	-63.7%	3,538	-24.0%
PGE&E CITYGATE	0	124	-100.0%	0	-
TEXAS EASTERN ZONE M-3 BA	14,857	21,234	-30.0%	14,173	4.8%
MICHIGAN BASIS	6,998	2,628	166.3%	6,267	11.7%
ANR OKLAHOMA	6,925	13,808	-49.8%	5,263	31.6%
LA JET FUEL VS NYM NO 2 H	220	25	780.0%	320	-31.3%
RBOB UP-DOWN CALENDAR SW	20,135	13,637	47.6%	18,235	10.4%
RBOB CALENDAR SWAP	15,263	18,584	-17.9%	13,800	10.6%
MINY RBOB GAS	0	0	0.0%	0	-
GAS EURO-BOB OXY NWE BARG	5,507	4,797	14.8%	4,970	10.8%
GAS EURO-BOB OXY NWE BARG	33,763	33,963	-0.6%	33,724	0.1%
PETRO OUTRIGHT EURO	16,295	16,066	1.4%	16,511	-1.3%
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	225	500	-55.0%	425	-47.1%
EURO PROPANE CIF ARA SWA	932	816	14.2%	927	0.5%
GASOIL BULLET SWAP	0	0	-	0	-
NEW YORK ETHANOL SWAP	2,290	2,827	-19.0%	2,105	8.8%
LA CARB DIESEL (OPIS)	208	81	156.8%	221	-5.9%
DEMARC INDEX FUTURE	0	682	-100.0%	0	-
WTI CALENDAR	132,263	148,586	-11.0%	137,160	-3.6%
APPALACHIAN COAL (PHY)	120	897	-86.6%	185	-35.1%
ROCKIES KERN OPAL - NW IN	1,880	0	-	1,880	0.0%
NEW ENGLAND HUB PEAK DAIL	2,673	0	-	3,099	-13.7%
HOUSTON SHIP CHANNEL INDE	0	0	-	0	-
NORTHERN NATURAL GAS DEMA	2,702	4,745	-43.1%	3,006	-10.1%
TENNESSEE 500 LEG BASIS S	2,258	1,836	23.0%	2,438	-7.4%
EAST/WEST FUEL OIL SPREAD	925	1,832	-49.5%	1,085	-14.7%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2015	Open Interest NOV 2014	% CHG	Open Interest OCT 2015	% CHG
<b>Energy Futures</b>					
NYISO J OFF-PEAK	1,014	1,216	-16.6%	1,074	-5.6%
TC5 RAS TANURA TO YOKOHAM	0	10	-100.0%	0	-
WTI-BRENT BULLET SWAP	0	60	-100.0%	5	-100.0%
EURO GASOIL 10 CAL SWAP	5	0	-	0	-
HENRY HUB INDEX SWAP FUTU	28,549	27,954	2.1%	34,126	-16.3%
Sumas Basis Swap	11,275	5,588	101.8%	11,805	-4.5%
RBOB CRACK SPREAD	3,104	4,408	-29.6%	3,037	2.2%
CIN HUB 5MW D AH PK	18,391	18,075	1.7%	18,502	-0.6%
TEXAS GAS ZONE1 NG BASIS	16,088	3,150	410.7%	16,388	-1.8%
SINGAPORE GASOIL SWAP	4,285	6,841	-37.4%	4,675	-8.3%
GULF COAST JET FUEL CLNDR	1,391	2,040	-31.8%	1,542	-9.8%
ULSD 10PPM CIF MED VS ICE	238	96	147.9%	115	107.0%
PJM BGE DA OFF-PEAK	16,784	37,976	-55.8%	17,176	-2.3%
SINGAPORE 380CST BALMO	109	24	354.2%	22	395.5%
LTD NAT GAS	313,546	414,486	-24.4%	343,552	-8.7%
NORTHWEST ROCKIES BASIS S	56,077	9,603	484.0%	47,298	18.6%
ULSD UP-DOWN(ARGUS) SWAP	0	0	-	0	-
SING FUEL	0	0	-	0	-
CIN HUB 5MW REAL TIME O P	757,648	381,240	98.7%	755,368	0.3%
NYISO ZONE C 5MW D AH PK	1,359	2,033	-33.2%	1,403	-3.1%
NEPOOL NE MASS 5MW D AH O	3,172	26,746	-88.1%	4,740	-33.1%
NEPOOL NE MASS 5MW D AH P	168	1,434	-88.3%	256	-34.4%
NEPOOL SE MASS 5MW D AH O	793	4,664	-83.0%	1,185	-33.1%
NEPOOL CNCTCT 5MW D AH O	6,282	4,696	33.8%	7,066	-11.1%
NEPOOL CONECTIC 5MW D AH	338	336	0.6%	382	-11.5%
NEPOOL W CNT MASS 5MW D A	43,728	33,871	29.1%	28,208	55.0%
PJM COMED 5MW D AH PK	7,822	4,780	63.6%	8,174	-4.3%
NYISO ZONE J 5MW D AH O P	58,994	154,141	-61.7%	67,618	-12.8%
NYISO ZONE J 5MW D AH PK	9,429	10,951	-13.9%	9,935	-5.1%
PJM NI HUB 5MW REAL TIME	1,328,523	739,214	79.7%	1,408,989	-5.7%
NYISO ZONE C 5MW D AH O P	25,106	37,702	-33.4%	25,890	-3.0%
ONEOK OKLAHOMA NG BASIS	2,932	2,380	23.2%	3,006	-2.5%
TEXAS EAST W LOUISIANA NG	0	0	-	0	-
COLUMB GULF MAINLINE NG B	39,344	35,551	10.7%	39,050	0.8%
PANHANDLE PIPE SWAP	0	0	-	0	-
NGPL STX NAT GAS INDEX SW	0	0	-	0	-
