

CME Group Exchange Open Interest Report - Monthly

	Open Interest SEP 2016	Open Interest SEP 2015	% CHG	Open Interest AUG 2016	% CHG
Interest Rate Futures					
30-YR BOND	567,415	496,675	14.2%	572,810	-0.9%
10-YR NOTE	2,896,690	2,787,878	3.9%	2,842,902	1.9%
5-YR NOTE	2,815,219	2,459,140	14.5%	2,857,570	-1.5%
2-YR NOTE	1,062,797	1,136,316	-6.5%	1,087,048	-2.2%
FED FUND	1,156,185	924,464	25.1%	1,041,374	11.0%
EUROYEN	0	0	-	0	-
EURODOLLARS	11,187,717	11,092,683	0.9%	11,129,252	0.5%
5-YR SWAP RATE	23,811	39,756	-40.1%	37,092	-35.8%
2-YR SWAP RATE	1	3,911	-100.0%	2	-50.0%
10-YR SWAP RATE	26,389	43,537	-39.4%	28,280	-6.7%
7-YR SWAP	0	190	-100.0%	0	-
1-MONTH EURODOLLAR	888	4,263	-79.2%	618	43.7%
ULTRA T-BOND	607,514	636,335	-4.5%	639,558	-5.0%
30-YR SWAP RATE	635	828	-23.3%	1,069	-40.6%
Ultra 10-Year Note	227,439	0	-	201,809	12.7%
EURO 5YR BUNDLE	0	0	-	0	-
3YR BUNDLE	0	0	-	0	-
2YR BUNDLE	0	0	-	0	-
Interest Rate Options					
30-YR BOND	499,315	431,916	15.6%	348,243	43.4%
10-YR NOTE	1,976,799	1,865,581	6.0%	1,690,089	17.0%
5-YR NOTE	883,569	728,293	21.3%	867,476	1.9%
2-YR NOTE	78,091	90,071	-13.3%	58,150	34.3%
FED FUND	18,715	48,507	-61.4%	18,200	2.8%
FLEX 30-YR BOND	0	0	-	0	-
EURODOLLARS	22,702,784	17,390,406	30.5%	23,238,422	-2.3%
EURO MIDCURVE	8,714,026	7,960,101	9.5%	10,083,663	-13.6%
ULTRA T-BOND	15,168	3,303	359.2%	5,669	167.6%
Ultra 10-Year Note	16,971	0	-	10,100	68.0%

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Equity Index Futures					
\$25 DJ	0	0	-	0	-
DJIA	0	0	-	0	-
MINI \$5 DOW	130,899	66,433	97.0%	144,674	-9.5%
E-MINI S&P500	2,912,843	2,908,223	0.2%	3,110,845	-6.4%
S&P 500	63,062	102,654	-38.6%	100,345	-37.2%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	84,364	90,835	-7.1%	84,882	-0.6%
S&P 400 MIDCAP	0	0	-	0	-
S&P 500 GROWTH	19	33	-42.4%	24	-20.8%
S&P 500/VALUE	52,281	27	193,533.3%	52,046	0.5%
E-MINI RUSSELL 1000	35	1	3,400.0%	6	483.3%
E-MINI NASDAQ 100	302,669	266,031	13.8%	309,118	-2.1%
NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	32,860	47,424	-30.7%	37,916	-13.3%
NIKKEI 225 (YEN) STOCK	50,053	89,670	-44.2%	68,437	-26.9%
DJ US REAL ESTATE	11,132	6,449	72.6%	10,897	2.2%
NASDAQ BIOTECH	124	70	77.1%	124	0.0%
E-MICRO NIFTY	0	0	-	0	-
S&P CONSUMER DSCRTNRY SE	10,902	7,486	45.6%	10,595	2.9%
S&P HEALTH CARE SECTOR	2,592	2,705	-4.2%	5,971	-56.6%
S&P UTILITIES SECTOR	7,645	5,050	51.4%	8,938	-14.5%
S&P CONSUMER STAPLES SECT	11,605	11,942	-2.8%	12,540	-7.5%
S&P TECHNOLOGY SECTOR	4,264	3,087	38.1%	4,784	-10.9%
S&P INDUSTRIAL SECTOR	11,155	4,148	168.9%	11,210	-0.5%
S&P FINANCIAL SECTOR	6,049	2,335	159.1%	5,979	1.2%
S&P ENERGY SECTOR	3,860	1,363	183.2%	3,642	6.0%
S&P MATERIALS SECTOR	3,973	1,607	147.2%	3,377	17.6%
IBOVESPA INDEX	138	82	68.3%	207	-33.3%
E-MINI RUSSELL 1000 VALUE	784	1	78,300.0%	912	-14.0%
FT-SE 100	151	0	-	226	-33.2%
E-MINI RUSSELL 1000 GROWTH	76	1	7,500.0%	7	985.7%
NIFTY 50	677	2	33,750.0%	624	8.5%

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Equity Index Options					
DJIA	0	0	-	0	-
MINI \$5 DOW	7,953	23,193	-65.7%	11,596	-31.4%
E-MINI S&P500	1,240,966	2,763,364	-55.1%	2,554,869	-51.4%
S&P 500	87,310	557,473	-84.3%	320,258	-72.7%
E-MINI MIDCAP	0	0	-	2	-100.0%
E-MINI NASDAQ 100	54,689	36,636	49.3%	90,916	-39.8%
NASDAQ	0	0	-	0	-
EOM S&P 500	40,381	44,298	-8.8%	132,832	-69.6%
EOM EMINI S&P	600,058	208,429	187.9%	686,954	-12.6%
EOW2 EMINI S&P 500	151,526	144,752	4.7%	218,802	-30.7%
EOW2 S&P 500	13,727	6,113	124.6%	21,859	-37.2%
EOW1 EMINI S&P 500	404,375	402,440	0.5%	380,621	6.2%
EOW1 S&P 500	60,215	21,374	181.7%	62,186	-3.2%
EOW4 EMINI S&P 500	55,797	39,477	41.3%	72,114	-22.6%
EOW3 S&P 500	322,844	0	-	147,451	119.0%
EOW3 EMINI S&P 500	1,547,449	0	-	775,972	99.4%
Metals Futures					
COMEX COPPER	183,405	153,905	19.2%	190,599	-3.8%
URANIUM	5,051	4,654	8.5%	4,851	4.1%
COMEX MINY COPPER	28	144	-80.6%	36	-22.2%
COMEX GOLD	571,054	420,038	36.0%	559,604	2.0%
COMEX SILVER	202,973	158,046	28.4%	189,839	6.9%
E-MINI SILVER	0	0	-	0	-
NYMEX PLATINUM	68,461	75,660	-9.5%	78,944	-13.3%
NYMEX HOT ROLLED STEEL	17,510	23,420	-25.2%	19,990	-12.4%
PALLADIUM	28,148	26,786	5.1%	25,529	10.3%
E-MICRO GOLD	2,680	2,319	15.6%	2,575	4.1%
SILVER	724	1,968	-63.2%	633	14.4%
COPPER	3,167	5,495	-42.4%	3,846	-17.7%
FERROUS PRODUCTS	442	231	91.3%	285	55.1%
ALUMINUM	13,429	147	9,035.4%	13,380	0.4%
COMEX E-Mini GOLD	2,226	1,148	93.9%	2,588	-14.0%
COMEX E-Mini SILVER	109	92	18.5%	92	18.5%
IRON ORE 62 CHINA TSI FUTURE	22,469	18,872	19.1%	21,683	3.6%
IRON ORE 58 CHINA TSI FUTURE	0	0	-	0	-
IRON ORE 62 CHINA PLATTS FU	960	400	140.0%	1,020	-5.9%
Aluminium MW Trans Prem Platts	30,906	19,143	61.4%	30,456	1.5%
Gold Kilo	149	28	432.1%	171	-12.9%
LNDN ZINC	9	250	-96.4%	29	-69.0%
METALS	15	0	-	5	200.0%

