

CME Group Exchange Open Interest Report - Monthly

	Open Interest SEP 2015	Open Interest SEP 2014	% CHG	Open Interest AUG 2015	% CHG
Interest Rate Futures					
30-YR BOND	496,675	870,160	-42.9%	537,742	-7.6%
10-YR NOTE	2,787,878	2,734,204	2.0%	2,847,902	-2.1%
5-YR NOTE	2,459,140	2,100,012	17.1%	2,429,868	1.2%
2-YR NOTE	1,136,316	1,612,769	-29.5%	1,257,738	-9.7%
FED FUND	924,464	600,910	53.8%	937,457	-1.4%
10-YR SWAP	0	0	-	0	-
5-YR SWAP	0	0	-	0	-
EUROYEN	0	0	-	0	-
EURODOLLARS	11,092,683	12,952,100	-14.4%	12,273,241	-9.6%
5-YR SWAP RATE	39,756	46,220	-14.0%	35,421	12.2%
2-YR SWAP RATE	3,911	14,472	-73.0%	4,038	-3.1%
10-YR SWAP RATE	43,537	51,427	-15.3%	54,015	-19.4%
EMINI ED	0	0	-	0	-
7-YR SWAP	190	0	-	0	-
30-YR SWAP	0	0	-	0	-
1-MONTH EURODOLLAR	4,263	2,570	65.9%	8,584	-50.3%
ULTRA T-BOND	636,335	514,897	23.6%	624,251	1.9%
30-YR SWAP RATE	828	2,606	-68.2%	849	-2.5%
EURO BONDS	0	0	-	0	-
2YR BUNDLE	0	26	-100.0%	0	-
3YR BUNDLE	0	89	-100.0%	0	-
EURO 5YR BUNDLE	0	11	-100.0%	0	-
Interest Rate Options					
30-YR BOND	431,916	395,343	9.3%	433,412	-0.3%
10-YR NOTE	1,865,581	2,357,603	-20.9%	2,004,409	-6.9%
5-YR NOTE	728,293	853,270	-14.6%	552,125	31.9%
2-YR NOTE	90,071	146,355	-38.5%	102,773	-12.4%
FED FUND	48,507	18,478	162.5%	56,449	-14.1%
FLEX 30-YR BOND	0	0	-	0	-
FLEX 10-YR NOTE	0	0	-	0	-
EURODOLLARS	17,390,406	13,833,512	25.7%	19,955,173	-12.9%
EURO MIDCURVE	7,960,101	14,811,681	-46.3%	9,849,383	-19.2%
ULTRA T-BOND	3,303	14,219	-76.8%	6,490	-49.1%

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Equity Index Futures					
\$25 DJ	0	10	-100.0%	0	-
DJIA	0	7,466	-100.0%	0	-
MINI \$5 DOW	66,433	138,457	-52.0%	86,601	-23.3%
E-MINI S&P500	2,908,223	2,797,311	4.0%	3,121,098	-6.8%
S&P 500	102,656	128,921	-20.4%	158,802	-35.4%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	90,835	98,913	-8.2%	85,017	6.8%
S&P 400 MIDCAP	0	1,414	-100.0%	0	-
S&P 500 GROWTH	33	53	-37.7%	34	-2.9%
S&P 500/VALUE	27	117	-76.9%	30	-10.0%
E-MINI RUSSELL 1000	1	0	-	0	-
E-MINI NASDAQ 100	266,031	378,639	-29.7%	302,908	-12.2%
NASDAQ	0	5,813	-100.0%	0	-
NIKKEI 225 (\$) STOCK	47,424	63,767	-25.6%	51,739	-8.3%
NIKKEI 225 (YEN) STOCK	89,670	104,530	-14.2%	122,685	-26.9%
DJ US REAL ESTATE	6,449	4,759	35.5%	5,950	8.4%
NASDAQ BIOTECH	70	50	40.0%	202	-65.3%
E-MICRO NIFTY	0	0	-	23	-100.0%
S&P CONSUMER DSCRTNRY SE	7,486	1,713	337.0%	8,127	-7.9%
S&P HEALTH CARE SECTOR	2,705	3,315	-18.4%	3,978	-32.0%
S&P UTILITIES SECTOR	5,050	2,264	123.1%	3,818	32.3%
S&P CONSUMER STAPLES SECT	11,942	4,745	151.7%	14,370	-16.9%
S&P TECHNOLOGY SECTOR	3,087	3,208	-3.8%	4,923	-37.3%
S&P INDUSTRIAL SECTOR	4,148	3,209	29.3%	2,057	101.7%
S&P FINANCIAL SECTOR	2,335	2,950	-20.8%	4,103	-43.1%
S&P ENERGY SECTOR	1,363	1,273	7.1%	2,019	-32.5%
S&P MATERIALS SECTOR	1,607	999	60.9%	1,265	27.0%
IBOVESPA INDEX	82	70	17.1%	73	12.3%
E-MINI RUSSELL 1000 GROWTH	1	0	-	0	-
E-MINI RUSSELL 1000 VALUE	1	0	-	0	-
Equity Index Options					
DJIA	0	41	-100.0%	0	-
MINI \$5 DOW	23,193	21,037	10.2%	21,862	6.1%
E-MINI S&P500	2,763,364	2,604,376	6.1%	3,201,347	-13.7%
S&P 500	557,473	430,023	29.6%	611,828	-8.9%
E-MINI MIDCAP	0	104	-100.0%	0	-
E-MINI NASDAQ 100	36,636	91,227	-59.8%	48,714	-24.8%
NASDAQ	0	44	-100.0%	0	-
EOM S&P 500	44,298	3,497	1,166.7%	34,474	28.5%
EOM EMINI S&P	208,429	162,710	28.1%	244,476	-14.7%
EOW2 EMINI S&P 500	144,752	94,946	52.5%	178,276	-18.8%
EOW2 S&P 500	6,113	8,417	-27.4%	3,836	59.4%
EOW1 EMINI S&P 500	402,440	294,387	36.7%	371,311	8.4%
EOW1 S&P 500	21,374	36,889	-42.1%	19,411	10.1%
EOW4 EMINI S&P 500	39,477	39,192	0.7%	27,943	41.3%

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Metals Futures					
COMEX COPPER	153,905	162,660	-5.4%	158,185	-2.7%
URANIUM	4,654	6,260	-25.7%	4,554	2.2%
COMEX MINY COPPER	144	129	11.6%	133	8.3%
COMEX MINY GOLD	1,148	574	100.0%	1,220	-5.9%
COMEX GOLD	420,038	381,370	10.1%	414,364	1.4%
COMEX SILVER	158,046	173,778	-9.1%	157,520	0.3%
COMEX MINY SILVER	92	240	-61.7%	84	9.5%
E-MINI SILVER	0	0	-	0	-
NYMEX PLATINUM	75,660	59,298	27.6%	70,147	7.9%
NYMEX HOT ROLLED STEEL	23,420	12,925	81.2%	20,548	14.0%
PALLADIUM	26,786	34,314	-21.9%	28,642	-6.5%
E-MICRO GOLD	2,319	2,006	15.6%	1,807	28.3%
SILVER	1,968	994	98.0%	1,941	1.4%
COPPER	5,495	3,837	43.2%	4,317	27.3%
FERROUS PRODUCTS	231	45	413.3%	300	-23.0%
GOLD	28	0	-	9	211.1%
LNDN ZINC	250	0	-	177	41.2%
IRON ORE 62 CHINA PLATTS FU	400	60	566.7%	970	-58.8%
IRON ORE 58 CHINA TSI FUTURE	0	0	-	0	-
IRON ORE 62 CHINA TSI FUTURE	18,872	5,172	264.9%	17,876	5.6%
ALUMINUM	147	335	-56.1%	122	20.5%
Aluminium MW Trans Prem Platts	19,143	2,259	747.4%	19,335	-1.0%

Metals Options					
COMEX COPPER	2,963	2,678	10.6%	2,063	43.6%
COMEX GOLD	1,328,971	1,538,343	-13.6%	1,359,187	-2.2%
COMEX SILVER	146,191	248,189	-41.1%	148,064	-1.3%
NYMEX PLATINUM	3,815	17,974	-78.8%	4,569	-16.5%
PALLADIUM	5,212	14,619	-64.3%	4,293	21.4%
SHORT TERM	0	0	-	0	-
SHORT TERM GOLD	0	0	-	0	-
SILVER	0	77	-100.0%	0	0.0%
COPPER	0	0	-	0	-
IRON ORE 62 CHINA TSI CALL O	11,354	2,587	338.9%	12,085	-6.0%
GOLD	261	612	-57.4%	274	-4.7%
IRON ORE 62 CHINA TSI PUT OP	24,690	1,469	1,580.7%	25,650	-3.7%
HOT ROLLED COIL STEEL PUT O	0	0	-	0	-
HOT ROLLED COIL STEEL CALL	0	0	-	0	-