TRANSCO ZONE 4 NAT GAS IN	0	372	-100.0%	62	-100.0%
ELEC MISO PEAK	3,567	2,320	53.7%	4,777	-25.3%
ELEC NYISO OFF-PEAK	65,756	41,747	57.5%	65,756	0.0%
WTS (ARGUS) VS WTI SWAP	40,266	28,568	40.9%	40,528	-0.6%
RBOB CRACK SPREAD BALMO S	0	0	-	30	-100.0%
BRENT CFD(PLATTS) VS FRNT	0	0	-	0	-
NY 2.2% FUEL OIL (PLATTS	640	445	43.8%	640	0.0%
EIA FLAT TAX ONHWAY DIESE	4,473	5,684	-21.3%	5,043	-11.3%
JET FUEL UP-DOWN BALMO CL	6,300	225	2,700.0%	4,275	47.4%
ULSD UP-DOWN BALMO SWP	6,135	843	627.8%	3,625	69.2%
EUROPEAN GASOIL (ICE)	3,890	291	1,236.8%	3,370	15.4%
CRUDE OIL LAST DAY	0	0	-	0	-
NYISO ZONE G 5MW D AH O P	220,750	365,982	-39.7%	239,566	-7.9%
PJM PEPKO DA OFF-PEAK	0	0	-	0	-
NY H OIL PLATTS VS NYMEX	38	1,416	-97.3%	41	-7.3%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2015	Open Interest NOV 2014	% CHG	Open Interest OCT 2015	% CHG
<b>Energy Futures</b>					
GASOIL 10PPM VS ICE SWAP	196	182	7.7%	208	-5.8%
NY HARBOR 1% FUEL OIL BAL	34	0	-	175	-80.6%
LA JET (OPIS) SWAP	1,090	125	772.0%	1,215	-10.3%
PJM AECO DA PEAK	4,367	10,419	-58.1%	4,675	-6.6%
PREMIUM UNLD 10PPM CARGOE	0	0	-	0	-
GASOIL 10PPM CARGOES CIF	15	0	-	30	-50.0%
TETCO M-3 INDEX	6,288	6,574	-4.4%	6,784	-7.3%
SINGAPORE JET KERO GASOIL	1,145	4,100	-72.1%	1,345	-14.9%
SINGAPORE FUEL OIL SPREAD	1,024	781	31.1%	1,085	-5.6%
NORTHERN ILLINOIS OFF-PEA	1,238	2,808	-55.9%	1,352	-8.4%
NEW YORK HUB ZONE G PEAK	1,617	0	-	2,719	-40.5%
SINGAPORE FUEL 180CST CAL	1,965	4,968	-60.4%	1,995	-1.5%
EUROPE 1% FUEL OIL NWE CA	326	672	-51.5%	305	6.9%
Tetco ELA Basis	0	0	-	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	3	-100.0%	0	-
ULSD 10PPM CIF MED SWAP	0	0	-	0	-
GASOIL 0.1 CIF MED SWAP	50	0	-	20	150.0%
TENNESSEE 500 LEG NG SWIN	0	0	-	0	-
MICHCON NG INDEX SWAP	0	0	-	0	-
TCO NG INDEX SWAP	3,416	3,408	0.2%	3,664	-6.8%
ALGONQUIN CITYGATES BASIS	450	584	-22.9%	620	-27.4%
PJM WESTH RT PEAK	173,627	150,604	15.3%	158,986	9.2%
PJM PSEG DA OFF-PEAK	1,960	34,317	-94.3%	1,960	0.0%
PJM PSEG DA PEAK	110	1,811	-93.9%	110	0.0%
PJM PPL DA PEAK	3,861	3,861	0.0%	4,147	-6.9%
PJM JCPL DA PEAK	4,030	7,515	-46.4%	4,250	-5.2%
PJM EASTERNH DA PEAK	0	0	-	0	-
PJM DPL DA OFF-PEAK	0	0	-	0	-
PJM BGE DA PEAK	955	3,030	-68.5%	999	-4.4%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-
DATED TO FRONTLINE BRENT	11,917	4,243	180.9%	13,967	-14.7%
NEPOOL W CNTR M 5MW D AH	2,643	2,070	27.7%	1,783	48.2%
TENNESSEE 800 LEG NG BASI	2,136	2,568	-16.8%	2,196	-2.7%
UP DOWN GC ULSD VS NMX HO	48,683	54,617	-10.9%	55,614	-12.5%
USGC UNL 87 CRACK SPREAD	1,125	450	150.0%	650	73.1%
GULF COAST ULSD CRACK SPR	9,117	16,797	-45.7%	9,674	-5.8%
NYMEX ULSD VS NYMEX HO	1,051	829	26.8%	1,089	-3.5%
RBOB VS HEATING OIL SWAP	2,700	1,525	77.0%	2,325	16.1%
NYISO ZONE G 5MW D AH PK	21,829	24,117	-9.5%	21,500	1.5%
GASOIL 0.1 BRGS FOB VS IC	0	0	-	0	-
ULSD 10PPM CIF VS ICE GAS	0	2	-100.0%	0	-
SINGAPORE NAPHTHA BALMO	0	0	-	0	-
ARGUS PROPAN FAR EST INDE	1,044	542	92.6%	998	4.6%
3.5% FUEL OIL CID MED SWA	153	321	-52.3%	237	-35.4%
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	343	821	-58.2%	365	-6.0%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2015	Open Interest NOV 2014	% CHG	Open Interest OCT 2015	% CHG
<b>Energy Futures</b>					
EURO 1% FUEL OIL NEW BALM	15	10	50.0%	70	-78.6%
DUBAI CRUDE OIL BALMO	0	0	-	0	-