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Metals Options					
COMEX COPPER	3,702	2,963	24.9%	3,252	13.8%
COMEX GOLD	1,078,550	1,328,971	-18.8%	1,063,849	1.4%
COMEX SILVER	131,932	146,191	-9.8%	128,889	2.4%
NYMEX PLATINUM	5,417	3,815	42.0%	6,042	-10.3%
PALLADIUM	4,139	5,212	-20.6%	3,544	16.8%
SHORT TERM	0	0	-	0	-
SHORT TERM GOLD	0	0	-	0	-
SILVER	75	0	-	10	650.0%
COPPER	0	0	-	0	-
GOLD	488	261	87.0%	802	-39.2%
IRON ORE 62 CHINA TSI PUT OP	18,254	24,690	-26.1%	16,947	7.7%
IRON ORE 62 CHINA TSI CALL O	13,675	11,354	20.4%	14,667	-6.8%
HOT ROLLED COIL STEEL CALL	0	0	-	0	-
HOT ROLLED COIL STEEL PUT O	0	0	-	0	-
Energy Futures					
ETHANOL FWD	230	149	54.4%	346	-33.5%
MARS BLEND CRUDE OIL	1,800	0	-	2,030	-11.3%
HUSTN SHIP CHNL PIPE SWP	3,425	3,911	-12.4%	3,425	0.0%
NATURAL GAS PHY	1,095,675	931,361	17.6%	1,046,676	4.7%
SOUTHERN NAT LA NAT GAS	90	1,220	-92.6%	90	0.0%
COLUMBIA GULF MAIN NAT G	732	0	-	1,104	-33.7%
RBOB GASOLINE BALMO CLNDR	693	441	57.1%	1,495	-53.6%
GASOLINE UP-DOWN BALMO SW	0	525	-100.0%	0	-
FUEL OIL (PLATS) CAR CN	48	51	-5.9%	60	-20.0%
FUEL OIL (PLATS) CAR CM	857	154	456.5%	1,038	-17.4%
SINGAPORE MOGAS 92 UNLEAD	10,735	9,396	14.3%	10,976	-2.2%
ETHANOL T2 FOB ROTT INCL DU	2,539	3,447	-26.3%	2,502	1.5%
SINGAPORE MOGAS 92 UNLEAD	100	0	-	25	300.0%
JET AV FUEL (P) CAR FM ICE GA	85	70	21.4%	79	7.6%
NY JET FUEL (PLATTS) HEAT OIL	0	115	-100.0%	0	-
PROPANE NON-LDH MB (OPIS) B	2,100	100	2,000.0%	695	202.2%
PROPANE NON-LDH MT. BEL (OF	27,435	24,201	13.4%	26,890	2.0%
N ILLINOIS HUB DAILY	218	104	109.6%	178	22.5%
CINERGY HUB PEAK MONTH	344	792	-56.6%	358	-3.9%
NO 2 UP-DOWN SPREAD CALEN	193	478	-59.6%	198	-2.5%
CIN HUB 5MW D AH O PK	260,456	320,664	-18.8%	250,520	4.0%
NY 3.0% FUEL OIL (PLATTS	450	1,250	-64.0%	525	-14.3%
ARGUS LLS VS. WTI (ARG) T	10,787	12,542	-14.0%	14,306	-24.6%
TRANSCO ZONE 1 NG BASIS	0	62	-100.0%	0	-
SOUTH STAR TEX OKLHM KNS	698	2,064	-66.2%	1,240	-43.7%
NYISO ZONE A 5MW D AH PK	11,555	20,083	-42.5%	12,353	-6.5%
NEPOOL MAINE 5MW D AH PK	0	0	-	0	-
NEPOOL INTR HUB 5MW D AH	612,840	324,934	88.6%	627,051	-2.3%
PJM COMED 5MW D AH O PK	205,135	109,429	87.5%	208,585	-1.7%
NYISO ZONE A 5MW D AH O P	201,551	356,801	-43.5%	228,071	-11.6%
NEPOOL MAINE 5MW D AH O E	0	0	-	0	-
CHICAGO UNL GAS PL VS RBO	333	115	189.6%	276	20.7%
PREMIUM UNLEAD 10PPM FOB	5	97	-94.8%	10	-50.0%

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Energy Futures					
GASOIL 10P CRG CIF NW VS	5	0	-	0	-
GASOIL 0.1 RDAM BRGS VS I	42	64	-34.4%	53	-20.8%
PJM WESTHDA PEAK	57,192	69,499	-17.7%	59,691	-4.2%
PJM PEPCO DA PEAK	0	0	-	0	-
PJM DPL DA PEAK	0	0	-	0	-
PJM DAYTON DA PEAK	27,910	13,691	103.9%	28,855	-3.3%
PJM WESTH DA OFF-PEAK	1,027,444	1,289,026	-20.3%	1,075,996	-4.5%
PJM PPL DA OFF-PEAK	20,605	37,641	-45.3%	25,493	-19.2%
PJM AECO DA OFF-PEAK	31,608	91,400	-65.4%	34,992	-9.7%
ULSD 10PPM CIF MED BALMO	0	0	-	0	-
GASOIL 0.1CIF MED VS ICE	95	71	33.8%	50	90.0%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-
GASOIL 0.1 ROTTERDAM BARG	25	0	-	0	-
EUROPE NAPHTHA CALSWAP	1,887	1,194	58.0%	1,859	1.5%
HENRY HUB SWING FUTURE	0	80	-100.0%	0	-
FL GAS ZONE 3 NAT GAS IND	3,660	0	-	5,520	-33.7%
GASOIL 0.1 CIF MED BALMO	0	0	-	0	-
BRENT BALMO SWAP	200	10	1,900.0%	275	-27.3%
TENNESSEE 500 LEG NG INDE	0	0	-	0	-
CIG ROCKIES NG INDEX SWA	0	0	-	124	-100.0%
PJM PECO ZONE5MW PEAK CAL	0	380	-100.0%	0	-
MISO 5MW OFF PEAK	0	0	-	0	-
MISO 5MW PEAK	0	0	-	0	-
NY ULSD (ARGUS) VS HEATING	5,183	7,536	-31.2%	2,162	139.7%
NY JET FUEL (ARGUS) VS HEATI	0	0	-	0	-
N ROCKIES PIPE SWAP	668	891	-25.0%	668	0.0%
CARBON EUA EMISSIONS EURO	0	0	-	0	-
GASOIL MINI CALENDAR SWAP	642	1,083	-40.7%	696	-7.8%
BRENT OIL LAST DAY	136,258	169,287	-19.5%	149,165	-8.7%
SAN JUAN PIPE SWAP	0	0	-	0	-
SINGAPORE GASOIL BALMO	147	50	194.0%	80	83.8%
EUROPEAN NAPHTHA BALMO	253	83	204.8%	140	80.7%
EURO 3.5% FUEL OIL RDAM B	526	298	76.5%	353	49.0%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-
LA CARB DIESEL (OPIS) SWA	1,055	1,172	-10.0%	1,225	-13.9%
GASOLINE UP-DOWN (ARGUS)	0	0	-	0	-
GULF COAST ULSD CALENDAR	4,527	5,767	-21.5%	4,778	-5.3%
CENTERPOINT EAST INDEX	244	0	-	740	-67.0%
CENTERPOINT BASIS SWAP	23,141	16,052	44.2%	21,621	7.0%
WTI-BRENT CALENDAR SWAP	57,218	121,793	-53.0%	68,142	-16.0%
EURO GASOIL 10PPM VS ICE	543	553	-1.8%	565	-3.9%
BRENT CALENDAR SWAP	15,356	25,038	-38.7%	16,337	-6.0%
MINY HTG OIL	0	1	-100.0%	0	0.0%
FUELOIL SWAP:CARGOES VS.B	1,030	1,786	-42.3%	1,078	-4.5%
MICHIGAN HUB PEAK MONTH S	0	0	-	0	-
TD3 MEG TO JAPAN 250K MT	0	0	-	0	-
DOMINION TRAN INC - APP I	5,234	0	-	6,784	-22.8%
TENNESSEE ZONE 0 BASIS SW	2,364	0	-	2,056	15.0%
PJM OFF-PEAK LMP SWAP FUT	2,072	5,532	-62.5%	2,316	-10.5%
AEP-DAYTON HUB OFF-PEAK M	868	2,664	-67.4%	935	-7.2%
AEP-DAYTON HUB DAILY	392	288	36.1%	302	29.8%