Energy Futures					
ETHANOL FWD	149	1,606	-90.7%	168	-11.3%
HUSTN SHIP CHNL PIPE SWP	3,911	0	-	4,073	-4.0%
NATURAL GAS PHY	931,361	938,438	-0.8%	926,227	0.6%
SOUTHERN NAT LA NAT GAS	1,220	0	-	1,840	-33.7%
COLUMBIA GULF MAIN NAT G	0	0	-	0	-
RBOB GASOLINE BALMO CLNDR	441	190	132.1%	545	-19.1%
GASOLINE UP-DOWN BALMO SW	525	190	176.3%	0	-
FUEL OIL (PLATS) CAR CN	51	10	410.0%	63	-19.0%

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Energy Futures					
FUEL OIL (PLATS) CAR CM	154	23	569.6%	164	-6.1%
FAME 0 BIODIESEL FOB RTDM S	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEAD	9,396	25,221	-62.7%	8,929	5.2%
ETHANOL T2 FOB ROTT INCL DU	3,447	2,680	28.6%	3,888	-11.3%
SINGAPORE MOGAS 92 UNLEAD	0	225	-100.0%	50	-100.0%
JET AV FUEL (P) CAR FM ICE GA	70	78	-10.3%	91	-23.1%
NY JET FUEL (PLATTS) HEAT OIL	115	3,610	-96.8%	170	-32.4%
PROPANE NON-LDH MB (OPIS) B	100	100	0.0%	100	0.0%
PROPANE NON-LDH MT. BEL (OF	24,201	4,224	472.9%	16,576	46.0%
N ILLINOIS HUB DAILY	104	0	-	0	-
CINERGY HUB PEAK MONTH	792	2,028	-60.9%	866	-8.5%
NO 2 UP-DOWN SPREAD CALEN	478	300	59.3%	392	21.9%
CIN HUB 5MW D AH O PK	320,664	274,608	16.8%	317,208	1.1%
NY 3.0% FUEL OIL (PLATTS	1,250	290	331.0%	875	42.9%
ARGUS LLS VS. WTI (ARG) T	12,542	5,100	145.9%	11,387	10.1%
TRANSCO ZONE 1 NG BASIS	62	0	-	122	-49.2%
SOUTH STAR TEX OKLHM KNS	2,064	1,273	62.1%	2,086	-1.1%
NYISO ZONE A 5MW D AH PK	20,083	42,292	-52.5%	21,874	-8.2%
NEPOOL MAINE 5MW D AH PK	0	0	-	0	-
NEPOOL INTR HUB 5MW D AH	324,934	337,120	-3.6%	340,404	-4.5%
PJM COMED 5MW D AH O PK	109,429	94,574	15.7%	88,427	23.8%
NYISO ZONE A 5MW D AH O P	356,801	614,530	-41.9%	422,049	-15.5%
NEPOOL MAINE 5MW D AH O E	0	0	-	0	-
CHICAGO UNL GAS PL VS RBO	115	54	113.0%	171	-32.7%
PREMIUM UNLEAD 10PPM FOB	97	269	-63.9%	113	-14.2%
NEW YORK 0.3% FUEL OIL HI	0	0	-	0	-
GASOIL 10P CRG CIF NW VS	0	0	-	0	-
GASOIL 0.1 RDAM BRGS VS I	64	238	-73.1%	67	-4.5%
PJM WESTHDA PEAK	69,499	89,783	-22.6%	72,880	-4.6%
PJM PEPKO DA PEAK	0	0	-	0	-
PJM DPL DA PEAK	0	0	-	0	-
PJM DAYTON DA PEAK	13,691	20,655	-33.7%	12,307	11.2%
PJM WESTH DA OFF-PEAK	1,289,026	1,520,484	-15.2%	1,305,490	-1.3%
PJM PPL DA OFF-PEAK	37,641	56,097	-32.9%	41,313	-8.9%
PJM AECO DA OFF-PEAK	91,400	216,400	-57.8%	97,112	-5.9%
ULSD 10PPM CIF MED BALMO	0	0	-	0	-
GASOIL 0.1CIF MED VS ICE	71	64	10.9%	31	129.0%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-
GASOIL 0.1 ROTTERDAM BARG	0	0	-	0	-
EUROPE NAPHTHA CALSWAP	1,194	2,091	-42.9%	1,341	-11.0%
HENRY HUB SWING FUTURE	80	0	-	1,200	-93.3%
GASOIL 0.1 CIF MED BALMO	0	0	-	0	-
BRENT BALMO SWAP	10	308	-96.8%	344	-97.1%
TENNESSEE 500 LEG NG INDE	0	488	-100.0%	0	-
PJM PECO ZONE5MW PEAK CAL	380	512	-25.8%	632	-39.9%
MISO 5MW OFF PEAK	0	0	-	0	-
MISO 5MW PEAK	0	0	-	0	-
NY ULSD (ARGUS) VS HEATING	7,536	8,845	-14.8%	8,573	-12.1%
NY JET FUEL (ARGUS) VS HEATI	0	0	-	0	-
N ROCKIES PIPE SWAP	891	3,360	-73.5%	991	-10.1%
CARBON EUA EMISSIONS EURO	0	0	-	0	-

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Energy Futures					
GASOIL MINI CALENDAR SWAP	1,083	1,356	-20.1%	1,156	-6.3%
BRENT OIL LAST DAY	169,287	125,810	34.6%	170,840	-0.9%
SAN JUAN PIPE SWAP	0	336	-100.0%	0	-
SINGAPORE GASOIL BALMO	50	311	-83.9%	350	-85.7%
EUROPEAN NAPHTHA BALMO	83	175	-52.6%	60	38.3%
EURO 3.5% FUEL OIL RDAM B	298	258	15.5%	782	-61.9%
LLS (ARGUS) CALENDAR SWAP	0	400	-100.0%	0	-
LA CARB DIESEL (OPIS) SWA	1,172	1,067	9.8%	1,154	1.6%
JET UP-DOWN(ARGUS) SWAP	0	0	-	0	-
GASOLINE UP-DOWN (ARGUS)	0	100	-100.0%	0	-
GULF COAST ULSD CALENDAR	5,767	7,155	-19.4%	5,909	-2.4%
CENTERPOINT EAST INDEX	0	0	-	341	-100.0%
CENTERPOINT BASIS SWAP	16,052	1,301	1,133.8%	16,224	-1.1%
WTI-BRENT CALENDAR SWAP	121,793	127,464	-4.4%	124,463	-2.1%
EURO GASOIL 10PPM VS ICE	553	823	-32.8%	222	149.1%
BRENT CALENDAR SWAP	25,038	34,554	-27.5%	27,826	-10.0%
MINY HTG OIL	1	1	0.0%	1	0.0%
FUELOIL SWAP:CARGOES VS.B	1,786	2,720	-34.3%	1,929	-7.4%
MICHIGAN HUB PEAK MONTH S	0	0	-	0	-
TD3 MEG TO JAPAN 250K MT	0	0	-	0	-
DOMINION TRAN INC - APP I	0	0	-	0	-
TENNESSEE ZONE 0 BASIS SW	0	0	-	0	-
PJM OFF-PEAK LMP SWAP FUT	5,532	9,358	-40.9%	5,886	-6.0%
AEP-DAYTON HUB OFF-PEAK M	2,664	4,808	-44.6%	2,914	-8.6%
AEP-DAYTON HUB DAILY	288	0	-	0	-
EASTERN RAIL DELIVERY CSX	3,255	4,249	-23.4%	4,092	-20.5%
HTG OIL	216	175	23.4%	222	-2.7%
EUROPE 3.5% FUEL OIL MED	209	488	-57.2%	42	397.6%
WAHA INDEX SWAP FUTURE	0	0	-	0	-
HEATING OIL PHY	383,616	376,821	1.8%	419,647	-8.6%
PJM MONTHLY	12,047	19,203	-37.3%	13,254	-9.1%
NY HARBOR HEAT OIL SWP	20,000	17,166	16.5%	19,387	3.2%
TCO BASIS SWAP	56,556	77,491	-27.0%	60,337	-6.3%
DOMINION TRANSMISSION INC	27,499	17,676	55.6%	21,767	26.3%
NYISO A	6,902	11,377	-39.3%	7,364	-6.3%
MINY NATURAL GAS	2,306	2,147	7.4%	1,346	71.3%
TRANSCO ZONE 6 BASIS SWAP	4,628	2,688	72.2%	3,713	24.6%
NYH NO 2 CRACK SPREAD CAL	13,888	26,763	-48.1%	14,674	-5.4%
JAPAN C&F NAPHTHA CRACK S	1,136	400	184.0%	1,283	-11.5%
PERMIAN BASIS SWAP	6,892	3,402	102.6%	6,360	8.4%
NY HARBOR RESIDUAL FUEL 1	5,780	6,818	-15.2%	5,351	8.0%
GULF COAST NO.6 FUEL OIL	73,041	48,742	49.9%	73,064	0.0%
NGPL MID-CONTINENT	39,824	18,383	116.6%	40,414	-1.5%
NYISO J	6,374	6,302	1.1%	6,877	-7.3%
NYISO G	1,845	4,704	-60.8%	2,055	-10.2%
ARGUS PROPAN(SAUDI ARAMC	623	730	-14.7%	324	92.3%
JAPAN NAPHTHA BALMO SWAP	5	64	-92.2%	20	-75.0%
EUROPE JET KERO NWE CALSW	38	71	-46.5%	74	-48.6%
JET CIF NWE VS ICE	461	411	12.2%	502	-8.2%
RBOB PHY	367,061	285,909	28.4%	360,879	1.7%
RBOB GAS	593	540	9.8%	599	-1.0%

