



## CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2016	Open Interest DEC 2015	% CHG	Open Interest NOV 2016	% CHG
<b>Interest Rate Futures</b>					
30-YR BOND	602,117	505,751	19.1%	576,732	4.4%
10-YR NOTE	3,095,051	2,540,181	21.8%	3,013,035	2.7%
5-YR NOTE	2,968,830	2,350,140	26.3%	2,938,400	1.0%
2-YR NOTE	1,125,539	1,021,910	10.1%	1,164,693	-3.4%
FED FUND	972,060	767,898	26.6%	1,032,262	-5.8%
EUROYEN	0	0	-	0	-
EURODOLLARS	11,148,612	10,343,001	7.8%	12,844,399	-13.2%
5-YR SWAP RATE	32,083	32,412	-1.0%	45,914	-30.1%
2-YR SWAP RATE	0	2,529	-100.0%	0	0.0%
10-YR SWAP RATE	31,478	29,524	6.6%	32,166	-2.1%
7-YR SWAP	0	1,992	-100.0%	0	-
1-MONTH EURODOLLAR	5,004	4,507	11.0%	1,872	167.3%
ULTRA T-BOND	685,190	613,679	11.7%	652,705	5.0%
30-YR SWAP RATE	772	681	13.4%	885	-12.8%
Ultra 10-Year Note	291,380	0	-	316,208	-7.9%
EURO 5YR BUNDLE	0	0	-	0	-
3YR BUNDLE	0	0	-	0	-
2YR BUNDLE	0	0	-	0	-
<b>Interest Rate Options</b>					
30-YR BOND	393,015	331,238	18.7%	467,475	-15.9%
10-YR NOTE	2,217,147	1,343,593	65.0%	2,516,673	-11.9%
5-YR NOTE	1,036,476	768,338	34.9%	1,109,744	-6.6%
2-YR NOTE	46,860	57,580	-18.6%	94,918	-50.6%
FED FUND	13,648	64,259	-78.8%	20,308	-32.8%
FLEX 30-YR BOND	0	0	-	0	-
EURODOLLARS	19,592,586	17,555,430	11.6%	25,423,040	-22.9%
EURO MIDCURVE	14,230,600	8,491,187	67.6%	15,392,098	-7.5%
ULTRA T-BOND	1,473	2,430	-39.4%	3,178	-53.7%
Ultra 10-Year Note	1,375	0	-	600	129.2%

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<b>Equity Index Futures</b>					
\$25 DJ	0	0	-	0	-
DJIA	0	0	-	0	-
MINI \$5 DOW	136,966	81,399	68.3%	145,081	-5.6%
E-MINI S&P500	2,796,278	2,501,628	11.8%	3,056,171	-8.5%
S&P 500	65,891	84,526	-22.0%	94,206	-30.1%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	95,961	83,358	15.1%	88,153	8.9%
S&P 400 MIDCAP	0	0	-	0	-
S&P 500 GROWTH	19	26	-26.9%	18	5.6%
S&P 500/VALUE	47,178	3,989	1,082.7%	50,802	-7.1%
E-MINI RUSSELL 1000	19	17	11.8%	19	0.0%
E-MINI NASDAQ 100	225,834	312,013	-27.6%	251,112	-10.1%
NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	27,821	48,005	-42.0%	37,293	-25.4%
NIKKEI 225 (YEN) STOCK	55,781	73,710	-24.3%	76,427	-27.0%
DJ US REAL ESTATE	14,249	6,814	109.1%	14,146	0.7%
NASDAQ BIOTECH	620	0	-	620	0.0%
E-MICRO NIFTY	0	0	-	0	-
S&P CONSUMER DSCRTNRY SE	4,740	8,513	-44.3%	7,911	-40.1%
S&P HEALTH CARE SECTOR	4,397	2,653	65.7%	5,428	-19.0%
S&P UTILITIES SECTOR	6,421	4,232	51.7%	7,475	-14.1%
S&P CONSUMER STAPLES SECT	7,149	13,023	-45.1%	8,186	-12.7%
S&P TECHNOLOGY SECTOR	3,771	3,255	15.9%	3,962	-4.8%
S&P INDUSTRIAL SECTOR	7,696	1,558	394.0%	16,808	-54.2%
S&P FINANCIAL SECTOR	12,853	3,338	285.1%	13,162	-2.3%
S&P ENERGY SECTOR	4,279	1,603	166.9%	3,985	7.4%
S&P MATERIALS SECTOR	2,046	1,067	91.8%	3,687	-44.5%
IBOVESPA INDEX	215	136	58.1%	188	14.4%
E-MINI RUSSELL 1000 VALUE	1,079	15	7,093.3%	782	38.0%
FT-SE 100	278	67	314.9%	329	-15.5%
E-MINI RUSSELL 1000 GROWTH	14	82	-82.9%	64	-78.1%
NIFTY 50	1,112	737	50.9%	634	75.4%

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<b>Equity Index Options</b>					
DJIA	0	0	-	0	-
MINI \$5 DOW	8,421	13,268	-36.5%	9,574	-12.0%
E-MINI S&P500	1,153,567	2,296,196	-49.8%	2,420,354	-52.3%
S&P 500	33,214	442,247	-92.5%	279,330	-88.1%
E-MINI MIDCAP	0	0	-	0	-
E-MINI NASDAQ 100	38,739	64,609	-40.0%	66,170	-41.5%
NASDAQ	0	0	-	0	-
EOM S&P 500	110,218	8,437	1,206.4%	136,788	-19.4%