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EASTERN RAIL DELIVERY CSX	2,558	3,255	-21.4%	2,250	13.7%
HTG OIL	2,598	216	1,102.8%	3,116	-16.6%
EUROPE 3.5% FUEL OIL MED	914	209	337.3%	1,025	-10.8%
WAHA INDEX SWAP FUTURE	2,424	0	-	3,044	-20.4%
EL PASO PERMIAN INDEX SWA	0	0	-	620	-100.0%
HEATING OIL PHY	388,041	383,616	1.2%	378,849	2.4%
PJM MONTHLY	7,118	12,047	-40.9%	7,836	-9.2%
NY HARBOR HEAT OIL SWP	13,312	20,000	-33.4%	13,592	-2.1%
TCO BASIS SWAP	32,675	56,556	-42.2%	32,896	-0.7%
DOMINION TRANSMISSION INC	58,036	27,499	111.0%	53,998	7.5%
NYISO A	1,680	6,902	-75.7%	2,140	-21.5%
MINY NATURAL GAS	2,038	2,306	-11.6%	2,553	-20.2%
TRANSCO ZONE 6 BASIS SWAP	5,635	4,628	21.8%	4,453	26.5%
NYH NO 2 CRACK SPREAD CAL	12,886	13,888	-7.2%	13,793	-6.6%
JAPAN C&F NAPHTHA CRACK S	1,493	1,136	31.4%	1,341	11.3%
PERMIAN BASIS SWAP	21,653	6,892	214.2%	17,495	23.8%
NY HARBOR RESIDUAL FUEL 1	6,620	5,780	14.5%	5,530	19.7%
GULF COAST NO.6 FUEL OIL	64,459	73,041	-11.7%	65,390	-1.4%
NGPL MID-CONTINENT	36,679	39,824	-7.9%	38,636	-5.1%
NYISO J	2,936	6,374	-53.9%	3,442	-14.7%
NYISO G	168	1,845	-90.9%	214	-21.5%
ARGUS PROPAN(SAUDI ARAMC	881	623	41.4%	898	-1.9%
JAPAN NAPHTHA BALMO SWAP	0	5	-100.0%	75	-100.0%
EUROPE JET KERO NWE CALSW	12	38	-68.4%	15	-20.0%
JET CIF NWE VS ICE	479	461	3.9%	517	-7.4%
RBOB PHY	374,459	367,061	2.0%	386,763	-3.2%
RBOB GAS	2,680	593	351.9%	2,573	4.2%
GASOIL 0.1 CIF NWE VS ISE	10	37	-73.0%	0	-
NY1% VS GC SPREAD SWAP	5,238	5,379	-2.6%	5,647	-7.2%
GULF COAST 3% FUEL OIL BA	600	947	-36.6%	255	135.3%
EUROPE 3.5% FUEL OIL RDAM	9,143	10,186	-10.2%	8,694	5.2%
FUEL OIL NWE CRACK VS ICE	76	288	-73.6%	95	-20.0%
DIESEL 10P BRG FOB RDM VS	0	0	-	115	-100.0%
TRANSCO ZONE 6 INDEX	2,858	0	-	3,044	-6.1%
SONAT BASIS SWAP FUTURE	1,441	9,006	-84.0%	2,011	-28.3%
PANHANDLE BASIS SWAP FUTU	48,002	52,211	-8.1%	47,319	1.4%
NGPL MIDCONTINENT INDEX	1,468	120	1,123.3%	1,716	-14.5%
DUBAI CRUDE OIL CALENDAR	1,937	8,434	-77.0%	4,349	-55.5%
CRUDE OIL PHY	1,897,068	1,622,914	16.9%	1,819,900	4.2%
CINERGY HUB OFF-PEAK MONT	376	954	-60.6%	420	-10.5%
ANR LOUISIANA BASIS SWAP	124	1,166	-89.4%	244	-49.2%
TRANSCO ZONE4 BASIS SWAP	25,080	44,289	-43.4%	27,673	-9.4%
FLORIDA GAS ZONE3 BASIS S	4,534	5,832	-22.3%	4,804	-5.6%
SINGAPORE NAPHTHA SWAP	0	50	-100.0%	0	-
SINGAPORE JET KEROSENE SW	2,046	3,685	-44.5%	2,411	-15.1%
SINGAPORE 380CST FUEL OIL	12,058	7,440	62.1%	10,842	11.2%
AEP-DAYTON HUB MTHLY	1,148	2,380	-51.8%	1,225	-6.3%
N ILLINOIS HUB MTHLY	320	962	-66.7%	340	-5.9%
ISO NEW ENGLAND OFF-PEAK	320	864	-63.0%	358	-10.6%
NYISO G OFF-PEAK	90	650	-86.2%	120	-25.0%
NYISO A OFF-PEAK	530	2,274	-76.7%	660	-19.7%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest SEP 2016	Open Interest SEP 2015	% CHG	Open Interest AUG 2016	% CHG
Energy Futures					
TC2 ROTTERDAM TO USAC 37K	0	0	-	0	-
EUROPE DATED BRENT SWAP	1,195	11,590	-89.7%	2,325	-48.6%
WESTERN RAIL DELIVERY PRB	1,990	3,395	-41.4%	2,550	-22.0%
NATURAL GAS PEN SWP	285,035	372,648	-23.5%	302,412	-5.7%
SINGAPORE GASOIL VS ICE	9,956	3,725	167.3%	9,106	9.3%
JET BARGES VS ICE GASOIL	0	15	-100.0%	0	-
SOCAL PIPE SWAP	3,624	368	884.8%	3,360	7.9%
SINGAPORE 180CST BALMO	52	20	160.0%	55	-5.5%
MONT BELVIEU LDH PROPANE 5	143,035	82,216	74.0%	138,529	3.3%
MONT BELVIEU ETHANE 5 DECI	101,783	23,936	325.2%	90,685	12.2%
MONT BELVIEU NORMAL BUTAN	36,515	35,416	3.1%	36,590	-0.2%
WAHA BASIS	14,111	16,123	-12.5%	16,744	-15.7%
PREM UNL GAS 10PPM RDAM F	40	0	-	85	-52.9%
PREM UNL GAS 10PPM RDAM F	5	0	-	0	-
HENRY HUB SWAP	1,312,821	1,576,185	-16.7%	1,337,918	-1.9%
HENRY HUB BASIS SWAP	54,464	67,794	-19.7%	56,666	-3.9%
CHICAGO ETHANOL SWAP	54,521	49,739	9.6%	55,828	-2.3%
PJM WESTH RT OFF-PEAK	2,965,242	3,101,655	-4.4%	2,993,247	-0.9%
PJM JCPL DA OFF-PEAK	35,120	85,840	-59.1%	38,880	-9.7%
PJM DAYTON DA OFF-PEAK	113,100	160,302	-29.4%	131,345	-13.9%
PJM AD HUB 5MW REAL TIME	990,619	1,624,817	-39.0%	1,064,003	-6.9%
NEPOOL SE MASS 5MW D AH P	0	85	-100.0%	0	-
ISO NEW ENGLAND PK LMP	364	1,052	-65.4%	399	-8.8%
CRUDE OIL	25,587	19,347	32.3%	26,179	-2.3%
EUROPEAN NAPHTHA CRACK SP	8,437	13,383	-37.0%	8,791	-4.0%
GASOIL CRACK SPREAD CALEN	14,822	11,451	29.4%	14,614	1.4%
ICE BRENT DUBAI SWAP	8,858	1,905	365.0%	995	790.3%
BRENT FINANCIAL FUTURES	7,789	8,710	-10.6%	7,054	10.4%
DEMARCO SWING SWAP	62	0	-	0	-
NGPL TEXOK SWING SWAP	0	0	-	0	-
NGPL MIDCONTINENT SWING S	0	0	-	0	-
GASOIL CALENDAR SWAP	147	102	44.1%	176	-16.5%
EURO 3.5% FUEL OIL SPREAD	823	1,492	-44.8%	918	-10.3%
MICHIGAN HUB OFF-PEAK MON	0	0	-	0	-
NYMEX ALUMINUM FUTURES	1,216	2,629	-53.7%	1,271	-4.3%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-
GULF COAST JET VS NYM 2 H	40,306	39,023	3.3%	41,251	-2.3%
SOCAL BASIS SWAP	0	448	-100.0%	0	-
SAN JUAN BASIS SWAP	41,630	10,837	284.1%	38,625	7.8%
EUROPE 1% FUEL OIL RDAM C	56	80	-30.0%	66	-15.2%
GULF COAST GASOLINE CLNDR	0	1,609	-100.0%	0	-
Transco Zone 3 Basis	7,517	10,679	-29.6%	7,725	-2.7%
Tetco STX Basis	2,408	3,267	-26.3%	2,708	-11.1%
COLUMBIA GULF ONSHORE	18,749	29,663	-36.8%	19,229	-2.5%
PJM DAILY	1,088	396	174.7%	806	35.0%
CIG BASIS	54,374	16,032	239.2%	53,259	2.1%
NORTHERN NATURAL GAS VENTL	5,387	3,977	35.5%	5,547	-2.9%
PGE&E CITYGATE	0	0	-	0	-
TEXAS EASTERN ZONE M-3 BA	23,109	13,615	69.7%	24,477	-5.6%
MICHIGAN BASIS	14,748	4,276	244.9%	10,475	40.8%
ANR OKLAHOMA	4,304	6,131	-29.8%	4,724	-8.9%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
LA JET FUEL VS NYM NO 2 H	335	180	86.1%	385	-13.0%
RBOB UP-DOWN CALENDAR SW	0	20,205	-100.0%	0	-
RBOB CALENDAR SWAP	15,691	14,207	10.4%	16,541	-5.1%
MINY RBOB GAS	0	0	-	0	-
GAS EURO-BOB OXY NWE BARG	6,068	5,605	8.3%	5,888	3.1%
GAS EURO-BOB OXY NWE BARG	24,080	32,751	-26.5%	23,946	0.6%
PETRO OUTRIGHT EURO	16,866	16,745	0.7%	17,566	-4.0%
DATED BRENT (PLATTS) DAILY S	80	0	-	0	-
LA CARBOB GASOLINE(OPIS)S	150	500	-70.0%	400	-62.5%
EURO PROPANE CIF ARA SWA	1,714	954	79.7%	1,705	0.5%
GASOIL BULLET SWAP	0	0	-	0	-
NEW YORK ETHANOL SWAP	2,180	2,110	3.3%	1,550	40.6%
LA CARB DIESEL (OPIS)	78	78	0.0%	91	-14.3%
DEMARC INDEX FUTURE	0	0	-	0	-
WTI CALENDAR	119,672	138,183	-13.4%	121,821	-1.8%
APPALACHIAN COAL (PHY)	10	264	-96.2%	15	-33.3%
ROCKIES KERN OPAL - NW IN	240	0	-	550	-56.4%
NEW ENGLAND HUB PEAK DAIL	1,947	2,442	-20.3%	2,359	-17.5%
HOUSTON SHIP CHANNEL INDE	0	0	-	186	-100.0%
NORTHERN NATURAL GAS DEMA	1,979	3,134	-36.9%	2,051	-3.5%
TENNESSEE 500 LEG BASIS S	1,847	2,686	-31.2%	1,631	13.2%
EAST/WEST FUEL OIL SPREAD	200	1,206	-83.4%	287	-30.3%
NYISO J OFF-PEAK	538	1,194	-54.9%	630	-14.6%
TC5 RAS TANURA TO YOKOHAM	0	0	-	0	-
WTI-BRENT BULLET SWAP	0	10	-100.0%	0	-
EURO GASOIL 10 CAL SWAP	0	0	-	0	-
HENRY HUB INDEX SWAP FUTU	27,620	31,454	-12.2%	32,208	-14.2%
Sumas Basis Swap	9,668	11,591	-16.6%	10,198	-5.2%
RBOB CRACK SPREAD	2,821	3,282	-14.0%	3,140	-10.2%
CIN HUB 5MW D AH PK	18,775	18,593	1.0%	18,463	1.7%
TEXAS GAS ZONE1 NG BASIS	14,656	16,760	-12.6%	14,558	0.7%
SINGAPORE GASOIL SWAP	13,004	3,470	274.8%	14,876	-12.6%
GULF COAST JET FUEL CLNDR	1,061	1,600	-33.7%	1,080	-1.8%
ULSD 10PPM CIF MED VS ICE	73	130	-43.8%	95	-23.2%
PJM BGE DA OFF-PEAK	36,272	17,560	106.6%	36,648	-1.0%
SINGAPORE 380CST BALMO	203	25	712.0%	121	67.8%
LTD NAT GAS	281,818	358,212	-21.3%	284,835	-1.1%
NORTHWEST ROCKIES BASIS S	82,995	47,817	73.6%	84,492	-1.8%
SING FUEL	15	0	-	5	200.0%
CIN HUB 5MW REAL TIME O P	600,992	558,136	7.7%	599,864	0.2%
NYISO ZONE C 5MW D AH PK	1,932	1,445	33.7%	2,047	-5.6%
NEPOOL NE MASS 5MW D AH O	0	6,276	-100.0%	0	-
NEPOOL NE MASS 5MW D AH P	210	340	-38.2%	325	-35.4%
NEPOOL SE MASS 5MW D AH O	0	1,569	-100.0%	0	-
NEPOOL CNCTCT 5MW D AH O	12,621	7,834	61.1%	14,501	-13.0%
NEPOOL CONECTIC 5MW D AH	674	424	59.0%	789	-14.6%
NEPOOL W CNT MASS 5MW D A	19,572	35,888	-45.5%	26,716	-26.7%
PJM COMED 5MW D AH PK	11,510	5,930	94.1%	12,280	-6.3%
NYISO ZONE J 5MW D AH O P	139,741	76,440	82.8%	132,437	5.5%
NYISO ZONE J 5MW D AH PK	11,029	7,591	45.3%	10,106	9.1%
PJM NI HUB 5MW REAL TIME	952,740	1,274,292	-25.2%	1,019,953	-6.6%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
NYISO ZONE C 5MW D AH O P	36,455	26,658	36.8%	38,335	-4.9%
ONEOK OKLAHOMA NG BASIS	2,470	3,075	-19.7%	2,860	-13.6%
COLUMB GULF MAINLINE NG B	26,321	40,016	-34.2%	27,932	-5.8%
PANHANDLE PIPE SWAP	0	155	-100.0%	0	-
TRANSCO ZONE 4 NAT GAS IN	0	62	-100.0%	744	-100.0%
ELEC MISO PEAK	1,772	4,777	-62.9%	1,979	-10.5%
ELEC NYISO OFF-PEAK	33,049	65,756	-49.7%	36,433	-9.3%
WTS (ARGUS) VS WTI SWAP	31,026	42,636	-27.2%	25,871	19.9%
RBOB CRACK SPREAD BALMO S	300	0	-	25	1,100.0%
BRENT CFD(PLATTS) VS FRNT	0	0	-	0	-
NY 2.2% FUEL OIL (PLATTS	300	410	-26.8%	300	0.0%
EIA FLAT TAX ONHWAY DIESE	5,133	5,391	-4.8%	5,471	-6.2%
JET FUEL UP-DOWN BALMO CL	4,327	3,725	16.2%	6,225	-30.5%
ULSD UP-DOWN BALMO SWP	7,845	1,305	501.1%	10,595	-26.0%
EUROPEAN GASOIL (ICE)	3,517	2,242	56.9%	4,065	-13.5%
CRUDE OIL LAST DAY	0	0	-	0	-
NYISO ZONE G 5MW D AH O P	366,004	175,864	108.1%	380,284	-3.8%
PJM PEPSCO DA OFF-PEAK	0	0	-	0	-
NY H OIL PLATTS VS NYMEX	0	41	-100.0%	0	-
GASOIL 10PPM VS ICE SWAP	728	273	166.7%	674	8.0%
NY HARBOR 1% FUEL OIL BAL	0	63	-100.0%	71	-100.0%
LA JET (OPIS) SWAP	2,120	1,075	97.2%	2,735	-22.5%
PJM AECO DA PEAK	1,710	4,969	-65.6%	1,917	-10.8%
PREMIUM UNLD 10PPM CARGOE	0	0	-	0	-
GASOIL 10PPM CARGOES CIF	0	30	-100.0%	0	-
TETCO M-3 INDEX	8,418	6,784	24.1%	9,596	-12.3%
SINGAPORE JET KERO GASOIL	3,620	1,170	209.4%	3,045	18.9%
SINGAPORE FUEL OIL SPREAD	1,329	952	39.6%	1,691	-21.4%
NORTHERN ILLINOIS OFF-PEA	320	1,494	-78.6%	400	-20.0%
NEW YORK HUB ZONE G PEAK	2,176	4,191	-48.1%	2,451	-11.2%
SINGAPORE FUEL 180CST CAL	1,411	2,176	-35.2%	1,608	-12.3%
EUROPE 1% FUEL OIL NWE CA	584	316	84.8%	684	-14.6%
Tetco ELA Basis	0	496	-100.0%	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	15	0	-	15	0.0%
TENNESSEE 500 LEG NG SWIN	0	0	-	0	-
MICHCON NG INDEX SWAP	1,220	0	-	1,840	-33.7%
TCO NG INDEX SWAP	976	3,904	-75.0%	1,224	-20.3%
ALGONQUIN CITYGATES BASIS	3,916	706	454.7%	2,662	47.1%
PJM WESTH RT PEAK	179,534	155,332	15.6%	187,474	-4.2%
PJM PSEG DA OFF-PEAK	134,560	0	-	136,440	-1.4%
PJM PSEG DA PEAK	5,100	0	-	5,100	0.0%
PJM PPL DA PEAK	1,092	2,380	-54.1%	1,391	-21.5%
PJM JCPL DA PEAK	1,900	4,670	-59.3%	2,130	-10.8%
PJM EASTERNH DA PEAK	0	0	-	0	-
PJM DPL DA OFF-PEAK	0	0	-	0	-
PJM BGE DA PEAK	1,975	1,041	89.7%	1,998	-1.2%
JET FUEL BRG FOB RDM VS I	0	30	-100.0%	0	-