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Energy Futures					
GASOIL 0.1 CIF NWE VS ISE	37	37	0.0%	74	-50.0%
NY1% VS GC SPREAD SWAP	5,379	5,639	-4.6%	4,605	16.8%
GULF COAST 3% FUEL OIL BA	947	1,656	-42.8%	1,007	-6.0%
EUROPE 3.5% FUEL OIL RDAM	10,186	10,219	-0.3%	10,482	-2.8%
FUEL OIL NWE CRACK VS ICE	288	1,752	-83.6%	303	-5.0%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-
ARGUS BIODIESEL RME FOB R	0	0	-	0	-
TRANSCO ZONE 6 INDEX	0	0	-	0	-
SONAT BASIS SWAP FUTURE	9,006	1,584	468.6%	9,540	-5.6%
PANHANDLE BASIS SWAP FUTU	52,211	19,594	166.5%	55,064	-5.2%
NGPL MIDCONTINENT INDEX	120	0	-	120	0.0%
DUBAI CRUDE OIL CALENDAR	8,434	3,975	112.2%	7,580	11.3%
CRUDE OIL PHY	1,622,914	1,489,016	9.0%	1,732,154	-6.3%
CINERGY HUB OFF-PEAK MONT	954	1,602	-40.4%	878	8.7%
TEXAS GAS ZONE SL BASIS S	0	0	-	0	-
ANR LOUISIANA BASIS SWAP	1,166	0	-	610	91.1%
TRANSCO ZONE4 BASIS SWAP	44,289	11,931	271.2%	46,446	-4.6%
FLORIDA GAS ZONE3 BASIS S	5,832	2,254	158.7%	4,996	16.7%
SINGAPORE NAPHTHA SWAP	50	0	-	0	-
SINGAPORE JET KEROSENE SW	3,685	4,612	-20.1%	2,934	25.6%
SINGAPORE 380CST FUEL OIL	7,440	4,258	74.7%	8,089	-8.0%
AEP-DAYTON HUB MTHLY	2,380	4,665	-49.0%	2,556	-6.9%
N ILLINOIS HUB MTHLY	962	2,620	-63.3%	1,078	-10.8%
ISO NEW ENGLAND OFF-PEAK	864	2,228	-61.2%	924	-6.5%
NYISO G OFF-PEAK	650	1,778	-63.4%	712	-8.7%
NYISO A OFF-PEAK	2,274	4,240	-46.4%	2,470	-7.9%
TC2 ROTTERDAM TO USAC 37K	0	65	-100.0%	0	-
TD5 WEST AFRICA TO USAC 1	0	0	-	0	-
EUROPE DATED BRENT SWAP	11,590	5,674	104.3%	11,573	0.1%
WESTERN RAIL DELIVERY PRB	3,395	5,805	-41.5%	4,308	-21.2%
NATURAL GAS PEN SWP	372,648	614,349	-39.3%	416,876	-10.6%
SINGAPORE GASOIL VS ICE	3,725	11,726	-68.2%	4,230	-11.9%
JET BARGES VS ICE GASOIL	15	5	200.0%	15	0.0%
SOCAL PIPE SWAP	368	1,828	-79.9%	488	-24.6%
SINGAPORE 180CST BALMO	20	209	-90.4%	45	-55.6%
MONT BELVIEU LDH PROPANE 5	82,216	54,586	50.6%	72,496	13.4%
MONT BELVIEU ETHANE 5 DECI	23,936	12,866	86.0%	21,063	13.6%
MONT BELVIEU NORMAL BUTAN	35,416	22,443	57.8%	28,926	22.4%
WAHA BASIS	16,123	9,895	62.9%	15,908	1.4%
PREM UNL GAS 10PPM RDAM F	0	65	-100.0%	49	-100.0%
PREM UNL GAS 10PPM RDAM F	0	0	-	10	-100.0%
HENRY HUB SWAP	1,576,185	1,800,137	-12.4%	1,646,341	-4.3%
HENRY HUB BASIS SWAP	67,794	35,638	90.2%	51,226	32.3%
CHICAGO BASIS SWAP	0	0	-	0	-
CHICAGO ETHANOL SWAP	49,739	40,570	22.6%	51,286	-3.0%
PJM WESTH RT OFF-PEAK	3,101,655	3,219,744	-3.7%	2,872,024	8.0%
PJM JCPL DA OFF-PEAK	85,840	136,485	-37.1%	94,000	-8.7%
PJM DAYTON DA OFF-PEAK	160,302	355,191	-54.9%	134,430	19.2%
PJM AD HUB 5MW REAL TIME	1,624,817	1,763,807	-7.9%	1,260,210	28.9%
NEPOOL SE MASS 5MW D AH P	85	256	-66.8%	106	-19.8%
ISO NEW ENGLAND PK LMP	1,052	3,278	-67.9%	1,159	-9.2%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest SEP 2015	Open Interest SEP 2014	% CHG	Open Interest AUG 2015	% CHG
Energy Futures					
CRUDE OIL	19,347	23,774	-18.6%	19,149	1.0%
EUROPEAN NAPHTHA CRACK SP	13,383	17,938	-25.4%	13,581	-1.5%
GASOIL CRACK SPREAD CALEN	11,451	7,742	47.9%	12,579	-9.0%
ICE BRENT DUBAI SWAP	1,905	1,800	5.8%	1,305	46.0%
BRENT FINANCIAL FUTURES	8,710	15,932	-45.3%	8,760	-0.6%
NGPL TEXOK SWING SWAP	0	0	-	0	-
GASOIL CALENDAR SWAP	102	282	-63.8%	88	15.9%
EURO 3.5% FUEL OIL SPREAD	1,492	708	110.7%	1,857	-19.7%
MICHIGAN HUB OFF-PEAK MON	0	0	-	0	-
NYMEX ALUMINUM FUTURES	2,629	0	-	1,533	71.5%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-
LOS ANGELES CARB GASOLINE	0	0	-	0	-
GULF COAST JET VS NYM 2 H	39,023	41,993	-7.1%	39,751	-1.8%
SOCAL BASIS SWAP	448	3,388	-86.8%	848	-47.2%
SAN JUAN BASIS SWAP	10,837	965	1,023.0%	10,823	0.1%
EUROPE 1% FUEL OIL RDAM C	80	122	-34.4%	80	0.0%
GULF COAST GASOLINE CLNDR	1,609	1,295	24.2%	2,215	-27.4%
Transco Zone 3 Basis	10,679	11,152	-4.2%	10,406	2.6%
Tetco STX Basis	3,267	12	27,125.0%	2,747	18.9%
COLUMBIA GULF ONSHORE	29,663	27,403	8.2%	29,783	-0.4%
PJM DAILY	396	0	-	0	-
CIG BASIS	16,032	7,691	108.5%	15,647	2.5%
NORTHERN NATURAL GAS VENTL	3,977	1,858	114.0%	4,577	-13.1%
PGE&E CITYGATE	0	372	-100.0%	0	-
TEXAS EASTERN ZONE M-3 BA	13,615	19,394	-29.8%	14,076	-3.3%
MICHIGAN BASIS	4,276	2,462	73.7%	4,280	-0.1%
ANR OKLAHOMA	6,131	12,172	-49.6%	6,726	-8.8%
LA JET FUEL VS NYM NO 2 H	180	235	-23.4%	155	16.1%
RBOB UP-DOWN CALENDAR SW	20,205	18,736	7.8%	21,465	-5.9%
RBOB CALENDAR SWAP	14,207	21,241	-33.1%	19,042	-25.4%
MINY RBOB GAS	0	0	0.0%	0	-
GAS EURO-BOB OXY NWE BARG	5,605	4,891	14.6%	6,574	-14.7%
GAS EURO-BOB OXY NWE BARG	32,751	35,003	-6.4%	35,198	-7.0%
PETRO OUTRIGHT EURO	16,745	18,824	-11.0%	15,340	9.2%
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	500	775	-35.5%	400	25.0%
EURO PROPANE CIF ARA SWA	954	789	20.9%	785	21.5%
GASOIL BULLET SWAP	0	0	-	0	-
NEW YORK ETHANOL SWAP	2,110	1,770	19.2%	2,385	-11.5%
LA CARB DIESEL (OPIS)	78	63	23.8%	79	-1.3%
DEMARX INDEX FUTURE	0	0	-	0	-
WTI CALENDAR	138,183	151,281	-8.7%	141,385	-2.3%
APPALACHIAN COAL (PHY)	264	909	-71.0%	334	-21.0%
NEW ENGLAND HUB PEAK DAIL	2,442	0	-	1,743	40.1%
HOUSTON SHIP CHANNEL INDE	0	0	-	0	-
NORTHERN NATURAL GAS DEMA	3,134	1,244	151.9%	2,733	14.7%
TENNESSEE 500 LEG BASIS S	2,686	1,836	46.3%	2,806	-4.3%
EAST/WEST FUEL OIL SPREAD	1,206	1,736	-30.5%	1,321	-8.7%