EOM EMINI S&P	459,786	160,518	186.4%	585,826	-21.5%
EOW2 EMINI S&P 500	100,838	287,016	-64.9%	247,513	-59.3%
EOW2 S&P 500	6,251	33,611	-81.4%	30,512	-79.5%
EOW1 EMINI S&P 500	367,566	27,019	1,260.4%	317,646	15.7%
EOW1 S&P 500	34,025	0	-	29,935	13.7%
EOW4 EMINI S&P 500	36,888	70,606	-47.8%	39,841	-7.4%
EOW3 EMINI S&P 500	1,335,351	0	-	613,409	117.7%
EOW3 S&P 500	285,704	0	-	140,010	104.1%
<b>Metals Futures</b>					
COMEX COPPER	224,939	165,936	35.6%	240,760	-6.6%
URANIUM	4,451	4,217	5.5%	4,751	-6.3%
COMEX MINY COPPER	86	93	-7.5%	132	-34.8%
COMEX GOLD	423,967	415,636	2.0%	404,424	4.8%
COMEX SILVER	164,943	168,442	-2.1%	160,161	3.0%
E-MINI SILVER	0	0	-	0	-
NYMEX PLATINUM	62,997	65,383	-3.6%	69,055	-8.8%
NYMEX HOT ROLLED STEEL	13,287	25,266	-47.4%	17,151	-22.5%
PALLADIUM	23,829	24,483	-2.7%	26,712	-10.8%
E-MICRO GOLD	2,917	1,770	64.8%	2,765	5.5%
SILVER	851	738	15.3%	777	9.5%
COPPER	1,996	5,582	-64.2%	2,286	-12.7%
FERROUS PRODUCTS	367	0	-	452	-18.8%
ALUMINUM	18,878	4,392	329.8%	17,727	6.5%
GOLD	0	0	-	0	-
COMEX E-Mini GOLD	1,972	1,269	55.4%	1,912	3.1%
COMEX E-Mini SILVER	161	121	33.1%	143	12.6%
IRON ORE 62 CHINA TSI FUTURE	19,371	21,669	-10.6%	20,103	-3.6%
IRON ORE 58 CHINA TSI FUTURE	0	0	-	0	-
IRON ORE 62 CHINA PLATTS FU	946	90	951.1%	1,106	-14.5%
Aluminium MW Trans Prem Platts	33,544	22,008	52.4%	34,446	-2.6%
Gold Kilo	25	7	257.1%	40	-37.5%
LNDN ZINC	3	10	-70.0%	0	0.0%
METALS	0	0	-	0	-

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<b>Metals Options</b>					
COMEX COPPER	2,661	2,627	1.3%	3,185	-16.5%
COMEX GOLD	953,182	967,601	-1.5%	951,832	0.1%
COMEX SILVER	104,888	94,193	11.4%	101,204	3.6%
NYMEX PLATINUM	7,740	2,274	240.4%	6,814	13.6%
PALLADIUM	2,652	3,449	-23.1%	1,939	36.8%
SHORT TERM	0	0	-	0	-
SHORT TERM GOLD	0	0	-	0	-
SILVER	0	0	-	0	-
COPPER	0	0	-	0	-
GOLD	694	2	34,600.0%	1,290	-46.2%
IRON ORE 62 CHINA TSI PUT OP	8,092	24,326	-66.7%	12,854	-37.0%
IRON ORE 62 CHINA TSI CALL O	13,283	11,456	15.9%	14,608	-9.1%
HOT ROLLED COIL STEEL CALL	0	0	-	0	-
HOT ROLLED COIL STEEL PUT O	0	0	-	0	-
<b>Energy Futures</b>					
ETHANOL FWD	119	34	250.0%	92	29.3%
MARS BLEND CRUDE OIL	2,800	0	-	2,706	3.5%
HUSTN SHIP CHNL PIPE SWP	3,425	3,425	0.0%	3,425	0.0%
NATURAL GAS PHY	1,251,358	958,390	30.6%	1,157,192	8.1%
SOUTHERN NAT LA NAT GAS	0	0	-	0	-
COLUMBIA GULF MAIN NAT G	0	2,759	-100.0%	0	-
RBOB GASOLINE BALMO CLNDR	2,312	1,367	69.1%	1,343	72.2%
GASOLINE UP-DOWN BALMO SW	0	250	-100.0%	0	-
FUEL OIL (PLATS) CAR CN	12	69	-82.6%	24	-50.0%
FUEL OIL (PLATS) CAR CM	403	77	423.4%	441	-8.6%
SINGAPORE MOGAS 92 UNLEAD	20,694	12,718	62.7%	21,419	-3.4%
ETHANOL T2 FOB ROTT INCL DU	4,468	2,524	77.0%	3,601	24.1%
SINGAPORE MOGAS 92 UNLEAD	375	210	78.6%	1,386	-72.9%
JET AV FUEL (P) CAR FM ICE GA	48	89	-46.1%	57	-15.8%
NY JET FUEL (PLATTS) HEAT OIL	0	20	-100.0%	0	-
PROPANE NON-LDH MB (OPIS) B	150	0	-	112	33.9%
PROPANE NON-LDH MT. BEL (OF	38,127	25,514	49.4%	39,012	-2.3%
N ILLINOIS HUB DAILY	198	92	115.2%	198	0.0%
CINERGY HUB PEAK MONTH	302	570	-47.0%	316	-4.4%
NO 2 UP-DOWN SPREAD CALEN	1,007	1,025	-1.8%	278	262.2%
CIN HUB 5MW D AH O PK	247,600	288,400	-14.1%	257,800	-4.0%
NY 3.0% FUEL OIL (PLATTS	575	1,775	-67.6%	775	-25.8%
ARGUS LLS VS. WTI (ARG) T	11,079	14,017	-21.0%	12,294	-9.9%
TRANSCO ZONE 1 NG BASIS	0	0	-	0	-