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
DATED TO FRONTLINE BRENT	10,695	13,416	-20.3%	11,170	-4.3%
NEPOOL W CNTR M 5MW D AH	1,978	2,623	-24.6%	2,553	-22.5%
TENNESSEE 800 LEG NG BASI	1,038	2,630	-60.5%	1,218	-14.8%
UP DOWN GC ULSD VS NMX HO	50,266	58,194	-13.6%	54,266	-7.4%
USGC UNL 87 CRACK SPREAD	0	850	-100.0%	0	-
GULF COAST ULSD CRACK SPR	4,371	9,832	-55.5%	5,426	-19.4%
NYMEX ULSD VS NYMEX HO	155	1,127	-86.2%	220	-29.5%
RBOB VS HEATING OIL SWAP	3,605	2,475	45.7%	2,910	23.9%
NYISO ZONE G 5MW D AH PK	21,904	19,346	13.2%	23,332	-6.1%
GASOIL 0.1 BRGS FOB VS IC	0	5	-100.0%	0	-
ULSD 10PPM CIF VS ICE GAS	0	0	-	0	-
SINGAPORE NAPHTHA BALMO	0	0	-	0	-
ARGUS PROPAN FAR EST INDE	1,949	791	146.4%	2,113	-7.8%
3.5% FUEL OIL CID MED SWA	821	209	292.8%	934	-12.1%
JET FUEL CRG CIF NEW VS I	0	30	-100.0%	0	-
BRENT CFD SWAP	0	0	-	0	-
GASOIL 0.1 CRG CIF NW VS	0	0	-	0	-
PREMIUM UNLD 10P FOB MED	257	543	-52.7%	347	-25.9%
EURO 1% FUEL OIL NEW BALM	10	8	25.0%	0	-
DUBAI CRUDE OIL BALMO	0	0	-	0	-
SINGAPORE JET KERO BALMO	100	0	-	0	-
WTS (ARGUS) VS WTI TRD MT	3,445	7,044	-51.1%	2,660	29.5%
MARS (ARGUS) VS WTI TRD M	15,468	860	1,698.6%	15,294	1.1%
MARS (ARGUS) VS WTI SWAP	10,820	19,914	-45.7%	12,055	-10.2%
GASOIL 0.1 CARGOES CIF NE	0	0	-	0	-
NATURAL GAS	103,634	79,375	30.6%	121,104	-14.4%
NGPL TEXOK INDEX	300	480	-37.5%	300	0.0%
FUEL OIL CRACK VS ICE	20,172	16,205	24.5%	21,143	-4.6%
HEATING OIL VS ICE GASOIL	0	0	-	0	-
HOUSTON SHIP CHANNEL BASI	27,590	22,005	25.4%	28,123	-1.9%
LLS (ARGUS) VS WTI SWAP	36,057	55,763	-35.3%	36,869	-2.2%
JAPAN C&F NAPHTHA SWAP	1,778	1,409	26.2%	1,853	-4.0%
MINY WTI CRUDE OIL	5,358	4,961	8.0%	4,707	13.8%
CIN HUB 5MW REAL TIME PK	46,805	18,023	159.7%	46,601	0.4%
PJM NILL DA PEAK	46,203	15,057	206.9%	45,058	2.5%
PANHANDLE INDEX SWAP FUTU	992	2,018	-50.8%	0	-
PJM NILL DA OFF-PEAK	875,119	398,492	119.6%	855,793	2.3%
PETROCHEMICALS	9,341	7,919	18.0%	9,710	-3.8%
IN DELIVERY MONTH EUA	48,850	84,207	-42.0%	48,850	0.0%
MONT BELVIEU NORMAL BUTAN	228	456	-50.0%	521	-56.2%
MONT BELVIEU NATURAL GASO	75	190	-60.5%	251	-70.1%
CONWAY NORMAL BUTANE (OPI	1,585	870	82.2%	600	164.2%
CONWAY PROPANE 5 DECIMALS	16,768	10,820	55.0%	16,201	3.5%
MONT BELVIEU NATURAL GASO	18,756	9,683	93.7%	19,301	-2.8%
CONWAY NATURAL GASOLINE (800	266	200.8%	606	32.0%
MONT BELVIEU LDH PROPANE C	831	575	44.5%	791	5.1%
MONT BELVIEU ETHANE OPIS B	230	0	-	165	39.4%
SINGAPORE JET KERO VS. GAS	0	0	-	0	-
ERCOT NORTH ZMCPE 5MW PE	441	3,769	-88.3%	588	-25.0%
ERCOT NORTH ZMCPE 5MW OF	6,005	41,295	-85.5%	7,925	-24.2%
ERCOT NORTH ZMCPE 5MW OF	480	3,072	-84.4%	480	0.0%