NYISO J OFF-PEAK	1,194	988	20.9%	1,294	-7.7%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest SEP 2015	Open Interest SEP 2014	% CHG	Open Interest AUG 2015	% CHG
Energy Futures					
TC5 RAS TANURA TO YOKOHAM	0	20	-100.0%	0	-
WTI-BRENT BULLET SWAP	10	1,040	-99.0%	15	-33.3%
EURO GASOIL 10 CAL SWAP	0	0	-	0	-
HENRY HUB INDEX SWAP FUTU	31,454	21,486	46.4%	28,044	12.2%
Sumas Basis Swap	11,591	5,753	101.5%	9,586	20.9%
RBOB CRACK SPREAD	3,282	7,823	-58.0%	3,375	-2.8%
CIN HUB 5MW D AH PK	18,593	18,909	-1.7%	18,880	-1.5%
TEXAS GAS ZONE1 NG BASIS	16,760	3,212	421.8%	17,180	-2.4%
SINGAPORE GASOIL SWAP	3,470	5,620	-38.3%	4,247	-18.3%
GULF COAST JET FUEL CLNDR	1,600	2,402	-33.4%	1,558	2.7%
ULSD 10PPM CIF MED VS ICE	130	209	-37.8%	190	-31.6%
PJM BGE DA OFF-PEAK	17,560	43,296	-59.4%	17,968	-2.3%
SINGAPORE 380CST BALMO	25	170	-85.3%	82	-69.5%
LTD NAT GAS	358,212	418,231	-14.4%	379,234	-5.5%
NORTHWEST ROCKIES BASIS S	47,817	10,609	350.7%	38,766	23.3%
ULSD UP-DOWN(ARGUS) SWAP	0	0	-	0	-
SING FUEL	0	0	-	0	-
CIN HUB 5MW REAL TIME O P	558,136	403,256	38.4%	538,552	3.6%
NYISO ZONE C 5MW D AH PK	1,445	2,297	-37.1%	1,487	-2.8%
NEPOOL NE MASS 5MW D AH O	6,276	34,346	-81.7%	9,948	-36.9%
NEPOOL NE MASS 5MW D AH P	340	1,874	-81.9%	529	-35.7%
NEPOOL SE MASS 5MW D AH O	1,569	4,664	-66.4%	1,977	-20.6%
NEPOOL CNCTCT 5MW D AH O	7,834	4,696	66.8%	8,650	-9.4%
NEPOOL CONECTIC 5MW D AH	424	424	0.0%	466	-9.0%
NEPOOL W CNT MASS 5MW D A	35,888	39,191	-8.4%	36,704	-2.2%
PJM COMED 5MW D AH PK	5,930	5,176	14.6%	4,776	24.2%
NYISO ZONE J 5MW D AH O P	76,440	205,581	-62.8%	95,264	-19.8%
NYISO ZONE J 5MW D AH PK	7,591	13,449	-43.6%	8,722	-13.0%
PJM NI HUB 5MW REAL TIME	1,274,292	841,579	51.4%	856,539	48.8%
NYISO ZONE C 5MW D AH O P	26,658	42,262	-36.9%	27,474	-3.0%
ONEOK OKLAHOMA NG BASIS	3,075	2,631	16.9%	3,263	-5.8%
TEXAS EAST W LOUISIANA NG	0	0	-	0	-
COLUMB GULF MAINLINE NG B	40,016	32,086	24.7%	40,824	-2.0%
PANHANDLE PIPE SWAP	155	0	-	314	-50.6%
NGPL STX NAT GAS INDEX SW	0	0	-	0	-
TRANSCO ZONE 4 NAT GAS IN	62	0	-	372	-83.3%
ELEC MISO PEAK	4,777	2,892	65.2%	2,041	134.1%
ELEC NYISO OFF-PEAK	65,756	50,107	31.2%	37,564	75.1%
WTS (ARGUS) VS WTI SWAP	42,636	17,800	139.5%	44,931	-5.1%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-
BRENT CFD(PLATTS) VS FRNT	0	0	-	0	-
NY 2.2% FUEL OIL (PLATTS	410	395	3.8%	310	32.3%
EIA FLAT TAX ONHWAY DIESE	5,391	5,968	-9.7%	5,479	-1.6%
JET FUEL UP-DOWN BALMO CL	3,725	715	421.0%	825	351.5%
ULSD UP-DOWN BALMO SWP	1,305	408	219.9%	1,400	-6.8%
EUROPEAN GASOIL (ICE)	2,242	8	27,925.0%	1,749	28.2%
CRUDE OIL LAST DAY	0	0	-	0	-
NYISO ZONE G 5MW D AH O P	175,864	417,774	-57.9%	220,880	-20.4%
PJM PEPSCO DA OFF-PEAK	0	0	-	0	-
NY H OIL PLATTS VS NYMEX	41	584	-93.0%	41	0.0%
GASOIL 10PPM VS ICE SWAP	273	274	-0.4%	447	-38.9%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest SEP 2015	Open Interest SEP 2014	% CHG	Open Interest AUG 2015	% CHG
Energy Futures					
NY HARBOR 1% FUEL OIL BAL	63	0	-	0	-
LA JET (OPIS) SWAP	1,075	375	186.7%	1,275	-15.7%
PJM AECO DA PEAK	4,969	11,783	-57.8%	5,326	-6.7%
PREMIUM UNLD 10PPM CARGOE	0	0	-	0	-
GASOIL 10PPM CARGOES CIF	30	0	-	0	-
TETCO M-3 INDEX	6,784	7,194	-5.7%	4,464	52.0%
SINGAPORE JET KERO GASOIL	1,170	6,185	-81.1%	1,645	-28.9%
SINGAPORE FUEL OIL SPREAD	952	1,082	-12.0%	1,090	-12.7%
NORTHERN ILLINOIS OFF-PEA	1,494	3,192	-53.2%	1,628	-8.2%
NEW YORK HUB ZONE G PEAK	4,191	0	-	903	364.1%
SINGAPORE FUEL 180CST CAL	2,176	4,390	-50.4%	2,561	-15.0%
EUROPE 1% FUEL OIL NWE CA	316	484	-34.7%	337	-6.2%
Tetco ELA Basis	496	0	-	122	306.6%
POLYETHYLENE FUTURES	0	0	-	0	-
ULSD 10PPM CIF NW BALMO S	0	0	-	0	-
JET FUEL CARGOES CIF NEW	0	2	-100.0%	0	-
ICE GASOIL BALMO SWAP	0	0	-	0	-
ULSD 10PPM CIF MED SWAP	0	0	-	0	-
TENNESSEE 500 LEG NG SWIN	0	0	-	0	-
MICHCON NG INDEX SWAP	0	0	-	0	-
TCO NG INDEX SWAP	3,904	3,656	6.8%	4,152	-6.0%
ALGONQUIN CITYGATES BASIS	706	1,549	-54.4%	876	-19.4%
PJM WESTH RT PEAK	155,332	151,356	2.6%	144,302	7.6%
PJM PSEG DA OFF-PEAK	0	46,477	-100.0%	0	-
PJM PSEG DA PEAK	0	2,515	-100.0%	0	-
PJM PPL DA PEAK	2,380	4,433	-46.3%	2,653	-10.3%
PJM JCPL DA PEAK	4,670	8,395	-44.4%	5,090	-8.3%
PJM EASTERNH DA PEAK	0	0	-	0	-
PJM DPL DA OFF-PEAK	0	0	-	0	-
PJM BGE DA PEAK	1,041	3,558	-70.7%	1,083	-3.9%
JET FUEL BRG FOB RDM VS I	30	5	500.0%	0	-
DATED TO FRONTLINE BRENT	13,416	5,443	146.5%	13,715	-2.2%
NEPOOL W CNTR M 5MW D AH	2,623	2,378	10.3%	2,623	0.0%
TENNESSEE 800 LEG NG BASI	2,630	1,284	104.8%	3,050	-13.8%
UP DOWN GC ULSD VS NMX HO	58,194	53,231	9.3%	66,783	-12.9%
USGC UNL 87 CRACK SPREAD	850	275	209.1%	1,100	-22.7%
GULF COAST ULSD CRACK SPR	9,832	17,432	-43.6%	10,274	-4.3%
NYMEX ULSD VS NYMEX HO	1,127	345	226.7%	1,165	-3.3%
RBOB VS HEATING OIL SWAP	2,475	625	296.0%	2,025	22.2%
NYISO ZONE G 5MW D AH PK	19,346	29,817	-35.1%	19,195	0.8%
GASOIL 0.1 BRGS FOB VS IC	5	0	-	0	-
ULSD 10PPM CIF VS ICE GAS	0	0	-	5	-100.0%
SINGAPORE NAPHTHA BALMO	0	0	-	0	-
ARGUS PROPAN FAR EST INDE	791	396	99.7%	677	16.8%
3.5% FUEL OIL CID MED SWA	209	438	-52.3%	45	364.4%
JET FUEL CRG CIF NEW VS I	30	5	500.0%	0	-
BRENT CFD SWAP	0	972	-100.0%	0	-
GASOIL 0.1 CRG CIF NW VS	0	0	-	0	-
PREMIUM UNLD 10P FOB MED	543	775	-29.9%	613	-11.4%
EURO 1% FUEL OIL NEW BALM	8	18	-55.6%	3	166.7%
DUBAI CRUDE OIL BALMO	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