SOUTH STAR TEX OKLHM KNS	554	1,402	-60.5%	554	0.0%
NYISO ZONE A 5MW D AH PK	6,915	15,047	-54.0%	7,335	-5.7%
NEPOOL MAINE 5MW D AH PK	0	0	-	0	-
NEPOOL INTR HUB 5MW D AH	606,073	378,350	60.2%	619,027	-2.1%
PJM COMED 5MW D AH O PK	134,515	90,597	48.5%	157,615	-14.7%
NYISO ZONE A 5MW D AH O P	170,760	334,920	-49.0%	164,280	3.9%
NEPOOL MAINE 5MW D AH O E	0	0	-	0	-
CHICAGO UNL GAS PL VS RBO	39	75	-48.0%	42	-7.1%
PREMIUM UNLEAD 10PPM FOB	23	0	-	5	360.0%

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<b>Energy Futures</b>					
GASOIL 10P CRG CIF NW VS	0	0	-	0	-
GASOIL 0.1 RDAM BRGS VS I	47	97	-51.5%	49	-4.1%
PJM WESTHDA PEAK	62,552	70,083	-10.7%	49,654	26.0%
PJM PEPCO DA PEAK	0	0	-	0	-
PJM DPL DA PEAK	0	0	-	0	-
PJM DAYTON DA PEAK	24,183	17,690	36.7%	25,170	-3.9%
PJM WESTH DA OFF-PEAK	1,102,537	1,304,169	-15.5%	870,257	26.7%
PJM PPL DA OFF-PEAK	5,304	64,680	-91.8%	10,309	-48.5%
PJM AECO DA OFF-PEAK	21,015	74,922	-72.0%	24,480	-14.2%
ULSD 10PPM CIF MED BALMO	0	0	-	0	-
GASOIL 0.1CIF MED VS ICE	80	127	-37.0%	80	0.0%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-
GASOIL 0.1 ROTTERDAM BARG	10	0	-	20	-50.0%
EUROPE NAPHTHA CALSWAP	1,945	1,061	83.3%	1,954	-0.5%
HENRY HUB SWING FUTURE	0	0	-	0	-
FL GAS ZONE 3 NAT GAS IND	0	0	-	0	-
GASOIL 0.1 CIF MED BALMO	0	0	-	0	-
BRENT BALMO SWAP	250	100	150.0%	76	228.9%
TENNESSEE 500 LEG NG INDE	0	0	-	0	-
CIG ROCKIES NG INDEX SWA	0	0	-	0	-
PJM PECO ZONE5MW PEAK CAL	0	44	-100.0%	0	-
MISO 5MW OFF PEAK	0	0	-	0	-
MISO 5MW PEAK	0	0	-	0	-
NY ULSD (ARGUS) VS HEATING	5,284	4,323	22.2%	5,081	4.0%
NY JET FUEL (ARGUS) VS HEATI	0	0	-	0	-
N ROCKIES PIPE SWAP	546	759	-28.1%	608	-10.2%
CARBON EUA EMISSIONS EURO	0	0	-	0	-
GASOIL MINI CALENDAR SWAP	432	978	-55.8%	550	-21.5%
BRENT OIL LAST DAY	126,410	170,458	-25.8%	109,250	15.7%
SAN JUAN PIPE SWAP	0	0	-	0	-
EUROPEAN NAPHTHA BALMO	245	53	362.3%	273	-10.3%
EURO 3.5% FUEL OIL RDAM B	1,059	222	377.0%	345	207.0%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-
LA CARB DIESEL (OPIS) SWA	641	780	-17.8%	550	16.5%
GASOLINE UP-DOWN (ARGUS)	0	0	-	0	-
GULF COAST ULSD CALENDAR	3,859	4,968	-22.3%	3,926	-1.7%
CENTERPOINT EAST INDEX	0	0	-	0	-
CENTERPOINT BASIS SWAP	19,799	17,021	16.3%	20,939	-5.4%
WTI-BRENT CALENDAR SWAP	49,622	98,300	-49.5%	50,789	-2.3%
EURO GASOIL 10PPM VS ICE	299	856	-65.1%	295	1.4%
BRENT CALENDAR SWAP	14,834	20,620	-28.1%	14,122	5.0%
MINY HTG OIL	1	1	0.0%	0	0.0%
FUELOIL SWAP:CARGOES VS.B	1,063	1,179	-9.8%	1,108	-4.1%
MICHIGAN HUB PEAK MONTH S	0	0	-	0	-
TD3 MEG TO JAPAN 250K MT	0	0	-	0	-
DOMINION TRAN INC - APP I	2,951	401	635.9%	4,511	-34.6%
TENNESSEE ZONE 0 BASIS SW	1,752	1,032	69.8%	2,000	-12.4%
PJM OFF-PEAK LMP SWAP FUT	1,272	4,430	-71.3%	1,516	-16.1%
AEP-DAYTON HUB OFF-PEAK M	667	1,854	-64.0%	734	-9.1%
AEP-DAYTON HUB DAILY	248	252	-1.6%	258	-3.9%
EASTERN RAIL DELIVERY CSX	2,375	2,695	-11.9%	2,400	-1.0%

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<b>Energy Futures</b>					
HTG OIL	1,033	2,128	-51.5%	1,552	-33.4%
EUROPE 3.5% FUEL OIL MED	957	452	111.7%	1,012	-5.4%
WAHA INDEX SWAP FUTURE	968	1,712	-43.5%	1,268	-23.7%
EL PASO PERMIAN INDEX SWA	0	0	-	0	-
HEATING OIL PHY	428,386	342,234	25.2%	392,740	9.1%
PJM MONTHLY	4,602	13,176	-65.1%	5,162	-10.8%
NY HARBOR HEAT OIL SWP	14,333	17,627	-18.7%	11,884	20.6%
TCO BASIS SWAP	26,585	45,385	-41.4%	28,502	-6.7%