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Energy Futures					
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	0	-	0	-
PJM DUQUS 5MW D AH O PK	0	0	-	0	-
GRP THREE ULSD(PLT)VS HEA	6,304	9,886	-36.2%	6,821	-7.6%
GRP THREE UNL GS (PLT) VS	2,334	5,179	-54.9%	3,175	-26.5%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-
CHICAGO ULSD PL VS HO SPR	1,545	2,531	-39.0%	1,750	-11.7%
PETRO CRK&SPRD EURO	16,729	13,633	22.7%	16,184	3.4%
CRUDE OIL OUTRIGHTS	23,503	24,465	-3.9%	22,277	5.5%
PJM WES HUB PEAK LMP 50 M	0	85	-100.0%	0	-
FREIGHT MARKETS	1,151	296	288.9%	962	19.6%
MCCLOSKEY ARA ARGS COAL	96,311	144,715	-33.4%	105,025	-8.3%
MNC FUT	3,864	5,565	-30.6%	4,818	-19.8%
MCCLOSKEY RCH BAY COAL	21,262	34,271	-38.0%	19,204	10.7%
CRUDE OIL SPRDS	10,975	1,630	573.3%	12,610	-13.0%
ELEC FINSETTLED	3,224	1,360	137.1%	3,339	-3.4%
ELECTRICITY OFF PEAK	59,469	32,067	85.5%	61,349	-3.1%
PETRO OUTRIGHT NA	19,939	13,454	48.2%	18,230	9.4%
TRANSCO ZONE 6 PIPE SWAP	0	62	-100.0%	0	-
ALGON CITY GATES NAT GAS	3,284	0	-	3,656	-10.2%
NEPOOL NEW HAMP 5MW D AH	0	3,308	-100.0%	0	-
PJM APS ZONE DA OFF-PEAK	4,755	18,819	-74.7%	5,883	-19.2%
NAT GAS BASIS SWAP	14,013	4,106	241.3%	15,496	-9.6%
RBOB SPREAD (PLATTS) SWAP	55	114	-51.8%	60	-8.3%
NGPL TEX/OK	44,396	73,599	-39.7%	45,468	-2.4%
NEPOOL RHD ISLD 5MW D AH	4,364	12,335	-64.6%	5,261	-17.0%
HEATING OIL BALMO CLNDR S	0	0	-	15	-100.0%
PJM APS ZONE DA PEAK	252	1,020	-75.3%	321	-21.5%
SINGAPORE GASOIL CALENDAR	175	337	-48.1%	190	-7.9%
GC ULSD VS GC JET SPREAD	0	0	-	0	-
ELEC ERCOT OFF PEAK	0	26,070	-100.0%	0	-
ELEC ERCOT DLY PEAK	42	1,726	-97.6%	42	0.0%
PETROLEUM PRODUCTS ASIA	1,206	2,436	-50.5%	1,920	-37.2%
PETRO CRCKS & SPRDS NA	91,295	74,082	23.2%	92,952	-1.8%
SINGAPORE GASOIL	8,630	5,047	71.0%	8,317	3.8%
ONTARIO POWER SWAPS	79,451	188,169	-57.8%	88,693	-10.4%
PLASTICS	1,153	2,880	-60.0%	1,424	-19.0%
MJC FUT	493	200	146.5%	550	-10.4%
TENN 800 LEG NAT GAS INDE	0	0	-	0	-
NEPOOL RHODE IL 5MW D AH	70,135	181,883	-61.4%	82,167	-14.6%
PETROLEUM PRODUCTS	3,363	20	16,715.0%	3,292	2.2%
PJM ATSI ELEC	18,510	24,675	-25.0%	20,505	-9.7%
COAL SWAP	438	823	-46.8%	165	165.5%
MGN1 SWAP FUT	665	439	51.5%	537	23.8%
PETRO CRCKS & SPRDS ASIA	80	728	-89.0%	80	0.0%
INDIANA MISO	38,974	93,645	-58.4%	38,318	1.7%
MICHIGAN MISO	197,606	169,766	16.4%	206,384	-4.3%
NYISO CAPACITY	4,395	4,243	3.6%	4,471	-1.7%
GROUP THREE ULSD (PLATTS)	300	2	14,900.0%	300	0.0%
EURO-DENOMINATED PETRO P	0	0	-	8	-100.0%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
AUSTRIALIAN COKE COAL	888	701	26.7%	1,007	-11.8%
DAILY PJM	244,467	205,251	19.1%	285,998	-14.5%
EMMISSIONS	0	250	-100.0%	0	-
UCM FUT	100	290	-65.5%	105	-4.8%
INDONESIAN COAL	25	330	-92.4%	30	-16.7%
NEW YORK HUB ZONE J PEAK	1,312	682	92.4%	1,587	-17.3%
DLY GAS EURO-BOB OXY	0	0	-	0	-
NATURAL GAS INDEX	2,818	0	-	3,004	-6.2%
MGF FUT	10	60	-83.3%	32	-68.8%
CHICAGO ULSD (PLATTS) SWA	12	56	-78.6%	15	-20.0%
NATURAL GAS FIXED PRICE SW	3,425	11,913	-71.2%	4,018	-14.8%
3.5% FUEL OIL CIF BALMO S	0	0	-	45	-100.0%
MINI RBOB V. EBOB(ARGUS) NW	2,617	725	261.0%	2,175	20.3%
SUMAS NAT GAS PLATTS FIXED	1,068	2,383	-55.2%	1,158	-7.8%
NY HARBOR LOW SULPUR GAS	2,456	1,849	32.8%	2,731	-10.1%
DY EURO 3.5% FUEL OI RDA	0	0	-	0	-
DIESEL10PPM BARG VS ICE LS	0	0	-	0	-
VENTURA NAT GAS PLATTS FIX	0	33	-100.0%	0	-
COLUMBIA GULF NAT GAS FIXE	0	248	-100.0%	0	-
MJB FUT	0	0	-	0	-
CENTER POINT NAT GAS FIXED	0	24	-100.0%	0	-
MINI RBOB V. EBOBARG NWE BF	1,220	313	289.8%	100	1,120.0%
ELEC ERCOT DLY OFF PK	0	2,112	-100.0%	0	-
EU LOW SULPHUR GASOIL CRA	0	0	-	0	-
CANADIAN LIGHT SWEET OIL	11,534	3,327	246.7%	12,022	-4.1%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
MINI GAS EUROBOB OXY NWE A	410	197	108.1%	846	-51.5%
ELECTRICITY ERCOT PEAK	0	0	-	0	-
NY HARBOR LOW SULPUR GAS	0	0	-	0	-
Energy Options					
ETHANOL	0	0	-	0	-
EUROPEAN JET KEROSENE NW	40	0	-	50	-20.0%
HUSTN SHIP CHNL PIPE SWP	0	1,440	-100.0%	0	-
NATURAL GAS PHY	2,529,353	2,854,809	-11.4%	2,860,921	-11.6%
NATURAL GAS 3 M CSO FIN	250	2,000	-87.5%	55,789	-99.6%
NATURAL GAS 1 M CSO FIN	8,050	9,475	-15.0%	7,550	6.6%
WTI CRUDE OIL 1 M CSO FI	356,870	396,329	-10.0%	363,660	-1.9%
SINGAPORE JET FUEL CALEND	700	1,200	-41.7%	800	-12.5%
ROTTERDAM 3.5%FUEL OIL CL	510	870	-41.4%	510	0.0%
NYMEX EUROPEAN GASOIL APO	0	1,425	-100.0%	0	-
N ROCKIES PIPE SWAP	9,150	9,337	-2.0%	7,470	22.5%
BRENT OIL LAST DAY	107,917	60,281	79.0%	102,553	5.2%
SAN JUAN PIPE SWAP	8,316	4,732	75.7%	7,716	7.8%
BRENT CALENDAR SWAP	28,714	174,000	-83.5%	31,623	-9.2%
HEATING OIL PHY	68,103	67,578	0.8%	67,470	0.9%
PJM MONTHLY	0	34	-100.0%	0	-
NY HARBOR HEAT OIL SWP	40,309	89,045	-54.7%	42,565	-5.3%
NG HH 3 MONTH CAL	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