	Open Interest SEP 2015	Open Interest SEP 2014	% CHG	Open Interest AUG 2015	% CHG
Energy Futures					
SINGAPORE JET KERO BALMO	0	0	-	0	-
WTS (ARGUS) VS WTI TRD MT	7,044	2,830	148.9%	8,576	-17.9%
MARS (ARGUS) VS WTI TRD M	860	135	537.0%	1,781	-51.7%
MARS (ARGUS) VS WTI SWAP	19,914	20,074	-0.8%	18,130	9.8%
GASOIL 0.1 CARGOES CIF NE	0	0	-	0	-
NATURAL GAS	79,375	69,072	14.9%	91,636	-13.4%
NGPL TEXOK INDEX	480	0	-	480	0.0%
FUEL OIL CRACK VS ICE	16,205	20,769	-22.0%	15,864	2.1%
HEATING OIL VS ICE GASOIL	0	7,461	-100.0%	0	-
HOUSTON SHIP CHANNEL BASI	22,005	12,183	80.6%	22,544	-2.4%
LLS (ARGUS) VS WTI SWAP	55,763	41,931	33.0%	52,704	5.8%
JAPAN C&F NAPHTHA SWAP	1,409	1,324	6.4%	1,187	18.7%
MINY WTI CRUDE OIL	4,961	4,741	4.6%	9,044	-45.1%
CIN HUB 5MW REAL TIME PK	18,023	23,461	-23.2%	17,531	2.8%
PJM NILL DA PEAK	15,057	15,176	-0.8%	7,300	106.3%
PANHANDLE INDEX SWAP FUTU	2,018	0	-	1,770	14.0%
PJM NILL DA OFF-PEAK	398,492	302,333	31.8%	169,691	134.8%
PETROCHEMICALS	7,919	8,816	-10.2%	8,698	-9.0%
IN DELIVERY MONTH EUA	84,207	112,789	-25.3%	87,891	-4.2%
MONT BELVIEU NORMAL BUTAN	456	465	-1.9%	290	57.2%
MONT BELVIEU NATURAL GASO	190	235	-19.1%	230	-17.4%
CONWAY NORMAL BUTANE (OPI	870	877	-0.8%	763	14.0%
CONWAY PROPANE 5 DECIMALS	10,820	9,547	13.3%	9,869	9.6%
MONT BELVIEU NATURAL GASO	9,683	11,455	-15.5%	9,561	1.3%
CONWAY NATURAL GASOLINE (266	77	245.5%	299	-11.0%
MONT BELVIEU LDH PROPANE C	575	2,500	-77.0%	124	363.7%
MONT BELVIEU ETHANE OPIS B	0	360	-100.0%	90	-100.0%
SINGAPORE JET KERO VS. GAS	0	0	-	0	-
ERCOT HOUSTON Z MCPE 5MW	0	0	-	0	-
ERCOT NORTH ZMCPE 5MW PE	3,769	11,080	-66.0%	5,071	-25.7%
ERCOT NORTH ZMCPE 5MW OF	41,295	140,550	-70.6%	59,703	-30.8%
ERCOT NORTH ZMCPE 5MW OF	3,072	0	-	0	-
DIESEL 10PPM BARGES FOB B	0	0	-	0	-
EURO 3.5% FUEL OIL M CRK	0	32	-100.0%	0	-
PJM DUQUESNE 5MW D AH PK	0	85	-100.0%	0	-
PJM DUQUS 5MW D AH O PK	0	1,569	-100.0%	0	-
GRP THREE ULSD(PLT)VS HEA	9,886	14,545	-32.0%	9,994	-1.1%
GRP THREE UNL GS (PLT) VS	5,179	6,325	-18.1%	5,209	-0.6%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-
CHICAGO ULSD PL VS HO SPR	2,531	2,029	24.7%	2,385	6.1%
PETRO CRK&SPRD EURO	13,633	12,501	9.1%	15,003	-9.1%
CRUDE OIL OUTRIGHTS	24,465	20,209	21.1%	28,298	-13.5%
PJM WES HUB PEAK LMP 50 M	85	300	-71.7%	106	-19.8%
FREIGHT MARKETS	296	0	-	282	5.0%
MCCLOSKEY ARA ARGS COAL	144,715	91,389	58.4%	144,730	0.0%
MNC FUT	5,565	6,142	-9.4%	4,845	14.9%
MCCLOSKEY RCH BAY COAL	34,271	37,205	-7.9%	33,385	2.7%
CRUDE OIL SPRDS	1,630	0	-	1,215	34.2%
ELEC FINSETTLED	1,360	2,156	-36.9%	106	1,183.0%
ELECTRICITY OFF PEAK	32,067	49,112	-34.7%	13,851	131.5%
PETRO OUTRIGHT NA	13,454	9,636	39.6%	12,523	7.4%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest SEP 2015	Open Interest SEP 2014	% CHG	Open Interest AUG 2015	% CHG
Energy Futures					
TRANSCO ZONE 6 PIPE SWAP	62	0	-	122	-49.2%
ALGON CITY GATES NAT GAS	0	372	-100.0%	0	-
NEPOOL NEW HAMP 5MW D AH	3,308	9,840	-66.4%	4,166	-20.6%
PJM APS ZONE DA OFF-PEAK	18,819	32,811	-42.6%	20,043	-6.1%
NAT GAS BASIS SWAP	4,106	2,874	42.9%	2,438	68.4%
RBOB SPREAD (PLATTS) SWAP	114	86	32.6%	119	-4.2%
NGPL TEX/OK	73,599	35,413	107.8%	75,401	-2.4%
NEPOOL RHD ISLD 5MW D AH	12,335	8,692	41.9%	11,925	3.4%
ANR LA NAT GAS INDEX SWAP	0	0	-	0	-
HEATING OIL BALMO CLNDR S	0	0	-	0	-
PJM APS ZONE DA PEAK	1,020	1,788	-43.0%	1,083	-5.8%
SINGAPORE GASOIL CALENDAR	337	754	-55.3%	50	574.0%
GC ULSD VS GC JET SPREAD	0	100	-100.0%	0	-
ELEC ERCOT OFF PEAK	26,070	200,237	-87.0%	43,494	-40.1%
ELEC ERCOT DLY PEAK	1,726	9,202	-81.2%	2,332	-26.0%
PETROLEUM PRODUCTS ASIA	2,436	2,420	0.7%	2,439	-0.1%
PETRO CRCKS & SPRDS NA	74,082	54,646	35.6%	82,737	-10.5%
SINGAPORE GASOIL	5,047	5,814	-13.2%	4,678	7.9%
ONTARIO POWER SWAPS	188,169	291,985	-35.6%	194,504	-3.3%
PLASTICS	2,880	1,223	135.5%	3,091	-6.8%
DAILY EUA	0	0	-	0	-
MJC FUT	200	493	-59.4%	190	5.3%
TENN 800 LEG NAT GAS INDE	0	0	-	0	-
NEPOOL RHODE IL 5MW D AH	181,883	147,789	23.1%	172,643	5.4%
PETROLEUM PRODUCTS	20	506	-96.0%	15	33.3%
PJM ATSI ELEC	24,675	0	-	24,675	0.0%
COAL SWAP	823	3,421	-75.9%	1,135	-27.5%
MGN1 SWAP FUT	439	281	56.2%	454	-3.3%
PETRO CRCKS & SPRDS ASIA	728	424	71.7%	553	31.6%
INDIANA MISO	93,645	158,199	-40.8%	102,552	-8.7%
MICHIGAN MISO	169,766	149,012	13.9%	175,343	-3.2%
NYISO CAPACITY	4,243	1,549	173.9%	3,965	7.0%
TRANSCO ZONE 1 NAT GAS IN	0	0	-	0	-
GROUP THREE ULSD (PLATTS)	2	343	-99.4%	4	-50.0%
EURO-DENOMINATED PETRO P	0	88	-100.0%	0	-
EMC FUTURE	0	0	-	0	-
AUSTRIALIAN COKE COAL	701	1,218	-42.4%	771	-9.1%
DAILY PJM	205,251	0	-	208,112	-1.4%
EMMISSIONS	250	250	0.0%	250	0.0%
UCM FUT	290	410	-29.3%	100	190.0%
INDONESIAN COAL	330	1,505	-78.1%	340	-2.9%
NEW YORK HUB ZONE J PEAK	682	0	-	546	24.9%
NATURAL GAS INDEX	0	0	-	0	-
MGF FUT	60	15	300.0%	16	275.0%
CHICAGO ULSD (PLATTS) SWA	56	46	21.7%	58	-3.4%
MINI GAS EUROBOB OXY NWE A	197	232	-15.1%	216	-8.8%
NATURAL GAS FIXED PRICE SW	11,913	0	-	12,932	-7.9%
CANADIAN LIGHT SWEET OIL	3,327	900	269.7%	2,016	65.0%
ELEC ERCOT DLY OFF PK	2,112	0	-	0	-
DIESEL10PPM BARG VS ICE LS	0	6	-100.0%	0	-
DY EURO 3.5% FUEL OI RDA	0	0	-	0	-