DOMINION TRANSMISSION INC	56,031	31,725	76.6%	59,888	-6.4%
NYISO A	420	5,750	-92.7%	840	-50.0%
MINY NATURAL GAS	2,027	2,467	-17.8%	2,648	-23.5%
TRANSCO ZONE 6 BASIS SWAP	7,342	4,639	58.3%	6,893	6.5%
NYH NO 2 CRACK SPREAD CAL	11,592	15,167	-23.6%	12,418	-6.7%
JAPAN C&F NAPHTHA CRACK S	875	698	25.4%	708	23.6%
PERMIAN BASIS SWAP	21,332	16,778	27.1%	22,429	-4.9%
NY HARBOR RESIDUAL FUEL 1	5,565	7,559	-26.4%	7,143	-22.1%
GULF COAST NO.6 FUEL OIL	62,029	68,218	-9.1%	62,734	-1.1%
NGPL MID-CONTINENT	33,621	38,422	-12.5%	34,840	-3.5%
NYISO J	1,907	6,132	-68.9%	2,243	-15.0%
NYISO G	42	965	-95.6%	84	-50.0%
ARGUS PROPAN(SAUDI ARAMC	608	681	-10.7%	571	6.5%
JAPAN NAPHTHA BALMO SWAP	66	24	175.0%	30	120.0%
EUROPE JET KERO NWE CALSW	3	16	-81.3%	6	-50.0%
JET CIF NWE VS ICE	357	446	-20.0%	377	-5.3%
RBOB PHY	403,123	355,344	13.4%	368,684	9.3%
RBOB GAS	1,334	4,653	-71.3%	882	51.2%
GASOIL 0.1 CIF NWE VS ISE	15	0	-	30	-50.0%
NY1% VS GC SPREAD SWAP	7,062	6,925	2.0%	5,214	35.4%
GULF COAST 3% FUEL OIL BA	949	493	92.5%	1,469	-35.4%
EUROPE 3.5% FUEL OIL RDAM	12,158	9,190	32.3%	12,074	0.7%
FUEL OIL NWE CRACK VS ICE	19	243	-92.2%	38	-50.0%
DIESEL 10P BRG FOB RDM VS	100	0	-	0	-
TRANSCO ZONE 6 INDEX	1,824	0	-	2,124	-14.1%
SONAT BASIS SWAP FUTURE	916	6,612	-86.1%	792	15.7%
PANHANDLE BASIS SWAP FUTU	39,968	47,095	-15.1%	44,453	-10.1%
NGPL MIDCONTINENT INDEX	0	0	-	180	-100.0%
DUBAI CRUDE OIL CALENDAR	10,920	6,734	62.2%	6,167	77.1%
CRUDE OIL PHY	2,068,877	1,674,783	23.5%	2,104,270	-1.7%
CINERGY HUB OFF-PEAK MONT	194	762	-74.5%	248	-21.8%
ANR LOUISIANA BASIS SWAP	214	856	-75.0%	121	76.9%
TRANSCO ZONE4 BASIS SWAP	22,821	38,280	-40.4%	21,267	7.3%
FLORIDA GAS ZONE3 BASIS S	2,700	2,946	-8.4%	3,506	-23.0%
SINGAPORE NAPHTHA SWAP	0	0	-	0	-
SINGAPORE JET KEROSENE SW	2,013	2,862	-29.7%	2,006	0.3%
SINGAPORE 380CST FUEL OIL	14,187	7,941	78.7%	13,398	5.9%
AEP-DAYTON HUB MTHLY	907	1,922	-52.8%	974	-6.9%
N ILLINOIS HUB MTHLY	260	596	-56.4%	280	-7.1%
ISO NEW ENGLAND OFF-PEAK	206	684	-69.9%	244	-15.6%
NYISO G OFF-PEAK	20	386	-94.8%	40	-50.0%
NYISO A OFF-PEAK	140	1,796	-92.2%	270	-48.1%
TC2 ROTTERDAM TO USAC 37K	0	0	-	0	-

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2016	Open Interest DEC 2015	% CHG	Open Interest NOV 2016	% CHG
<b>Energy Futures</b>					
EUROPE DATED BRENT SWAP	395	7,733	-94.9%	840	-53.0%
WESTERN RAIL DELIVERY PRB	1,700	3,455	-50.8%	1,500	13.3%
NATURAL GAS PEN SWP	279,942	315,947	-11.4%	292,150	-4.2%
SINGAPORE GASOIL VS ICE	18,968	3,520	438.9%	16,885	12.3%
JET BARGES VS ICE GASOIL	0	15	-100.0%	0	-
SOCAL PIPE SWAP	2,280	0	-	2,952	-22.8%
SINGAPORE 180CST BALMO	35	23	52.2%	24	45.8%
MONT BELVIEU LDH PROPANE 5	137,635	101,751	35.3%	144,047	-4.5%
MONT BELVIEU ETHANE 5 DECI	104,548	29,828	250.5%	105,409	-0.8%
MONT BELVIEU NORMAL BUTAN	38,590	33,605	14.8%	37,635	2.5%
WAHA BASIS	12,360	17,083	-27.6%	13,328	-7.3%
PREM UNL GAS 10PPM RDM F	5	80	-93.8%	11	-54.5%
PREM UNL GAS 10PPM RDM F	0	0	-	0	-
HENRY HUB SWAP	1,360,539	1,421,914	-4.3%	1,331,857	2.2%
HENRY HUB BASIS SWAP	42,762	57,234	-25.3%	47,005	-9.0%
CHICAGO ETHANOL SWAP	56,560	42,429	33.3%	58,744	-3.7%
PJM WESTH RT OFF-PEAK	2,410,018	3,448,667	-30.1%	2,602,641	-7.4%
PJM JCPL DA OFF-PEAK	23,350	70,230	-66.8%	27,200	-14.2%
PJM DAYTON DA OFF-PEAK	114,960	221,920	-48.2%	117,000	-1.7%
PJM AD HUB 5MW REAL TIME	954,650	1,726,369	-44.7%	946,001	0.9%