SINGAPORE JET KERO BALMO	0	0	-	225	-100.0%
WTS (ARGUS) VS WTI TRD MT	5,592	5,222	7.1%	5,522	1.3%
MARS (ARGUS) VS WTI TRD M	2,443	125	1,854.4%	1,705	43.3%
MARS (ARGUS) VS WTI SWAP	18,246	18,194	0.3%	21,022	-13.2%
GASOIL 0.1 CARGOES CIF NE	0	25	-100.0%	0	-
NATURAL GAS	92,959	72,904	27.5%	90,424	2.8%
NGPL TEXOK INDEX	480	0	-	480	0.0%
FUEL OIL CRACK VS ICE	17,086	18,265	-6.5%	16,232	5.3%
HEATING OIL VS ICE GASOIL	0	3,475	-100.0%	0	-
HOUSTON SHIP CHANNEL BASI	22,815	17,632	29.4%	22,601	0.9%
LLS (ARGUS) VS WTI SWAP	54,217	40,939	32.4%	56,477	-4.0%
JAPAN C&F NAPHTHA SWAP	1,626	1,474	10.3%	1,480	9.9%
MINY WTI CRUDE OIL	5,480	8,400	-34.8%	4,091	34.0%
CIN HUB 5MW REAL TIME PK	26,680	21,234	25.6%	25,610	4.2%
PJM NILL DA PEAK	21,455	12,338	73.9%	19,600	9.5%
PANHANDLE INDEX SWAP FUTU	496	0	-	248	100.0%
PJM NILL DA OFF-PEAK	437,404	236,803	84.7%	399,141	9.6%
PETROCHEMICALS	8,637	7,837	10.2%	8,339	3.6%
IN DELIVERY MONTH EUA	84,537	118,463	-28.6%	84,537	0.0%
MONT BELVIEU NORMAL BUTAN	202	657	-69.3%	550	-63.3%
MONT BELVIEU NATURAL GASO	90	295	-69.5%	127	-29.1%
CONWAY NORMAL BUTANE (OPI	795	706	12.6%	840	-5.4%
CONWAY PROPANE 5 DECIMALS	12,953	10,881	19.0%	13,470	-3.8%
MONT BELVIEU NATURAL GASO	9,032	14,249	-36.6%	9,014	0.2%
CONWAY NATURAL GASOLINE (	335	345	-2.9%	247	35.6%
MONT BELVIEU LDH PROPANE C	675	361	87.0%	480	40.6%
MONT BELVIEU ETHANE OPIS B	0	330	-100.0%	250	-100.0%
SINGAPORE JET KERO VS. GAS	0	50	-100.0%	0	-
ERCOT HOUSTON Z MCPE 5MW	0	0	-	0	-
ERCOT NORTH ZMCPE 5MW PE	2,672	10,529	-74.6%	3,087	-13.4%
ERCOT NORTH ZMCPE 5MW OF	29,400	115,790	-74.6%	35,415	-17.0%
ERCOT NORTH ZMCPE 5MW OF	2,520	0	-	1,800	40.0%
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	41	-100.0%	0	-
PJM DUQUS 5MW D AH O PK	0	809	-100.0%	0	-
GRP THREE ULSD(PLT)VS HEA	5,610	13,276	-57.7%	8,489	-33.9%
GRP THREE UNL GS (PLT) VS	4,699	3,385	38.8%	4,569	2.8%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-
CHICAGO ULSD PL VS HO SPR	1,828	1,423	28.5%	2,368	-22.8%
PETRO CRK&SPRD EURO	13,372	17,992	-25.7%	13,830	-3.3%
CRUDE OIL OUTRIGHTS	18,894	15,551	21.5%	21,896	-13.7%
PJM WES HUB PEAK LMP 50 M	42	256	-83.6%	64	-34.4%
FREIGHT MARKETS	408	0	-	360	13.3%
MCCLOSKEY ARA ARGS COAL	152,500	92,177	65.4%	152,198	0.2%
MNC FUT	5,567	7,138	-22.0%	5,796	-4.0%
MCCLOSKEY RCH BAY COAL	43,159	37,515	15.0%	41,839	3.2%
CRUDE OIL SPRDS	5,288	360	1,368.9%	4,342	21.8%
ELEC FINSETTLED	2,851	1,716	66.1%	1,339	112.9%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2015	Open Interest NOV 2014	% CHG	Open Interest OCT 2015	% CHG
<b>Energy Futures</b>					
ELECTRICITY OFF PEAK	53,963	41,512	30.0%	27,075	99.3%
PETRO OUTRIGHT NA	11,655	8,465	37.7%	11,587	0.6%
TRANSCO ZONE 6 PIPE SWAP	0	0	-	0	-
ALGON CITY GATES NAT GAS	0	0	-	0	-
NEPOOL NEW HAMP 5MW D AH	1,670	9,840	-83.0%	2,498	-33.1%
PJM APS ZONE DA OFF-PEAK	16,491	30,531	-46.0%	17,667	-6.7%
NAT GAS BASIS SWAP	3,118	2,643	18.0%	4,078	-23.5%
RBOB SPREAD (PLATTS) SWAP	103	75	37.3%	109	-5.5%
NGPL TEX/OK	68,075	41,907	62.4%	69,983	-2.7%
NEPOOL RHD ISLD 5MW D AH	13,713	12,787	7.2%	13,625	0.6%
ANR LA NAT GAS INDEX SWAP	0	0	-	0	-
HEATING OIL BALMO CLNDR S	100	0	-	811	-87.7%
PJM APS ZONE DA PEAK	891	1,656	-46.2%	957	-6.9%
SINGAPORE GASOIL CALENDAR	100	552	-81.9%	440	-77.3%