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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%
MINI RBOB V. EBOBARG NWE BF	313	175	78.9%	170	84.1%
NY HARBOR LOW SULPUR GAS	1,849	4,425	-58.2%	2,348	-21.3%
CENTER POINT NAT GAS FIXED	24	0	-	32	-25.0%
MJB FUT	0	0	-	0	-
COLUMBIA GULF NAT GAS FIXE	248	0	-	488	-49.2%
3.5% FUEL OIL CIF BALMO S	0	15	-100.0%	0	-
VENTURA NAT GAS PLATTS FIX	33	0	-	44	-25.0%
MINI RBOB V. EBOB(ARGUS) NW	725	641	13.1%	956	-24.2%
SUMAS NAT GAS PLATTS FIXED	2,383	0	-	2,893	-17.6%
EU LOW SULPHUR GASOIL CRA	0	2,925	-100.0%	0	-
NY HARBOR LOW SULPUR GAS	0	0	-	0	-
ELECTRICITY ERCOT PEAK	0	0	-	0	-
Energy Options					
ETHANOL FWD	0	0	-	0	-
EUROPEAN JET KEROSENE NW	0	32	-100.0%	0	-
HUSTN SHIP CHNL PIPE SWP	1,440	0	-	1,800	-20.0%
NATURAL GAS PHY	2,854,809	3,941,243	-27.6%	3,119,770	-8.5%
CINERGY HUB PEAK MONTH	0	0	-	0	-
NATURAL GAS 3 M CSO FIN	2,000	1,200	66.7%	13,545	-85.2%
NATURAL GAS 1 M CSO FIN	9,475	69,025	-86.3%	7,075	33.9%
WTI CRUDE OIL 1 M CSO FI	396,329	115,503	243.1%	388,581	2.0%
SINGAPORE JET FUEL CALEND	1,200	2,245	-46.5%	1,200	0.0%
ROTTERDAM 3.5%FUEL OIL CL	870	2,335	-62.7%	740	17.6%
NYMEX EUROPEAN GASOIL APO	1,425	98	1,354.1%	1,563	-8.8%
N ROCKIES PIPE SWAP	9,337	17,244	-45.9%	7,437	25.5%
BRENT OIL LAST DAY	60,281	128,668	-53.1%	63,477	-5.0%
SAN JUAN PIPE SWAP	4,732	4,500	5.2%	4,004	18.2%
BRENT CALENDAR SWAP	174,000	279,112	-37.7%	189,334	-8.1%
HEATING OIL PHY	67,578	83,800	-19.4%	65,858	2.6%
PJM MONTHLY	34	514	-93.4%	46	-26.1%
NY HARBOR HEAT OIL SWP	89,045	90,029	-1.1%	94,883	-6.2%
NATURAL GAS 1MO	0	0	-	0	-
RBOB PHY	24,988	17,998	38.8%	29,330	-14.8%
RBOB 1MO CAL SPD OPTIONS	0	0	0.0%	0	-
NYMEX EUROPEAN GASOIL OPT	140	0	-	160	-12.5%
PGE CITYGATE PIPE SWAP	1,800	8,400	-78.6%	2,400	-25.0%
CRUDE OIL PHY	3,460,165	2,470,978	40.0%	3,483,037	-0.7%
WTI 12 MONTH CALENDAR OPT	2,000	22,334	-91.0%	500	300.0%
WTI 6 MONTH CALENDAR OPTI	0	100	-100.0%	0	-
CRUDE OIL 1MO	334,764	222,990	50.1%	428,739	-21.9%
N ILLINOIS HUB MTHLY	0	0	-	0	-
SOCAL PIPE SWAP	3,688	19,700	-81.3%	5,528	-33.3%
HENRY HUB FINANCIAL LAST	8,965	23,575	-62.0%	10,465	-14.3%
ISO NEW ENGLAND PK LMP	0	0	-	0	-
HO 1 MONTH CLNDR OPTIONS	600	2,660	-77.4%	1,400	-57.1%
CRUDE OIL APO	450,307	510,170	-11.7%	467,599	-3.7%
RBOB CALENDAR SWAP	11,882	5,164	130.1%	13,701	-13.3%