NEPOOL SE MASS 5MW D AH P	0	22	-100.0%	0	-
ISO NEW ENGLAND PK LMP	259	749	-65.4%	294	-11.9%
CRUDE OIL	22,123	18,305	20.9%	22,211	-0.4%
EUROPEAN NAPHTHA CRACK SP	10,993	10,874	1.1%	11,815	-7.0%
GASOIL CRACK SPREAD CALEN	17,784	8,713	104.1%	13,316	33.6%
ICE BRENT DUBAI SWAP	22,156	3,625	511.2%	22,011	0.7%
BRENT FINANCIAL FUTURES	1,439	8,990	-84.0%	1,641	-12.3%
DEMARCO SWING SWAP	0	0	-	0	-
NGPL TEXOK SWING SWAP	0	0	-	0	-
NGPL MIDCONTINENT SWING S	0	0	-	0	-
GASOIL CALENDAR SWAP	96	50	92.0%	96	0.0%
EURO 3.5% FUEL OIL SPREAD	3,180	1,301	144.4%	3,070	3.6%
MICHIGAN HUB OFF-PEAK MON	0	0	-	0	-
NYMEX ALUMINUM FUTURES	926	1,903	-51.3%	1,549	-40.2%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-
GULF COAST JET VS NYM 2 H	36,123	32,152	12.4%	36,224	-0.3%
SOCAL BASIS SWAP	0	0	-	0	-
SAN JUAN BASIS SWAP	39,271	15,316	156.4%	40,511	-3.1%
EUROPE 1% FUEL OIL RDM C	25	86	-70.9%	34	-26.5%
GULF COAST GASOLINE CLNDR	0	1,601	-100.0%	0	-
Transco Zone 3 Basis	7,300	10,158	-28.1%	7,300	0.0%
Tetco STX Basis	1,915	3,171	-39.6%	2,008	-4.6%
COLUMBIA GULF ONSHORE	17,279	29,233	-40.9%	17,713	-2.5%
PJM DAILY	754	346	117.9%	692	9.0%
CIG BASIS	48,622	32,131	51.3%	51,730	-6.0%
NORTHERN NATURAL GAS VENTL	5,584	2,567	117.5%	5,925	-5.8%
PGE&E CITYGATE	0	0	-	0	-
TEXAS EASTERN ZONE M-3 BA	21,530	14,848	45.0%	22,376	-3.8%
MICHIGAN BASIS	14,181	6,932	104.6%	15,305	-7.3%
ANR OKLAHOMA	3,532	6,421	-45.0%	3,811	-7.3%
LA JET FUEL VS NYM NO 2 H	75	170	-55.9%	130	-42.3%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2016	Open Interest DEC 2015	% CHG	Open Interest NOV 2016	% CHG
<b>Energy Futures</b>					
RBOB UP-DOWN CALENDAR SW	0	19,872	-100.0%	0	-
RBOB CALENDAR SWAP	13,675	18,017	-24.1%	13,650	0.2%
MINY RBOB GAS	0	0	-	0	-
GAS EURO-BOB OXY NWE BARG	5,924	6,025	-1.7%	5,285	12.1%
GAS EURO-BOB OXY NWE BARG	27,506	33,476	-17.8%	23,902	15.1%
PETRO OUTRIGHT EURO	18,940	16,896	12.1%	19,795	-4.3%
DATED BRENT (PLATTS) DAILY S	0	0	-	0	-
LA CARBOB GASOLINE(OPIS)S	0	300	-100.0%	0	-
EURO PROPANE CIF ARA SWA	1,765	933	89.2%	1,940	-9.0%
GASOIL BULLET SWAP	50	0	-	0	-
NEW YORK ETHANOL SWAP	2,225	2,290	-2.8%	2,600	-14.4%
LA CARB DIESEL (OPIS)	91	195	-53.3%	104	-12.5%
DEMARX INDEX FUTURE	0	0	-	0	-
WTI CALENDAR	125,487	125,723	-0.2%	119,252	5.2%
APPALACHIAN COAL (PHY)	0	115	-100.0%	0	-
ROCKIES KERN OPAL - NW IN	0	1,220	-100.0%	0	-
NEW ENGLAND HUB PEAK DAIL	1,356	2,053	-34.0%	1,440	-5.8%
HOUSTON SHIP CHANNEL INDE	0	0	-	0	-
NORTHERN NATURAL GAS DEMA	3,144	2,348	33.9%	3,521	-10.7%
TENNESSEE 500 LEG BASIS S	936	2,196	-57.4%	1,029	-9.0%
EAST/WEST FUEL OIL SPREAD	145	814	-82.2%	159	-8.8%
NYISO J OFF-PEAK	402	964	-58.3%	444	-9.5%
TC5 RAS TANURA TO YOKOHAM	0	0	-	0	-
WTI-BRENT BULLET SWAP	500	0	-	500	0.0%
EURO GASOIL 10 CAL SWAP	0	8	-100.0%	0	-
HENRY HUB INDEX SWAP FUTU	20,251	26,689	-24.1%	24,027	-15.7%
Sumas Basis Swap	8,789	10,773	-18.4%	9,626	-8.7%
RBOB CRACK SPREAD	3,889	3,377	15.2%	3,143	23.7%
CIN HUB 5MW D AH PK	17,052	18,322	-6.9%	17,546	-2.8%
TEXAS GAS ZONE1 NG BASIS	13,948	15,778	-11.6%	14,103	-1.1%
SINGAPORE GASOIL SWAP	22,499	3,231	596.3%	21,304	5.6%
GULF COAST JET FUEL CLNDR	1,342	1,181	13.6%	1,301	3.2%
ULSD 10PPM CIF MED VS ICE	36	388	-90.7%	45	-20.0%
PJM BGE DA OFF-PEAK	35,095	16,383	114.2%	35,480	-1.1%
SINGAPORE 380CST BALMO	174	25	596.0%	397	-56.2%