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Energy Options					
RBOB PHY	25,748	24,988	3.0%	24,419	5.4%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-
NYMEX EUROPEAN GASOIL OPT	0	140	-100.0%	0	-
PGE CITYGATE PIPE SWAP	0	1,800	-100.0%	0	-
CRUDE OIL PHY	3,110,405	3,460,165	-10.1%	2,895,261	7.4%
WTI 12 MONTH CALENDAR OPT	0	2,000	-100.0%	0	-
WTI 6 MONTH CALENDAR OPTI	0	0	-	0	-
CRUDE OIL 1MO	703,290	334,764	110.1%	725,920	-3.1%
SOCAL PIPE SWAP	7,200	3,688	95.2%	6,000	20.0%
HENRY HUB FINANCIAL LAST	11,087	8,965	23.7%	10,987	0.9%
ISO NEW ENGLAND PK LMP	0	0	-	0	-
HO 1 MONTH CLNDR OPTIONS	400	600	-33.3%	600	-33.3%
CRUDE OIL APO	269,790	450,307	-40.1%	278,637	-3.2%
RBOB CALENDAR SWAP	3,395	11,882	-71.4%	3,248	4.5%
PETRO OUTRIGHT EURO	0	210	-100.0%	0	-
WTI-BRENT BULLET SWAP	23,480	41,635	-43.6%	21,510	9.2%
NATURAL GAS OPTION ON CALE	17,826	13,407	33.0%	17,826	0.0%
ELEC MISO PEAK	420	0	-	420	0.0%
NATURAL GAS SUMMER STRIP	0	0	-	0	-
SINGAPORE FUEL OIL 180 CS	0	0	-	0	-
NATURAL GAS	0	0	-	0	-
NYISO ZONE G 5MW PEAK OPTI	420	0	-	420	0.0%
PETROCHEMICALS	11,882	12,296	-3.4%	11,935	-0.4%
PJM CALENDAR STRIP	0	1,300	-100.0%	0	-
APPALACHIAN COAL	0	0	-	0	-
CRUDE OIL OUTRIGHTS	2,130	5,650	-62.3%	2,040	4.4%
MCCLOSKEY ARA ARGS COAL	1,130	3,600	-68.6%	890	27.0%
MCCLOSKEY RCH BAY COAL	420	1,590	-73.6%	420	0.0%
ELEC FINSETTLED	38	128	-70.3%	31	22.6%
ELECTRICITY OFF PEAK	0	0	-	0	-
NATURAL GAS 5 M CSO FIN	0	0	-	0	-
HEATING OIL CRK SPD AVG PRI	300	0	-	0	-
NATURAL GAS 2 M CSO FIN	200	1,000	-80.0%	0	-
BRENT 1 MONTH CAL	0	0	-	0	-
CRUDE OIL CALNDR STRIP	0	110	-100.0%	0	-
SINGAPORE GASOIL CALENDAR	300	0	-	300	0.0%
ETHANOL SWAP	17,421	21,538	-19.1%	14,900	16.9%
NATURAL GAS 6 M CSO FIN	0	1,000	-100.0%	0	-
GASOIL CRACK SPREAD AVG PF	0	0	-	0	-
SHORT TERM NATURAL GAS	675	725	-6.9%	100	575.0%
SHORT TERM	0	0	-	0	-
COAL SWAP	1,200	2,550	-52.9%	1,422	-15.6%
COAL API2 INDEX	28,234	56,663	-50.2%	61,852	-54.4%
EURO-DENOMINATED PETRO P	0	0	-	0	-
COAL API4 INDEX	270	1,940	-86.1%	220	22.7%
SHORT TERM CRUDE OIL	0	0	-	0	-
NATURAL GAS 12 M CSO FIN	0	500	-100.0%	0	-
DAILY CRUDE OIL	0	0	-	0	-
PJM WES HUB PEAK LMP 50MW	8,883	0	-	8,883	0.0%
LLS CRUDE OIL	10,470	0	-	11,060	-5.3%
PJM WES HUB PEAK CAL MTH	10,390	200	5,095.0%	10,390	0.0%