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CME Group Exchange Open Interest Report - Monthly

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Energy Options					
PETRO OUTRIGHT EURO	210	245	-14.3%	255	-17.6%
IN DELIVERY MONTH EUA OPTIC	0	0	-	0	-
WTI-BRENT BULLET SWAP	41,635	99,018	-58.0%	38,200	9.0%
PANHANDLE PIPE SWAP	0	0	-	0	-
NATURAL GAS OPTION ON CALE	13,407	18,771	-28.6%	12,487	7.4%
ELEC MISO PEAK	0	120	-100.0%	0	-
NATURAL GAS SUMMER STRIP	0	0	-	0	-
SINGAPORE FUEL OIL 180 CS	0	80	-100.0%	0	-
NYISO ZONE G 5MW PEAK OPTI	0	0	-	0	-
PETROCHEMICALS	12,296	26,857	-54.2%	15,639	-21.4%
PJM CALENDAR STRIP	1,300	5,845	-77.8%	1,060	22.6%
APPALACHIAN COAL	0	0	-	0	-
CRUDE OIL OUTRIGHTS	5,650	5,540	2.0%	5,795	-2.5%
NATURAL GAS WINTER STRIP	0	0	-	0	-
MCCLOSKEY ARA ARGS COAL	3,600	10,050	-64.2%	5,860	-38.6%
MCCLOSKEY RCH BAY COAL	1,590	1,610	-1.2%	1,525	4.3%
ELEC FINSETTLED	128	990	-87.1%	177	-27.7%
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	1,000	0	-	1,000	0.0%
BRENT 1 MONTH CAL	0	0	-	0	-
CRUDE OIL CALNDR STRIP	110	50	120.0%	110	0.0%
SINGAPORE GASOIL CALENDAR	0	150	-100.0%	0	-
ETHANOL SWAP	21,538	34,518	-37.6%	17,521	22.9%
NATURAL GAS 6 M CSO FIN	1,000	1,200	-16.7%	1,000	0.0%
GASOIL CRACK SPREAD AVG PR	0	2,322	-100.0%	0	-
SHORT TERM NATURAL GAS	725	0	0.0%	350	107.1%
SHORT TERM	0	0	-	0	-
COAL SWAP	2,550	1,790	42.5%	3,110	-18.0%
COAL API2 INDEX	56,663	3,460	1,537.7%	55,449	2.2%
EURO-DENOMINATED PETRO P	0	185	-100.0%	0	-
COAL API4 INDEX	1,940	315	515.9%	1,590	22.0%
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	500	0	-	500	0.0%
DAILY CRUDE OIL	0	0	0.0%	0	-
GASOLINE	125	624	-80.0%	125	0.0%
PJM WES HUB PEAK CAL MTH	200	0	-	200	0.0%
PJM ELECTRIC	6	6	0.0%	6	0.0%
WTI CRUDE OIL 12 M CSO F	0	1,000	-100.0%	0	-
FX Futures					
AUSTRALIAN DOLLAR	142,515	119,081	19.7%	171,889	-17.1%
BRITISH POUND	158,538	132,383	19.8%	167,096	-5.1%
BRAZIL REAL	32,358	63,322	-48.9%	33,125	-2.3%
CANADIAN DOLLAR	136,639	89,418	52.8%	162,464	-15.9%

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CME Group Exchange Open Interest Report - Monthly

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FX Futures					
E-MINI EURO FX	6,391	5,687	12.4%	7,609	-16.0%
EURO FX	324,147	410,134	-21.0%	366,660	-11.6%
E-MINI JAPANESE YEN	1,954	1,816	7.6%	2,197	-11.1%
JAPANESE YEN	172,437	239,498	-28.0%	266,741	-35.4%
MEXICAN PESO	142,497	148,802	-4.2%	191,482	-25.6%
NEW ZEALND DOLLAR	34,051	18,214	86.9%	34,090	-0.1%
NKR/USD CROSS RATE	762	483	57.8%	711	7.2%
RUSSIAN RUBLE	35,298	35,236	0.2%	55,518	-36.4%
S.AFRICAN RAND	7,140	4,333	64.8%	8,969	-20.4%
SWISS FRANC	38,639	57,239	-32.5%	35,953	7.5%
AD/CD CROSS RATES	2	23	-91.3%	11	-81.8%
AD/JY CROSS RATES	903	3,207	-71.8%	1,778	-49.2%
AD/NE CROSS RATES	14	82	-82.9%	20	-30.0%
BP/JY CROSS RATES	173	1,495	-88.4%	213	-18.8%
BP/SF CROSS RATES	24	157	-84.7%	30	-20.0%
CD/JY CROSS RATES	10	7	42.9%	9	11.1%
EC/AD CROSS RATES	1,315	872	50.8%	810	62.3%
EC/CD CROSS RATES	901	894	0.8%	887	1.6%
EC/NOK CROSS RATES	8	8	0.0%	8	0.0%
EC/SEK CROSS RATES	372	160	132.5%	441	-15.6%
EFX/BP CROSS RATES	19,111	15,370	24.3%	20,992	-9.0%
EFX/JY CROSS RATES	8,680	8,968	-3.2%	7,759	11.9%
EFX/SF CROSS RATES	9,189	13,830	-33.6%	8,845	3.9%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	623	550	13.3%	605	3.0%
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)	111	333	-66.7%	43	158.1%
POLISH ZLOTY (EC)	0	349	-100.0%	4	-100.0%
SHEKEL	1	0	-	3	-66.7%
RMB USD	943	405	132.8%	936	0.7%
RMB EURO	0	0	-	0	-
KOREAN WON	158	48	229.2%	168	-6.0%
TURKISH LIRA	0	61	-100.0%	0	-
TURKISH LIRA (EU)	1	6	-83.3%	1	0.0%
E-MICRO EUR/USD	4,378	3,642	20.2%	6,500	-32.6%
E-MICRO GBP/USD	1,688	1,158	45.8%	2,353	-28.3%
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	1,650	2,168	-23.9%	1,367	20.7%
MICRO CHF/USD	251	749	-66.5%	327	-23.2%
INDIAN RUPEE	358	188	90.4%	1,027	-65.1%
E-MICRO INR/USD	7	112	-93.8%	7	0.0%
E-MICRO USD/CNH	3	8	-62.5%	15	-80.0%
USDZAR	0	24	-100.0%	78	-100.0%
E-MICRO JPY/USD	669	1,387	-51.8%	2,313	-71.1%
E-MICRO CAD/USD	1,099	1,594	-31.1%	1,877	-41.4%
CHINESE RENMINBI (CNH)	1,112	358	210.6%	1,143	-2.7%

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FX Futures					
EURO QUARTERLY VARIANCE F	0	0	-	0	-
FX Options					
AUSTRALIAN DOLLAR	89,083	107,399	-17.1%	69,737	27.7%
BRITISH POUND	98,442	180,219	-45.4%	113,039	-12.9%
BRAZIL REAL	0	0	-	0	-
CANADIAN DOLLAR	53,621	81,671	-34.3%	69,083	-22.4%
EURO FX	308,753	395,340	-21.9%	410,195	-24.7%
JAPANESE YEN	152,314	174,651	-12.8%	169,384	-10.1%
MEXICAN PESO	1,458	1,045	39.5%	1,520	-4.1%
NEW ZEALND DOLLAR	0	31	-100.0%	0	-
RUSSIAN RUBLE	0	2,764	-100.0%	0	-
SWISS FRANC	8,202	22,711	-63.9%	10,807	-24.1%
EFX/JY CROSS RATES	0	0	-	0	-
EFX/SF CROSS RATES	0	0	-	0	-
JAPANESE YEN (EU)	606	903	-32.9%	451	34.4%
EURO FX (EU)	2,161	10,903	-80.2%	3,262	-33.8%
SWISS FRANC (EU)	0	9	-100.0%	0	-
CANADIAN DOLLAR (EU)	51	958	-94.7%	141	-63.8%
BRITISH POUND (EU)	564	799	-29.4%	571	-1.2%
AUSTRALIAN DLR (EU)	217	195	11.3%	154	40.9%