LTD NAT GAS	355,797	292,483	21.6%	296,075	20.2%
NORTHWEST ROCKIES BASIS S	74,433	66,563	11.8%	78,129	-4.7%
SING FUEL	5	0	-	35	-85.7%
CIN HUB 5MW REAL TIME O P	661,456	767,880	-13.9%	545,056	21.4%
NYISO ZONE C 5MW D AH PK	483	1,319	-63.4%	966	-50.0%
NEPOOL NE MASS 5MW D AH O	0	1,568	-100.0%	0	-
NEPOOL NE MASS 5MW D AH P	0	88	-100.0%	0	-
NEPOOL SE MASS 5MW D AH O	0	392	-100.0%	0	-
NEPOOL CNCTCT 5MW D AH O	6,736	5,480	22.9%	8,661	-22.2%
NEPOOL CONECTIC 5MW D AH	359	298	20.5%	464	-22.6%
NEPOOL W CNT MASS 5MW D A	11,024	43,728	-74.8%	12,564	-12.3%
PJM COMED 5MW D AH PK	7,310	7,502	-2.6%	8,570	-14.7%
NYISO ZONE J 5MW D AH O P	182,896	57,930	215.7%	193,096	-5.3%
NYISO ZONE J 5MW D AH PK	11,601	9,019	28.6%	11,832	-2.0%
PJM NI HUB 5MW REAL TIME	1,237,740	1,365,809	-9.4%	848,910	45.8%
NYISO ZONE C 5MW D AH O P	9,384	24,304	-61.4%	18,239	-48.5%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2016	Open Interest DEC 2015	% CHG	Open Interest NOV 2016	% CHG
<b>Energy Futures</b>					
ONEOK OKLAHOMA NG BASIS	1,907	3,587	-46.8%	2,323	-17.9%
COLUMB GULF MAINLINE NG B	20,114	38,467	-47.7%	21,754	-7.5%
PANHANDLE PIPE SWAP	0	0	-	0	-
TRANSCO ZONE 4 NAT GAS IN	0	310	-100.0%	0	-
ELEC MISO PEAK	1,420	3,567	-60.2%	1,394	1.9%
ELEC NYISO OFF-PEAK	22,456	65,756	-65.8%	25,921	-13.4%
WTS (ARGUS) VS WTI SWAP	48,137	39,111	23.1%	41,750	15.3%
RBOB CRACK SPREAD BALMO S	60	0	-	0	-
BRENT CFD(PLATTS) VS FRNT	0	0	-	0	-
CAISO SP15 EZGNHUB5 MW P	15,640	0	-	16,890	-7.4%
NY 2.2% FUEL OIL (PLATTS	300	685	-56.2%	300	0.0%
EIA FLAT TAX ONHWAY DIESE	4,124	4,710	-12.4%	4,163	-0.9%
JET FUEL UP-DOWN BALMO CL	6,025	2,723	121.3%	5,950	1.3%
ULSD UP-DOWN BALMO SWP	8,800	7,798	12.8%	8,458	4.0%
EUROPEAN GASOIL (ICE)	3,745	4,119	-9.1%	3,179	17.8%
CRUDE OIL LAST DAY	0	0	-	0	-
NYISO ZONE G 5MW D AH O P	277,288	212,478	30.5%	302,176	-8.2%
PJM PEPSCO DA OFF-PEAK	0	0	-	0	-
NY H OIL PLATTS VS NYMEX	0	33	-100.0%	0	-
GASOIL 10PPM VS ICE SWAP	652	190	243.2%	639	2.0%
NY HARBOR 1% FUEL OIL BAL	50	0	-	0	-
LA JET (OPIS) SWAP	1,080	790	36.7%	1,630	-33.7%
PJM AECO DA PEAK	1,143	4,087	-72.0%	1,332	-14.2%
PREMIUM UNLD 10PPM CARGOE	0	0	-	0	-
GASOIL 10PPM CARGOES CIF	0	15	-100.0%	0	-
TETCO M-3 INDEX	6,364	10,208	-37.7%	6,976	-8.8%
SINGAPORE JET KERO GASOIL	6,110	940	550.0%	3,810	60.4%
SINGAPORE FUEL OIL SPREAD	1,472	881	67.1%	1,682	-12.5%
NORTHERN ILLINOIS OFF-PEA	80	1,124	-92.9%	160	-50.0%
NEW YORK HUB ZONE G PEAK	3,592	1,932	85.9%	3,546	1.3%
SINGAPORE FUEL 180CST CAL	2,333	1,764	32.3%	1,636	42.6%
EUROPE 1% FUEL OIL NWE CA	328	378	-13.2%	422	-22.3%
Tetco ELA Basis	0	0	-	0	-
ULSD 10PPM CIF NW BALMO S	0	0	-	0	-
JET FUEL CARGOES CIF NEW	0	0	-	0	-
ICE GASOIL BALMO SWAP	0	0	-	0	-
ULSD 10PPM CIF MED SWAP	0	0	-	0	-
GASOIL 0.1 CIF MED SWAP	10	40	-75.0%	20	-50.0%
TENNESSEE 500 LEG NG SWIN	0	0	-	0	-
MICHCON NG INDEX SWAP	0	0	-	360	-100.0%
TCO NG INDEX SWAP	248	3,176	-92.2%	728	-65.9%
ALGONQUIN CITYGATES BASIS	2,821	359	685.8%	3,131	-9.9%
PJM WESTH RT PEAK	164,154	173,071	-5.2%	166,548	-1.4%
PJM PSEG DA OFF-PEAK	128,675	1,960	6,465.1%	130,600	-1.5%
PJM PSEG DA PEAK	5,100	110	4,536.4%	5,100	0.0%
PJM PPL DA PEAK	273	3,601	-92.4%	546	-50.0%
PJM JCPL DA PEAK	1,270	3,830	-66.8%	1,480	-14.2%
PJM EASTERNH DA PEAK	0	0	-	0	-
PJM DPL DA OFF-PEAK	0	0	-	0	-