GC ULSD VS GC JET SPREAD	0	50	-100.0%	0	-
ELEC ERCOT OFF PEAK	8,624	151,565	-94.3%	17,446	-50.6%
ELEC ERCOT DLY PEAK	1,007	7,332	-86.3%	1,242	-18.9%
PETROLEUM PRODUCTS ASIA	1,995	2,674	-25.4%	1,844	8.2%
PETRO CRCKS & SPRDS NA	73,743	60,403	22.1%	73,856	-0.2%
SINGAPORE GASOIL	5,315	6,506	-18.3%	4,461	19.1%
ONTARIO POWER SWAPS	192,019	271,251	-29.2%	182,147	5.4%
PLASTICS	2,363	1,523	55.2%	2,643	-10.6%
DAILY EUA	0	0	-	0	-
MJC FUT	220	294	-25.2%	220	0.0%
TENN 800 LEG NAT GAS INDE	2,373	0	-	2,094	13.3%
NEPOOL RHODE IL 5MW D AH	193,461	224,788	-13.9%	180,283	7.3%
PETROLEUM PRODUCTS	10	476	-97.9%	20	-50.0%
PJM ATSI ELEC	24,675	0	-	24,675	0.0%
COAL SWAP	899	2,724	-67.0%	1,036	-13.2%
MGN1 SWAP FUT	486	315	54.3%	508	-4.3%
PETRO CRCKS & SPRDS ASIA	894	216	313.9%	865	3.4%
INDIANA MISO	87,852	176,131	-50.1%	90,761	-3.2%
MICHIGAN MISO	156,965	144,992	8.3%	164,417	-4.5%
NYISO CAPACITY	5,582	1,929	189.4%	4,711	18.5%
TRANSCO ZONE 1 NAT GAS IN	0	0	-	0	-
GROUP THREE ULSD (PLATTS)	0	358	-100.0%	0	-
EURO-DENOMINATED PETRO P	250	44	468.2%	0	-
EMC FUTURE	0	0	-	0	-
AUSTRALIAN COKE COAL	567	1,177	-51.8%	654	-13.3%
DAILY PJM	282,343	0	-	236,715	19.3%
EMMISSIONS	250	250	0.0%	250	0.0%
UCM FUT	130	175	-25.7%	270	-51.9%
INDONESIAN COAL	255	1,440	-82.3%	330	-22.7%
NEW YORK HUB ZONE J PEAK	759	0	-	558	36.0%
NATURAL GAS INDEX	0	0	-	0	-
MGF FUT	55	0	-	70	-21.4%
CHICAGO ULSD (PLATTS) SWA	47	81	-42.0%	54	-13.0%
DY EURO 3.5% FUEL OI RDA	0	0	-	0	-
NATURAL GAS FIXED PRICE SW	9,848	0	-	10,867	-9.4%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
MINI GAS EUROBOB OXY NWE A	128	366	-65.0%	20	540.0%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2015	Open Interest NOV 2014	% CHG	Open Interest OCT 2015	% CHG
<b>Energy Futures</b>					
ELECTRICITY ERCOT PEAK	0	0	-	0	-
CENTER POINT NAT GAS FIXED	8	0	-	16	-50.0%
EU LOW SULPHUR GASOIL CRA	0	4,620	-100.0%	0	-
MJB FUT	0	0	-	0	-
MINI RBOB V. EBOBARG NWE BR	280	170	64.7%	350	-20.0%
ELEC ERCOT DLY OFF PK	3,696	0	-	2,640	40.0%
MINI RBOB V. EBOB(ARGUS) NW	1,062	787	34.9%	770	37.9%
CANADIAN LIGHT SWEET OIL	6,021	360	1,572.5%	6,114	-1.5%
VENTURA NAT GAS PLATTS FIX	11	0	-	22	-50.0%
DIESEL10PPM BARG VS ICE LS	0	6	-100.0%	0	-
SUMAS NAT GAS PLATTS FIXED	1,830	0	-	1,980	-7.6%
NY HARBOR LOW SULPUR GAS	1,075	4,410	-75.6%	1,350	-20.4%
3.5% FUEL OIL CIF BALMO S	10	10	0.0%	0	-
NY HARBOR LOW SULPUR GAS	0	0	-	0	-
COLUMBIA GULF NAT GAS FIXE	0	0	-	0	-
<b>Energy Options</b>					
ETHANOL FWD	0	0	-	0	-
EUROPEAN JET KEROSENE NW	0	10	-100.0%	0	-
HUSTN SHIP CHNL PIPE SWP	1,084	0	-	1,080	0.4%
NATURAL GAS PHY	2,953,418	3,973,510	-25.7%	3,071,972	-3.9%
CINERGY HUB PEAK MONTH	0	0	-	0	-
NATURAL GAS 3 M CSO FIN	1,650	1,100	50.0%	2,500	-34.0%
NATURAL GAS 1 M CSO FIN	22,600	114,270	-80.2%	15,275	48.0%
WTI CRUDE OIL 1 M CSO FI	336,924	332,550	1.3%	401,927	-16.2%
SINGAPORE JET FUEL CALEND	1,500	1,785	-16.0%	1,500	0.0%
ROTTERDAM 3.5%FUEL OIL CL	470	2,276	-79.3%	690	-31.9%
NYMEX EUROPEAN GASOIL APO	1,283	30	4,176.7%	1,354	-5.2%
N ROCKIES PIPE SWAP	9,337	14,613	-36.1%	9,337	0.0%
BRENT OIL LAST DAY	43,416	90,812	-52.2%	60,553	-28.3%
SAN JUAN PIPE SWAP	4,732	4,860	-2.6%	4,732	0.0%
BRENT CALENDAR SWAP	135,778	254,433	-46.6%	150,820	-10.0%
HEATING OIL PHY	37,853	82,935	-54.4%	72,445	-47.7%
PJM MONTHLY	10	314	-96.8%	22	-54.5%