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Commodities and Alternative Investments					
Futures					
CORN	1,308,170	1,284,842	1.8%	1,197,585	9.2%
SOYBEAN	704,298	774,895	-9.1%	655,843	7.4%
SOYBEAN MEAL	368,036	351,039	4.8%	369,272	-0.3%
SOYBEAN OIL	402,054	377,903	6.4%	394,107	2.0%
OATS	8,895	9,184	-3.1%	8,461	5.1%
ROUGH RICE	11,543	10,949	5.4%	10,218	13.0%
WHEAT	0	0	-	0	-
MINI CORN	8,212	10,275	-20.1%	7,387	11.2%
MINI SOYBEAN	14,080	21,851	-35.6%	15,307	-8.0%
MINI WHEAT	1,333	1,774	-24.9%	967	37.8%
LIVE CATTLE	262,738	317,687	-17.3%	245,754	6.9%
FEEDER CATTLE	35,826	44,193	-18.9%	34,035	5.3%
LEAN HOGS	200,597	249,088	-19.5%	190,857	5.1%
LUMBER	6,611	3,882	70.3%	6,488	1.9%
MILK	29,177	36,291	-19.6%	29,429	-0.9%
MLK MID	33	0	-	0	-
NFD MILK	6,437	3,905	64.8%	6,386	0.8%
BUTTER CS	6,612	5,808	13.8%	7,251	-8.8%
CLASS IV MILK	2,650	5,552	-52.3%	2,914	-9.1%
DRY WHEY	3,983	4,185	-4.8%	4,348	-8.4%
GSCI EXCESS RETURN FUT	29,604	22,942	29.0%	28,765	2.9%
GOLDMAN SACHS	13,257	8,973	47.7%	14,084	-5.9%
HOUSING INDEX	52	78	-33.3%	49	6.1%
ETHANOL	4,824	6,363	-24.2%	5,054	-4.6%
HDD WEATHER	4,275	550	677.3%	50	8,450.0%
CDD WEATHER	300	910	-67.0%	1,700	-82.4%
HDD SEASONAL STRIP	377	0	-	252	49.6%
CDD SEASONAL STRIP	104	100	4.0%	1,254	-91.7%
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	50	1,000	-95.0%	50	0.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-
WKLY AVG TEMP	0	0	-	0	-
COFFEE	15	29	-48.3%	12	25.0%
DOW-UBS COMMOD INDEX	20,116	11,174	80.0%	20,824	-3.4%
SUGAR 11	26	22	18.2%	24	8.3%
COCOA TAS	40	6	566.7%	18	122.2%
COTTON	13	12	8.3%	10	30.0%
GRAIN BASIS SWAPS	0	0	-	0	-
DOW-UBS COMMOD INDEX SWA	0	1,682	-100.0%	0	-
USD CRUDE PALM OIL	0	0	-	0	-
CASH-SETTLED CHEESE	25,477	18,351	38.8%	26,666	-4.5%
OTC SP GSCI ER SWAP	0	0	-	0	-
FERTILIZER PRODUCS	2,840	2,660	6.8%	3,320	-14.5%
WHEAT HRW	0	0	-	0	-
S&P GSCI ENHANCED ER SWAP	13,072	21,818	-40.1%	13,072	0.0%
CHI WHEAT	368,089	423,165	-13.0%	371,619	-0.9%
MALAYSIAN PALM SWAP	9,540	9,860	-3.2%	7,320	30.3%
KC WHEAT	186,013	151,366	22.9%	179,013	3.9%
Intercommodity Spread	0	0	-	0	-
DJ_UBS ROLL SELECT INDEX FU	500	589	-15.1%	503	-0.6%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest SEP 2015	Open Interest SEP 2014	% CHG	Open Interest AUG 2015	% CHG
Commodities and Alternative Investments					
Options					
CORN	1,397,555	1,565,882	-10.7%	1,311,550	6.6%
SOYBEAN	894,804	1,085,650	-17.6%	801,229	11.7%
SOYBEAN MEAL	192,968	225,134	-14.3%	175,882	9.7%
SOYBEAN OIL	127,502	148,992	-14.4%	120,789	5.6%
SOYBEAN CRUSH	767	973	-21.2%	529	45.0%
OATS	4,766	4,849	-1.7%	3,799	25.5%
ROUGH RICE	2,578	2,410	7.0%	2,070	24.5%
WHEAT	0	0	-	0	-
LIVE CATTLE	315,762	362,219	-12.8%	239,829	31.7%
FEEDER CATTLE	28,993	38,900	-25.5%	27,337	6.1%
LEAN HOGS	249,545	279,764	-10.8%	214,274	16.5%
LUMBER	1,047	999	4.8%	665	57.4%
MILK	51,958	91,505	-43.2%	64,704	-19.7%
MLK MID	415	755	-45.0%	483	-14.1%
NFD MILK	9,478	5,148	84.1%	11,882	-20.2%
BUTTER CS	4,341	4,506	-3.7%	6,042	-28.2%
CLASS IV MILK	2,767	9,176	-69.8%	2,765	0.1%
DRY WHEY	1,428	3,084	-53.7%	2,080	-31.3%
HOUSING INDEX	0	35	-100.0%	0	-
HDD WEATHER	0	0	-	0	-
CDD WEATHER	0	200	-100.0%	0	-
HDD SEASONAL STRIP	5,500	13,615	-59.6%	0	-
CDD SEASONAL STRIP	51,000	26,400	93.2%	65,000	-21.5%
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	2,500	8,000	-68.8%	2,500	0.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-
SBIN M HURR EVENT2	0	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	200	0	-	200	0.0%
JULY-NOV SOYBEAN CAL SPRD	220	940	-76.6%	0	-
DEC-JULY WHEAT CAL SPRD	35	180	-80.6%	35	0.0%
JULY-DEC CORN CAL SPRD	185	1,380	-86.6%	185	0.0%
SOYBN NEARBY+2 CAL SPRD	100	245	-59.2%	100	0.0%
WHEAT NEARBY+2 CAL SPRD	14,937	5,378	177.7%	10,259	45.6%
CORN NEARBY+2 CAL SPRD	7,145	3,838	86.2%	6,043	18.2%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-
LV CATL CSO	2	40	-95.0%	2	0.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
SBIN HURR	0	0	-	0	-
SNOWFALL	0	0	-	0	-
WHEAT-CORN IC50	3,265	5,735	-43.1%	3,820	-14.5%
CASH-SETTLED CHEESE	21,790	14,096	54.6%	24,671	-11.7%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-
SOY OIL NEARBY+2 CAL SPRD	0	50	-100.0%	0	-
NOV-JULY SOYBEAN CAL SPRD	68	991	-93.1%	0	-
DEC-DEC CORN CAL SPRD	1,406	747	88.2%	1,136	23.8%
DEC-JULY CORN CAL SPRD	3,265	800	308.1%	3,440	-5.1%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

	Open Interest SEP 2015	Open Interest SEP 2014	% CHG	Open Interest AUG 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	271,206	360,001	-24.7%	243,109	11.6%
DEC-JUL SOYBEAN OIL CSO	0	185	-100.0%	0	-
KC WHEAT	29,192	49,501	-41.0%	25,603	14.0%
MAR-JULY CORN CAL SPRD	0	0	-	0	-
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
MAR-DEC CORN CAL SPRD	0	0	-	0	-
Intercommodity Spread	40	0	-	40	0.0%
NOV-DEC SOYBEAN CSO	0	690	-100.0%	0	-
Ags Futures					
PALM OIL	0	0	-	0	-
Foreign Exchange Futures					
CHILEAN PESO	0	0	-	0	-
TOTAL FUTURES GROUP					
Interest Rate Futures	19,625,976	21,502,473	-8.7%	21,011,106	-6.6%
Equity Index Futures	3,617,659	3,753,966	-3.6%	3,979,822	-9.1%
Metals Futures	912,746	846,256	7.9%	902,251	1.2%
Energy Futures	19,838,822	20,892,016	-5.0%	18,972,715	4.6%
FX Futures	1,287,130	1,383,878	-7.0%	1,565,084	-17.8%
Commodities and Alternative Invest	4,059,869	4,194,953	-3.2%	3,860,268	5.2%
Ags Futures	0	0	-	0	-
Foreign Exchange Futures	0	0	-	0	-
TOTAL FUTURES	49,342,202	52,573,542	-6.1%	50,291,246	-1.9%
TOTAL OPTIONS GROUP					
Interest Rate Options	28,518,178	32,430,461	-12.1%	32,960,214	-13.5%
Equity Index Options	4,247,549	3,786,890	12.2%	4,763,478	-10.8%
Metals Options	1,523,457	1,826,548	-16.6%	1,556,185	-2.1%
Energy Options	8,138,027	8,258,923	-1.5%	8,564,131	-5.0%
FX Options	715,472	979,598	-27.0%	848,344	-15.7%
Commodities and Alternative Invest	3,698,730	4,323,393	-14.4%	3,372,052	9.7%
TOTAL OPTIONS	46,841,413	51,605,813	-9.2%	52,064,404	-10.0%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest SEP 2015	Open Interest SEP 2014	% CHG	Open Interest AUG 2015	% CHG
TOTAL COMBINED					
Interest Rate	48,144,154	53,932,934	-10.7%	53,971,320	-10.8%
Equity Index	7,865,208	7,540,856	4.3%	8,743,300	-10.0%
Metals	2,436,203	2,672,804	-8.9%	2,458,436	-0.9%
Energy	27,976,849	29,150,939	-4.0%	27,536,846	1.6%
FX	2,002,602	2,363,476	-15.3%	2,413,428	-17.0%
Commodities and Alternative Invest	7,758,599	8,518,346	-8.9%	7,232,320	7.3%
Ags	0	0	-	0	-
Foreign Exchange	0	0	-	0	-
GRAND TOTAL	96,183,615	104,179,355	-7.7%	102,355,650	-6.0%

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