PJM BGE DA PEAK	1,912	915	109.0%	1,933	-1.1%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2016	Open Interest DEC 2015	% CHG	Open Interest NOV 2016	% CHG
<b>Energy Futures</b>					
DATED TO FRONTLINE BRENT	15,940	9,162	74.0%	16,495	-3.4%
NEPOOL W CNTR M 5MW D AH	1,138	2,643	-56.9%	1,348	-15.6%
TENNESSEE 800 LEG NG BASI	608	2,074	-70.7%	732	-16.9%
UP DOWN GC ULSD VS NMX HO	51,984	46,382	12.1%	54,203	-4.1%
USGC UNL 87 CRACK SPREAD	0	1,150	-100.0%	0	-
GULF COAST ULSD CRACK SPR	3,355	8,788	-61.8%	3,777	-11.2%
NYMEX ULSD VS NYMEX HO	30	1,013	-97.0%	60	-50.0%
RBOB VS HEATING OIL SWAP	4,018	3,415	17.7%	3,268	22.9%
NYISO ZONE G 5MW D AH PK	19,145	21,954	-12.8%	18,557	3.2%
GASOIL 0.1 BRGS FOB VS IC	0	0	-	0	-
ULSD 10PPM CIF VS ICE GAS	0	0	-	0	-
SINGAPORE NAPHTHA BALMO	0	0	-	0	-
ARGUS PROPAN FAR EST INDE	1,654	1,174	40.9%	2,079	-20.4%
3.5% FUEL OIL CID MED SWA	674	365	84.7%	800	-15.8%
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	196	446	-56.1%	206	-4.9%
EURO 1% FUEL OIL NEW BALM	6	0	-	10	-40.0%
DUBAI CRUDE OIL BALMO	0	0	-	0	-
SINGAPORE JET KERO BALMO	0	0	-	0	-
WTS (ARGUS) VS WTI TRD MT	2,435	3,825	-36.3%	2,670	-8.8%
MARS (ARGUS) VS WTI TRD M	17,786	755	2,255.8%	15,447	15.1%
MARS (ARGUS) VS WTI SWAP	14,029	17,005	-17.5%	13,388	4.8%
GASOIL 0.1 CARGOES CIF NE	0	0	-	0	-
NATURAL GAS	106,281	97,496	9.0%	107,510	-1.1%
NGPL TEXOK INDEX	0	0	-	0	-
FUEL OIL CRACK VS ICE	18,596	15,713	18.3%	19,666	-5.4%
HEATING OIL VS ICE GASOIL	0	0	-	0	-
HOUSTON SHIP CHANNEL BASI	24,441	22,757	7.4%	25,526	-4.3%
LLS (ARGUS) VS WTI SWAP	25,918	50,255	-48.4%	29,617	-12.5%
JAPAN C&F NAPHTHA SWAP	1,896	1,520	24.7%	1,565	21.2%
MINY WTI CRUDE OIL	4,372	6,097	-28.3%	6,177	-29.2%
CIN HUB 5MW REAL TIME PK	45,224	26,491	70.7%	45,015	0.5%
PJM NILL DA PEAK	44,984	21,341	110.8%	46,796	-3.9%
PANHANDLE INDEX SWAP FUTU	0	620	-100.0%	0	-
PJM NILL DA OFF-PEAK	1,066,671	430,435	147.8%	1,014,827	5.1%
PETROCHEMICALS	8,357	7,962	5.0%	8,955	-6.7%
IN DELIVERY MONTH EUA	10,748	47,410	-77.3%	49,000	-78.1%
MONT BELVIEU NORMAL BUTAN	582	293	98.6%	337	72.7%
MONT BELVIEU NATURAL GASO	200	110	81.8%	20	900.0%
CONWAY NORMAL BUTANE (OPI	1,095	642	70.6%	1,291	-15.2%
CONWAY PROPANE 5 DECIMALS	18,504	13,619	35.9%	17,606	5.1%
MONT BELVIEU NATURAL GASO	17,270	9,395	83.8%	16,755	3.1%
CONWAY NATURAL GASOLINE (	429	503	-14.7%	587	-26.9%
MONT BELVIEU LDH PROPANE C	2,165	466	364.6%	603	259.0%
MONT BELVIEU ETHANE OPIS B	375	90	316.7%	75	400.0%
SINGAPORE JET KERO VS. GAS	0	0	-	0	-
ERCOT NORTH ZMCPE 5MW PE	0	2,245	-100.0%	147	-100.0%
ERCOT NORTH ZMCPE 5MW OF	0	28,224	-100.0%	2,040	-100.0%
ERCOT NORTH ZMCPE 5MW OF	720	1,800	-60.0%	600	20.0%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2016	Open Interest DEC 2015	% CHG	Open Interest NOV 2016	% CHG
<b>Energy Futures</b>					
DIESEL 10PPM BARGES FOB B	0	0	-	0	-
EURO 3.5% FUEL OIL M CRK	0	0	-	0	-
RBOB (PLATTS) CAL SWAP	0	0	-	0	-
PJM DUQUESNE 5MW D AH PK	0	0	-	0	-
PJM DUQUS 5MW D AH O PK	0	0	-	0	-
GRP THREE ULSD(PLT)VS HEA	5,273	5,948	-11.3%	5,840	-9.7%
GRP THREE UNL GS (PLT) VS	4,392	5,145	-14.6%	4,829	-9.0%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-
CHICAGO ULSD PL VS HO SPR	1,102	1,698	-35.1%	1,238	-11.0%
PETRO CRK&SPRD EURO	18,250	14,141	29.1%	18,160	0.5%
CRUDE OIL OUTRIGHTS	23,998	18,637	28.8%	22,015	9.0%
PJM WES HUB PEAK LMP 50 M	0	22	-100.0%	0	-
FREIGHT MARKETS	1,153	362	218.5%	1,315	-12.3%