NY HARBOR HEAT OIL SWP	73,185	93,261	-21.5%	80,159	-8.7%
NATURAL GAS 1MO	0	0	-	0	-
RBOB PHY	12,065	21,569	-44.1%	23,820	-49.3%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-
NYMEX EUROPEAN GASOIL OPT	80	0	-	120	-33.3%
PGE CITYGATE PIPE SWAP	600	7,600	-92.1%	1,200	-50.0%
CRUDE OIL PHY	2,448,882	2,428,105	0.9%	3,491,796	-29.9%
WTI 12 MONTH CALENDAR OPT	0	0	-	2,000	-100.0%
WTI 6 MONTH CALENDAR OPTI	0	0	-	0	-
CRUDE OIL 1MO	201,125	262,585	-23.4%	270,414	-25.6%
N ILLINOIS HUB MTHLY	0	0	-	0	-
SOCAL PIPE SWAP	800	19,740	-95.9%	1,840	-56.5%
HENRY HUB FINANCIAL LAST	6,146	22,778	-73.0%	7,594	-19.1%
ISO NEW ENGLAND PK LMP	0	0	-	0	-
HO 1 MONTH CLNDR OPTIONS	550	2,780	-80.2%	600	-8.3%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2015	Open Interest NOV 2014	% CHG	Open Interest OCT 2015	% CHG
<b>Energy Options</b>					
CRUDE OIL APO	404,068	499,948	-19.2%	432,115	-6.5%
RBOB CALENDAR SWAP	5,106	7,618	-33.0%	8,469	-39.7%
PETRO OUTRIGHT EURO	160	942	-83.0%	165	-3.0%
IN DELIVERY MONTH EUA OPTIC	0	0	-	0	-
WTI-BRENT BULLET SWAP	20,750	28,755	-27.8%	32,145	-35.4%
PANHANDLE PIPE SWAP	0	0	-	0	-
NATURAL GAS OPTION ON CALE	14,027	19,851	-29.3%	13,487	4.0%
ELEC MISO PEAK	2,520	120	2,000.0%	0	-
NATURAL GAS SUMMER STRIP	0	0	-	0	-
SINGAPORE FUEL OIL 180 CS	0	40	-100.0%	0	-
NYISO ZONE G 5MW PEAK OPTI	0	0	-	440	-100.0%
PETROCHEMICALS	7,906	25,351	-68.8%	9,707	-18.6%
PJM CALENDAR STRIP	1,400	6,285	-77.7%	1,400	0.0%
APPALACHIAN COAL	0	25	-100.0%	0	-
CRUDE OIL OUTRIGHTS	21,060	7,960	164.6%	5,505	282.6%
NATURAL GAS WINTER STRIP	0	0	-	0	-
MCCLOSKEY ARA ARGS COAL	6,940	11,155	-37.8%	3,600	92.8%
MCCLOSKEY RCH BAY COAL	1,285	2,660	-51.7%	1,590	-19.2%
ELEC FINSETTLED	52	590	-91.2%	90	-42.2%
ELECTRICITY OFF PEAK	0	4,560	-100.0%	0	-
PETRO OUTRIGHT NA	0	0	-	0	-
NATURAL GAS 5 M CSO FIN	0	250	-100.0%	0	-
HEATING OIL CRK SPD AVG PRI	0	0	-	0	-
NATURAL GAS 2 M CSO FIN	3,000	1,400	114.3%	2,000	50.0%
BRENT 1 MONTH CAL	0	0	-	0	-
CRUDE OIL CALNDR STRIP	110	110	0.0%	110	0.0%
SINGAPORE GASOIL CALENDAR	300	50	500.0%	300	0.0%
ETHANOL SWAP	19,119	32,448	-41.1%	22,705	-15.8%
NATURAL GAS 6 M CSO FIN	3,000	4,500	-33.3%	2,000	50.0%
GASOIL CRACK SPREAD AVG PF	0	1,548	-100.0%	0	-
SHORT TERM NATURAL GAS	200	0	-	2,225	-91.0%
SHORT TERM	0	0	-	0	-
COAL SWAP	3,895	2,495	56.1%	2,615	48.9%
COAL API2 INDEX	79,913	5,590	1,329.6%	67,238	18.9%
EURO-DENOMINATED PETRO P	10	90	-88.9%	15	-33.3%
COAL API4 INDEX	1,990	1,020	95.1%	1,990	0.0%
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	1,700	0	-	1,200	41.7%
DAILY CRUDE OIL	0	0	-	0	-
PJM ELECTRIC	6	6	0.0%	6	0.0%
GASOLINE	125	416	-70.0%	125	0.0%
1 MO GASOIL CAL SWAP SPR	100	0	-	100	0.0%
PJM WES HUB PEAK CAL MTH	200	0	-	200	0.0%
LLS CRUDE OIL	4,080	0	-	0	-
WTI CRUDE OIL 12 M CSO F	0	0	-	0	-

### FX Futures

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2015	Open Interest NOV 2014	% CHG	Open Interest OCT 2015	% CHG
<b>FX Futures</b>					
AUSTRALIAN DOLLAR	155,436	134,174	15.8%	147,784	5.2%
BRITISH POUND	187,340	177,733	5.4%	154,754	21.1%
BRAZIL REAL	44,227	72,415	-38.9%	28,190	56.9%
CANADIAN DOLLAR	146,373	107,332	36.4%	121,532	20.4%
E-MINI EURO FX	6,554	7,037	-6.9%	6,846	-4.3%
EURO FX	460,645	467,376	-1.4%	396,168	16.3%
E-MINI JAPANESE YEN	1,445	2,877	-49.8%	2,103	-31.3%