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CME Group Exchange Open Interest Report - Monthly

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Energy Options					
PJM ELECTRIC	0	6	-100.0%	0	-
1 MO GASOIL CAL SWAP SPR	100	0	-	100	0.0%
GASOLINE	456	125	264.8%	456	0.0%
WTI CRUDE OIL 12 M CSO F	0	0	-	0	-
FX Futures					
AUSTRALIAN DOLLAR	110,537	142,515	-22.4%	107,743	2.6%
BRITISH POUND	245,637	158,538	54.9%	252,055	-2.5%
BRAZIL REAL	32,993	32,358	2.0%	34,838	-5.3%
CANADIAN DOLLAR	103,828	136,639	-24.0%	123,269	-15.8%
E-MINI EURO FX	4,622	6,391	-27.7%	4,775	-3.2%
EURO FX	339,222	324,147	4.7%	364,936	-7.0%
E-MINI JAPANESE YEN	848	1,954	-56.6%	1,979	-57.2%
JAPANESE YEN	155,684	172,437	-9.7%	165,535	-6.0%
MEXICAN PESO	157,204	142,497	10.3%	118,763	32.4%
NEW ZEALND DOLLAR	49,029	34,051	44.0%	48,820	0.4%
NKR/USD CROSS RATE	1,181	762	55.0%	1,237	-4.5%
RUSSIAN RUBLE	43,415	35,298	23.0%	39,660	9.5%
S.AFRICAN RAND	4,021	7,140	-43.7%	5,285	-23.9%
SWISS FRANC	39,487	38,639	2.2%	44,636	-11.5%
AD/CD CROSS RATES	1	2	-50.0%	0	-
AD/JY CROSS RATES	407	903	-54.9%	1,197	-66.0%
AD/NE CROSS RATES	2	14	-85.7%	32	-93.8%
BP/JY CROSS RATES	363	173	109.8%	520	-30.2%
BP/SF CROSS RATES	27	24	12.5%	18	50.0%
CD/JY CROSS RATES	0	10	-100.0%	1	-100.0%
EC/AD CROSS RATES	947	1,315	-28.0%	867	9.2%
EC/CD CROSS RATES	753	901	-16.4%	954	-21.1%
EC/NOK CROSS RATES	1	8	-87.5%	1	0.0%
EC/SEK CROSS RATES	238	372	-36.0%	260	-8.5%
EFX/BP CROSS RATES	29,982	19,111	56.9%	31,902	-6.0%
EFX/JY CROSS RATES	10,145	8,680	16.9%	11,211	-9.5%
EFX/SF CROSS RATES	15,192	9,189	65.3%	14,456	5.1%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	1,575	623	152.8%	1,285	22.6%
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)	1,706	111	1,436.9%	883	93.2%
POLISH ZLOTY (EC)	1	0	-	4	-75.0%
SHEKEL	0	1	-100.0%	0	-
RMB USD	325	943	-65.5%	348	-6.6%
KOREAN WON	22	158	-86.1%	23	-4.3%
TURKISH LIRA	0	0	-	0	-
TURKISH LIRA (EU)	0	1	-100.0%	0	-
E-MICRO EUR/USD	4,093	4,378	-6.5%	4,000	2.3%
E-MICRO GBP/USD	4,126	1,688	144.4%	3,619	14.0%
E-MICRO USD/CAD	0	0	-	0	-

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FX Futures					
E-MICRO USD/CHF	0	0	-	0	-
E-MICRO USD/JPY	0	10	-100.0%	0	-
E-MICRO AUD/USD	2,164	1,650	31.2%	2,603	-16.9%
MICRO CHF/USD	148	251	-41.0%	508	-70.9%
INDIAN RUPEE	528	358	47.5%	669	-21.1%
E-MICRO INR/USD	115	7	1,542.9%	64	79.7%
E-MICRO JPY/USD	1,706	669	155.0%	1,267	34.6%
CHINESE RENMINBI (CNH)	2,290	1,112	105.9%	2,371	-3.4%
USDZAR	0	0	-	0	-
FCXRX	0	0	-	1	-100.0%
E-MICRO USD/CNH	0	3	-100.0%	0	-
E-MICRO CAD/USD	1,111	1,099	1.1%	1,320	-15.8%
EURO QUARTERLY VARIANCE F	0	0	-	0	-
FX Options					
AUSTRALIAN DOLLAR	81,331	89,083	-8.7%	74,790	8.7%
BRITISH POUND	104,386	98,442	6.0%	116,463	-10.4%
BRAZIL REAL	0	0	-	0	-
CANADIAN DOLLAR	61,542	53,621	14.8%	63,281	-2.7%
EURO FX	218,507	308,753	-29.2%	259,420	-15.8%
JAPANESE YEN	131,786	152,314	-13.5%	167,583	-21.4%
MEXICAN PESO	6,849	1,458	369.8%	3,230	112.0%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	0	0	-	0	-
SWISS FRANC	5,781	8,202	-29.5%	7,748	-25.4%
JAPANESE YEN (EU)	115	606	-81.0%	845	-86.4%
EURO FX (EU)	886	2,161	-59.0%	2,692	-67.1%
SWISS FRANC (EU)	0	0	-	0	-
CANADIAN DOLLAR (EU)	91	51	78.4%	121	-24.8%
BRITISH POUND (EU)	604	564	7.1%	782	-22.8%
AUSTRALIAN DLR (EU)	22	217	-89.9%	102	-78.4%
EUR/USD PQO 2pm Fix	11,665	0	-	1,267	820.7%
CAD/USD PQO 2pm Fix	5,443	0	-	594	816.3%
JPY/USD PQO 2pm Fix	6,721	0	-	533	1,161.0%
AUD/USD PQO 2pm Fix	3,689	0	-	481	666.9%
GBP/USD PQO 2pm Fix	5,705	0	-	772	639.0%
CHF/USD PQO 2pm Fix	640	0	-	72	788.9%
OTC AUDUSD SUB	0	0	-	15	-100.0%