JAPANESE YEN	253,332	263,025	-3.7%	195,379	29.7%
MEXICAN PESO	185,207	190,771	-2.9%	141,571	30.8%
NEW ZEALND DOLLAR	36,703	19,889	84.5%	32,213	13.9%
NKR/USD CROSS RATE	881	548	60.8%	819	7.6%
RUSSIAN RUBLE	41,604	60,029	-30.7%	33,653	23.6%
S.AFRICAN RAND	8,432	4,426	90.5%	7,282	15.8%
SWISS FRANC	77,835	61,629	26.3%	48,483	60.5%
AD/CD CROSS RATES	5	40	-87.5%	5	0.0%
AD/JY CROSS RATES	1,395	3,887	-64.1%	746	87.0%
AD/NE CROSS RATES	16	69	-76.8%	19	-15.8%
BP/JY CROSS RATES	205	1,261	-83.7%	259	-20.8%
BP/SF CROSS RATES	17	210	-91.9%	16	6.3%
CD/JY CROSS RATES	24	18	33.3%	24	0.0%
EC/AD CROSS RATES	1,222	978	24.9%	1,283	-4.8%
EC/CD CROSS RATES	1,151	1,156	-0.4%	909	26.6%
EC/NOK CROSS RATES	4	8	-50.0%	8	-50.0%
EC/SEK CROSS RATES	324	589	-45.0%	323	0.3%
EFX/BP CROSS RATES	22,761	16,242	40.1%	21,376	6.5%
EFX/JY CROSS RATES	15,273	8,414	81.5%	15,110	1.1%
EFX/SF CROSS RATES	11,359	16,089	-29.4%	9,721	16.9%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	909	568	60.0%	750	21.2%
CZECK KORUNA (US)	0	0	-	0	-
CZECK KORUNA (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	0	0	-	0	-
HUNGARIAN FORINT (EC)	0	0	-	0	-
POLISH ZLOTY (US)	364	1,101	-66.9%	185	96.8%
POLISH ZLOTY (EC)	0	149	-100.0%	0	0.0%
SHEKEL	0	4	-100.0%	0	-
RMB USD	775	779	-0.5%	747	3.7%
RMB EURO	0	0	-	0	-
KOREAN WON	143	44	225.0%	157	-8.9%
TURKISH LIRA	7	60	-88.3%	5	40.0%
TURKISH LIRA (EU)	0	5	-100.0%	0	-
E-MICRO EUR/USD	8,040	5,794	38.8%	7,617	5.6%
E-MICRO GBP/USD	1,275	1,392	-8.4%	1,636	-22.1%
E-MICRO USD/CAD	0	0	-	0	-
E-MICRO USD/CHF	0	0	-	0	-
E-MICRO USD/JPY	10	19	-47.4%	10	0.0%
E-MICRO AUD/USD	2,734	2,434	12.3%	1,870	46.2%
MICRO CHF/USD	350	969	-63.9%	325	7.7%
INDIAN RUPEE	378	39	869.2%	349	8.3%
E-MICRO USD/CNH	16	107	-85.0%	8	100.0%
E-MICRO CAD/USD	760	2,088	-63.6%	907	-16.2%

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## CME Group Exchange Open Interest Report - Monthly

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<b>FX Futures</b>					
E-MICRO INR/USD	4	85	-95.3%	5	-20.0%
CHINESE RENMINBI (CNH)	1,292	297	335.0%	1,390	-7.1%
E-MICRO JPY/USD	1,125	1,440	-21.9%	957	17.6%
EURO QUARTERLY VARIANCE F	0	0	-	0	-
USDZAR	21	46	-54.3%	11	90.9%
<b>FX Options</b>					
AUSTRALIAN DOLLAR	86,010	93,416	-7.9%	90,953	-5.4%
BRITISH POUND	91,344	132,185	-30.9%	92,172	-0.9%
BRAZIL REAL	0	0	-	0	-
CANADIAN DOLLAR	58,316	74,114	-21.3%	54,066	7.9%
EURO FX	372,362	391,622	-4.9%	341,526	9.0%
JAPANESE YEN	134,177	214,489	-37.4%	159,400	-15.8%
MEXICAN PESO	1,496	1,997	-25.1%	1,777	-15.8%
NEW ZEALND DOLLAR	0	6	-100.0%	0	-
RUSSIAN RUBLE	0	2,122	-100.0%	0	-
SWISS FRANC	24,757	25,940	-4.6%	12,268	101.8%
EFX/JY CROSS RATES	0	0	-	0	-
EFX/SF CROSS RATES	0	0	-	0	-
JAPANESE YEN (EU)	499	912	-45.3%	656	-23.9%
EURO FX (EU)	4,805	13,586	-64.6%	3,199	50.2%
SWISS FRANC (EU)	0	7	-100.0%	0	-
CANADIAN DOLLAR (EU)	64	574	-88.9%	28	128.6%
BRITISH POUND (EU)	998	769	29.8%	1,033	-3.4%
AUSTRALIAN DLR (EU)	138	79	74.7%	147	-6.1%

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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	1,295,784	1,197,127	8.2%	1,349,249	-4.0%
SOYBEAN	691,099	671,393	2.9%	636,357	8.6%
SOYBEAN MEAL	416,686	365,899	13.9%	412,163	1.1%
SOYBEAN OIL	441,243	375,754	17.4%	440,181	0.2%
OATS	8,822	8,232	7.2%	10,952	-19.4%
ROUGH RICE	12,669	9,763	29.8%	12,287	3.1%
WHEAT	0	0	-	0	-
MINI CORN	4,649	4,872	-4.6%	9,894	-53.0%
MINI SOYBEAN	9,104	17,657	-48.4%	6,295	44.6%
MINI WHEAT	919	1,374	-33.1%	1,559	-41.1%
LIVE CATTLE	278,349	321,940	-13.5%	260,035	7.0%
FEEDER CATTLE	34,287	43,079	-20.4%	34,418	-0.4%
LEAN HOGS	200,949	237,446	-15.4%	197,102	2.0%
LUMBER	4,118	5,181	-20.5%	4,260	-3.3%
MILK	30,575	41,839	-26.9%	27,684	10.4%
MLK MID	0	0	-	0	-
NFD MILK	7,124	5,149	38.4%	6,440	10.6%
BUTTER CS	5,262	6,061	-13.2%	5,607	-6.2%
CLASS IV MILK	2,437	4,058	-39.9%	2,551	-4.5%
DRY WHEY	4,228	6,186	-31.7%	3,748	12.8%
GSCI EXCESS RETURN FUT	30,792	23,452	31.3%	29,901	3.0%
GOLDMAN SACHS	13,428	10,161	32.2%	13,490	-0.5%
HOUSING INDEX	35	54	-35.2%	52	-32.7%
ETHANOL	4,709	5,303	-11.2%	5,526	-14.8%
HDD WEATHER	4,675	1,285	263.8%	4,425	5.6%
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	827	100	727.0%	602	37.4%
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	50	500	-90.0%	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	50	4,500	-98.9%	50	0.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-
WKLY AVG TEMP	0	0	-	0	-
COFFEE	8	0	0.0%	12	-33.3%
DOW-UBS COMMOD INDEX	20,156	12,217	65.0%	19,061	5.7%
SUGAR 11	19	23	-17.4%	14	35.7%
COCOA TAS	72	16	350.0%	45	60.0%
COTTON	4	17	-76.5%	9	-55.6%
GRAIN BASIS SWAPS	0	0	-	0	-
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-
USD CRUDE PALM OIL	0	0	-	0	-
CASH-SETTLED CHEESE	27,407	28,290	-3.1%	24,735	10.8%
OTC SP GSCI ER SWAP	0	0	-	0	-
FERTILIZER PRODUCS	4,085	3,630	12.5%	3,860	5.8%
WHEAT HRW	0	0	-	0	-
S&P GSCI ENHANCED ER SWAP	13,072	13,072	0.0%	13,072	0.0%
CHI WHEAT	364,273	372,988	-2.3%	384,867	-5.4%
KC WHEAT	191,303	144,165	32.7%	198,662	-3.7%
Intercommodity Spread	0	0	-	0	-
DJ_UBS ROLL SELECT INDEX FU	500	589	-15.1%	500	0.0%
MALAYSIAN PALM SWAP	9,128	8,660	5.4%	9,728	-6.2%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2015	Open Interest NOV 2014	% CHG	Open Interest OCT 2015	% CHG
<b>Commodities and Alternative Investments</b>					
<b>Options</b>					
CORN	807,547	994,054	-18.8%	1,385,113	-41.7%
SOYBEAN	655,523	831,801	-21.2%	530,120	23.7%
SOYBEAN MEAL	139,992	205,809	-32.0%	201,176	-30.4%
SOYBEAN OIL	119,376	104,665	14.1%	170,807	-30.1%
SOYBEAN CRUSH	966	1,046	-7.6%	649	48.8%
OATS	2,845	3,527	-19.3%	5,203	-45.3%
ROUGH RICE	2,459	1,789	37.5%	2,266	8.5%
WHEAT	75	0	-	0	-
LIVE CATTLE	332,568	365,826	-9.1%	289,026	15.1%
FEEDER CATTLE	23,751	33,571	-29.3%	26,422	-10.1%
LEAN HOGS	228,618	240,635	-5.0%	189,215	20.8%
LUMBER	986	926	6.5%	743	32.7%
MILK	59,530	94,935	-37.3%	60,623	-1.8%
MLK MID	431	907	-52.5%	474	-9.1%
NFD MILK	13,676	6,676	104.9%	13,640	0.3%
BUTTER CS	3,778	5,369	-29.6%	4,496	-16.0%
CLASS IV MILK	3,858	6,452	-40.2%	4,047	-4.7%
DRY WHEY	1,109	2,834	-60.9%	1,451	-23.6%
HOUSING INDEX	0	0	-	0	-
HDD WEATHER	0	850	-100.0%	0	-
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	14,100	21,565	-34.6%	14,000	0.7%
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	2,000	1,000	100.0%	2,000	0.0%
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	3,500	27,000	-87.0%	3,500	0.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-
SBIN M HURR EVENT2	0	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	3,275	1,869	75.2%	1,222	168.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	35	-100.0%