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Commodities and Alternative Investments					
Futures					
CORN	1,325,077	1,308,170	1.3%	1,317,029	0.6%
SOYBEAN	643,903	704,298	-8.6%	630,073	2.2%
SOYBEAN MEAL	359,912	368,036	-2.2%	350,334	2.7%
SOYBEAN OIL	412,228	402,054	2.5%	399,615	3.2%
OATS	10,520	8,895	18.3%	11,120	-5.4%
ROUGH RICE	11,271	11,543	-2.4%	10,712	5.2%
MINI CORN	8,071	8,212	-1.7%	7,727	4.5%
MINI SOYBEAN	22,339	14,080	58.7%	31,837	-29.8%
MINI WHEAT	1,809	1,333	35.7%	1,455	24.3%
LIVE CATTLE	265,592	262,738	1.1%	257,745	3.0%
FEEDER CATTLE	43,530	35,826	21.5%	40,829	6.6%
LEAN HOGS	223,840	200,597	11.6%	210,109	6.5%
LUMBER	3,790	6,611	-42.7%	4,109	-7.8%
MILK	33,871	29,177	16.1%	34,573	-2.0%
MLK MID	0	33	-100.0%	5	-100.0%
NFD MILK	5,430	6,437	-15.6%	5,762	-5.8%
BUTTER CS	7,199	6,612	8.9%	7,198	0.0%
CLASS IV MILK	4,326	2,650	63.2%	4,009	7.9%
DRY WHEY	4,706	3,983	18.2%	4,532	3.8%
GSCI EXCESS RETURN FUT	40,522	29,604	36.9%	40,819	-0.7%
GOLDMAN SACHS	14,785	13,257	11.5%	13,250	11.6%
HOUSING INDEX	42	52	-19.2%	36	16.7%
ETHANOL	4,626	4,824	-4.1%	4,640	-0.3%
HDD WEATHER	250	4,275	-94.2%	0	-
CDD WEATHER	375	300	25.0%	1,925	-80.5%
HDD SEASONAL STRIP	0	377	-100.0%	0	-
CDD SEASONAL STRIP	1,425	104	1,270.2%	1,425	0.0%
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	100	50	100.0%	0	-
CAT EURO SEASONAL STRIP	250	0	-	250	0.0%
WKLY AVG TEMP	0	0	-	0	-
COFFEE	4	15	-73.3%	1	300.0%
DOW-UBS COMMOD INDEX	20,008	20,116	-0.5%	22,582	-11.4%
SUGAR 11	14	26	-46.2%	12	16.7%
COCOA TAS	36	40	-10.0%	13	176.9%
COTTON	13	13	0.0%	12	8.3%
GRAIN BASIS SWAPS	0	0	-	0	-
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-
USD CRUDE PALM OIL	1,080	0	-	120	800.0%
CASH-SETTLED CHEESE	25,256	25,477	-0.9%	27,487	-8.1%
OTC SP GSCI ER SWAP	0	0	-	0	-
FERTILIZER PRODUCTS	2,650	2,840	-6.7%	2,635	0.6%
S&P GSCI ENHANCED ER SWAP	17,033	13,072	30.3%	13,072	30.3%
CHI WHEAT	466,454	368,089	26.7%	444,081	5.0%
KC WHEAT	234,584	186,013	26.1%	227,529	3.1%
MALAYSIAN PALM SWAP	21,412	9,540	124.4%	20,068	6.7%
PALM OIL	0	0	-	0	-
Intercommodity Spread	0	0	-	0	-
DJ_UBS ROLL SELECT INDEX FU	496	500	-0.8%	496	0.0%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest SEP 2016	Open Interest SEP 2015	% CHG	Open Interest AUG 2016	% CHG
Commodities and Alternative Investments					
Options					
CORN	1,258,352	1,397,555	-10.0%	1,169,351	7.6%
SOYBEAN	804,809	894,804	-10.1%	758,879	6.1%
SOYBEAN MEAL	155,480	192,968	-19.4%	159,269	-2.4%
SOYBEAN OIL	127,649	127,502	0.1%	128,945	-1.0%
SOYBEAN CRUSH	593	767	-22.7%	699	-15.2%
OATS	3,323	4,766	-30.3%	2,951	12.6%
ROUGH RICE	2,237	2,578	-13.2%	1,906	17.4%
WHEAT	0	0	-	0	-
LIVE CATTLE	250,500	315,762	-20.7%	212,997	17.6%
FEEDER CATTLE	29,561	28,993	2.0%	31,620	-6.5%
LEAN HOGS	212,292	249,545	-14.9%	166,171	27.8%
LUMBER	1,143	1,047	9.2%	684	67.1%
MILK	84,802	51,958	63.2%	70,329	20.6%
MLK MID	469	415	13.0%	426	10.1%
NFD MILK	6,168	9,478	-34.9%	4,913	25.5%
BUTTER CS	4,717	4,341	8.7%	3,943	19.6%
CLASS IV MILK	7,931	2,767	186.6%	6,263	26.6%
DRY WHEY	651	1,428	-54.4%	625	4.2%
HOUSING INDEX	18	0	-	18	0.0%
HDD WEATHER	0	0	-	0	-
CDD WEATHER	500	0	-	1,000	-50.0%
HDD SEASONAL STRIP	5,000	5,500	-9.1%	0	-
CDD SEASONAL STRIP	28,000	51,000	-45.1%	28,500	-1.8%
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	2,500	2,500	0.0%	0	-
NOV-NOV SOYBEAN CAL SPRD	2,317	200	1,058.5%	2,326	-0.4%
JULY-NOV SOYBEAN CAL SPRD	30	220	-86.4%	0	-
DEC-JULY WHEAT CAL SPRD	100	35	185.7%	100	0.0%
JULY-DEC CORN CAL SPRD	1,700	185	818.9%	1,600	6.3%
SOYBN NEARBY+2 CAL SPRD	50	100	-50.0%	0	-
WHEAT NEARBY+2 CAL SPRD	5,361	14,937	-64.1%	4,458	20.3%
CORN NEARBY+2 CAL SPRD	1,031	7,145	-85.6%	1,020	1.1%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-
LV CATL CSO	11	2	450.0%	5	120.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
SBIN HURR	0	0	-	0	-
SNOWFALL	0	0	-	0	-
WHEAT-CORN ICSO	5,310	3,265	62.6%	2,100	152.9%
CASH-SETTLED CHEESE	29,335	21,790	34.6%	25,299	16.0%
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	68	-100.0%	0	-
DEC-DEC CORN CAL SPRD	8,402	1,406	497.6%	8,490	-1.0%
DEC-JULY CORN CAL SPRD	13,364	3,265	309.3%	12,746	4.8%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-
CHI WHEAT	270,782	271,206	-0.2%	248,889	8.8%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest SEP 2016	Open Interest SEP 2015	% CHG	Open Interest AUG 2016	% CHG
Commodities and Alternative Investments					
Options					
KC WHEAT	35,721	29,192	22.4%	29,813	19.8%
MAR-DEC CORN CAL SPRD	0	0	-	0	-
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
Intercommodity Spread	0	40	-100.0%	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
DEC-JUL SOYBEAN OIL CSO	0	0	-	0	-
NOV-DEC SOYBEAN CSO	0	0	-	0	-
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-
Foreign Exchange Futures					
CHILEAN PESO	0	0	-	0	-
Ags Futures					
WHEAT	2,894	0	-	0	-
Ags Options					
WHEAT	242	0	-	0	-
TOTAL FUTURES GROUP					
Interest Rate Futures	20,572,700	19,625,976	4.8%	20,439,384	0.7%
Equity Index Futures	3,704,212	3,617,659	2.4%	3,988,326	-7.1%
Metals Futures	1,153,915	912,746	26.4%	1,146,155	0.7%
Energy Futures	19,168,595	19,838,822	-3.4%	19,531,800	-1.9%
FX Futures	1,365,676	1,287,130	6.1%	1,393,915	-2.0%
Commodities and Alternative Invest	4,238,829	4,059,869	4.4%	4,149,226	2.2%
Foreign Exchange Futures	0	0	-	0	-
Ags Futures	2,894	0	-	0	-
TOTAL FUTURES	50,206,821	49,342,202	1.8%	50,648,806	-0.9%
TOTAL OPTIONS GROUP					
Interest Rate Options	34,905,438	28,518,178	22.4%	36,320,012	-3.9%
Equity Index Options	4,587,290	4,247,549	8.0%	5,476,432	-16.2%
Metals Options	1,256,232	1,523,457	-17.5%	1,238,002	1.5%
Energy Options	7,426,242	8,138,027	-8.7%	7,658,924	-3.0%
FX Options	645,763	715,472	-9.7%	700,791	-7.9%
Commodities and Alternative Invest	3,360,209	3,698,730	-9.2%	3,086,335	8.9%
Ags Options	242	0	-	0	-
TOTAL OPTIONS	52,181,416	46,841,413	11.4%	54,480,496	-4.2%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest SEP 2016	Open Interest SEP 2015	% CHG	Open Interest AUG 2016	% CHG
TOTAL COMBINED					
Interest Rate	55,478,138	48,144,154	15.2%	56,759,396	-2.3%
Equity Index	8,291,502	7,865,208	5.4%	9,464,758	-12.4%
Metals	2,410,147	2,436,203	-1.1%	2,384,157	1.1%
Energy	26,594,837	27,976,849	-4.9%	27,190,724	-2.2%
FX	2,011,439	2,002,602	0.4%	2,094,706	-4.0%
Commodities and Alternative Invest	7,599,038	7,758,599	-2.1%	7,235,561	5.0%
Foreign Exchange	0	0	-	0	-
Ags	3,136	0	-	0	-
GRAND TOTAL	102,388,237	96,183,615	6.5%	105,129,302	-2.6%

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