JULY-DEC CORN CAL SPRD	5,056	2,455	105.9%	4,710	7.3%
SOYBN NEARBY+2 CAL SPRD	0	285	-100.0%	0	-
WHEAT NEARBY+2 CAL SPRD	5,334	1,530	248.6%	17,236	-69.1%
CORN NEARBY+2 CAL SPRD	7,980	4,231	88.6%	10,307	-22.6%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-
LV CATL CSO	0	30	-100.0%	0	-
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
SBIN HURR	0	0	-	0	-
SNOWFALL	0	0	-	0	-
WHEAT-CORN IC50	25	2,310	-98.9%	2,735	-99.1%
CASH-SETTLED CHEESE	32,302	19,822	63.0%	26,641	21.2%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
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	-	0	-
DEC-DEC CORN CAL SPRD	0	0	-	1,768	-100.0%
DEC-JULY CORN CAL SPRD	0	0	-	4,700	-100.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2015	Open Interest NOV 2014	% CHG	Open Interest OCT 2015	% CHG
<b>Commodities and Alternative Investments</b>					
<b>Options</b>					
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	-
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
CHI WHEAT	206,792	196,971	5.0%	312,979	-33.9%
KC WHEAT	24,299	33,134	-26.7%	35,826	-32.2%
Intercommodity Spread	0	0	-	365	-100.0%
MAR-DEC CORN CAL SPRD	0	0	-	0	-
MAR-JULY CORN CAL SPRD	200	200	0.0%	0	-
NOV-DEC SOYBEAN CSO	0	0	-	0	-
DEC-JUL SOYBEAN OIL CSO	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	5,273	80	6,491.3%	5,130	2.8%
 <b>Foreign Exchange Futures</b>					
CHILEAN PESO	1	10	-90.0%	2	-50.0%
 <b>Ags Futures</b>					
PALM OIL	200	120	66.7%	0	-
 <b>TOTAL FUTURES GROUP</b>					
Interest Rate Futures	19,802,375	20,069,096	-1.3%	19,810,042	0.0%
Equity Index Futures	3,731,766	4,109,291	-9.2%	3,656,891	2.0%
Metals Futures	922,849	836,246	10.4%	966,963	-4.6%
Energy Futures	20,400,916	20,196,645	1.0%	20,478,040	-0.4%
FX Futures	1,677,973	1,635,642	2.6%	1,383,505	21.3%
Commodities and Alternative Invest	4,132,897	3,952,032	4.6%	4,129,393	0.1%
Foreign Exchange Futures	1	10	-90.0%	2	-50.0%
Ags Futures	200	120	66.7%	0	-
<b>TOTAL FUTURES</b>	<b>50,668,977</b>	<b>50,799,082</b>	<b>-0.3%</b>	<b>50,424,836</b>	<b>0.5%</b>
 <b>TOTAL OPTIONS GROUP</b>					
Interest Rate Options	35,894,320	31,494,044	14.0%	32,945,298	9.0%
Equity Index Options	3,941,042	4,162,652	-5.3%	4,168,906	-5.5%
Metals Options	1,094,190	1,605,582	-31.9%	1,617,526	-32.4%
Energy Options	6,896,510	8,397,699	-17.9%	8,285,292	-16.8%
FX Options	774,966	951,818	-18.6%	757,225	2.3%
Commodities and Alternative Invest	2,707,224	3,214,554	-15.8%	3,328,625	-18.7%
<b>TOTAL OPTIONS</b>	<b>51,308,252</b>	<b>49,826,349</b>	<b>3.0%</b>	<b>51,102,872</b>	<b>0.4%</b>

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2015	Open Interest NOV 2014	% CHG	Open Interest OCT 2015	% CHG
<b>TOTAL COMBINED</b>					
Interest Rate	55,696,695	51,563,140	8.0%	52,755,340	5.6%
Equity Index	7,672,808	8,271,943	-7.2%	7,825,797	-2.0%
Metals	2,017,039	2,441,828	-17.4%	2,584,489	-22.0%
Energy	27,297,426	28,594,344	-4.5%	28,763,332	-5.1%
FX	2,452,939	2,587,460	-5.2%	2,140,730	14.6%
Commodities and Alternative Invest	6,840,121	7,166,586	-4.6%	7,458,018	-8.3%
Foreign Exchange	1	10	-90.0%	2	-50.0%
Ags	200	120	66.7%	0	-
<b>GRAND TOTAL</b>	<b>101,977,229</b>	<b>100,625,431</b>	<b>1.3%</b>	<b>101,527,708</b>	<b>0.4%</b>

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