MCCLOSKEY ARA ARGS COAL	76,901	126,735	-39.3%	77,596	-0.9%
MNC FUT	4,926	5,137	-4.1%	4,574	7.7%
MCCLOSKEY RCH BAY COAL	18,578	34,407	-46.0%	16,042	15.8%
CRUDE OIL SPRDS	24,240	5,255	361.3%	24,715	-1.9%
ELEC FINSETTLED	2,909	2,831	2.8%	3,014	-3.5%
ELECTRICITY OFF PEAK	53,584	52,760	1.6%	55,509	-3.5%
PETRO OUTRIGHT NA	18,124	13,253	36.8%	21,181	-14.4%
TRANSCO ZONE 6 PIPE SWAP	0	0	-	0	-
ALGON CITY GATES NAT GAS	2,680	0	-	3,040	-11.8%
NEPOOL NEW HAMP 5MW D AH	0	828	-100.0%	0	-
PJM APS ZONE DA OFF-PEAK	1,224	15,288	-92.0%	2,379	-48.5%
NAT GAS BASIS SWAP	13,540	2,529	435.4%	13,763	-1.6%
RBOB SPREAD (PLATTS) SWAP	38	97	-60.8%	44	-13.6%
NGPL TEX/OK	40,686	65,959	-38.3%	40,651	0.1%
NEPOOL RHD ISLD 5MW D AH	2,327	12,153	-80.9%	2,936	-20.7%
HEATING OIL BALMO CLNDR S	0	60	-100.0%	19	-100.0%
PJM APS ZONE DA PEAK	63	831	-92.4%	126	-50.0%
SINGAPORE GASOIL CALENDAR	48	100	-52.0%	6	700.0%
GC ULSD VS GC JET SPREAD	0	0	-	0	-
ELEC ERCOT OFF PEAK	0	0	-	0	-
ELEC ERCOT DLY PEAK	42	523	-92.0%	42	0.0%
PETROLEUM PRODUCTS ASIA	2,127	2,027	4.9%	2,206	-3.6%
PETRO CRCKS & SPRDS NA	92,438	80,742	14.5%	86,666	6.7%
SINGAPORE GASOIL	7,056	5,428	30.0%	7,731	-8.7%
ONTARIO POWER SWAPS	51,767	174,277	-70.3%	60,924	-15.0%
PLASTICS	1,634	2,099	-22.2%	1,662	-1.7%
MJC FUT	262	200	31.0%	325	-19.4%
TENN 800 LEG NAT GAS INDE	0	2,562	-100.0%	0	-
NEPOOL RHODE IL 5MW D AH	40,401	179,426	-77.5%	48,871	-17.3%
PETROLEUM PRODUCTS	8,569	172	4,882.0%	7,275	17.8%
PJM ATSI ELEC	41,480	24,675	68.1%	43,510	-4.7%
COAL SWAP	373	1,124	-66.8%	363	2.8%
MGN1 SWAP FUT	449	495	-9.3%	481	-6.7%
PETRO CRCKS & SPRDS ASIA	170	1,143	-85.1%	190	-10.5%
INDIANA MISO	29,220	79,791	-63.4%	34,780	-16.0%
MICHIGAN MISO	170,348	151,505	12.4%	179,258	-5.0%
NYISO CAPACITY	3,674	5,776	-36.4%	4,040	-9.1%
GROUP THREE ULSD (PLATTS)	300	0	-	300	0.0%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2016	Open Interest DEC 2015	% CHG	Open Interest NOV 2016	% CHG
<b>Energy Futures</b>					
EURO-DENOMINATED PETRO P	159	10	1,490.0%	198	-19.7%
AUSTRIAN COKE COAL	900	499	80.4%	968	-7.0%
DAILY PJM	365,764	242,216	51.0%	289,771	26.2%
EMISSIONS	0	0	-	0	-
UCM FUT	50	50	0.0%	72	-30.6%
INDONESIAN COAL	5	180	-97.2%	5	0.0%
NEW YORK HUB ZONE J PEAK	1,177	1,073	9.7%	2,257	-47.9%
DLY GAS EURO-BOB OXY	0	0	-	0	-
NATURAL GAS INDEX	2,308	0	-	2,668	-13.5%
MGF FUT	0	30	-100.0%	0	-
CHICAGO ULSD (PLATTS) SWA	3	41	-92.7%	6	-50.0%
NATURAL GAS FIXED PRICE SW	1,620	8,802	-81.6%	2,226	-27.2%
3.5% FUEL OIL CIF BALMO S	90	0	-	30	200.0%
MINI RBOB V. EBOB(ARGUS) NW	4,170	1,457	186.2%	2,983	39.8%
SUMAS NAT GAS PLATTS FIXED	761	1,737	-56.2%	823	-7.5%
NY HARBOR LOW SULPUR GAS	2,327	800	190.9%	1,856	25.4%
DY EURO 3.5% FUEL OI RDA	0	0	-	0	-
DIESEL10PPM BARG VS ICE LS	0	0	-	0	-
VENTURA NAT GAS PLATTS FIX	0	0	-	0	-
COLUMBIA GULF NAT GAS FIXE	0	0	-	0	-
MJB FUT	0	0	-	0	-
CENTER POINT NAT GAS FIXED	0	0	-	0	-
MINI RBOB V. EBOBARG NWE BF	50	50	0.0%	1,375	-96.4%
ELEC ERCOT DLY OFF PK	0	2,640	-100.0%	0	-
EU LOW SULPHUR GASOIL CRA	0	0	-	0	-
CANADIAN LIGHT SWEET OIL	9,410	6,422	46.5%	10,140	-7.2%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
MINI GAS EUROBOB OXY NWE A	661	239	176.6%	488	35.5%
ELECTRICITY ERCOT PEAK	0	0	-	0	-
NY HARBOR LOW SULPUR GAS	0	0	-	0	-
ELEC WEST POWER PEAK	5,390	0	-	5,390	0.0%
ELEC WEST POWER OFF-PEAK	0	0	-	0	-
CAISO SP15 EZGNHUB5 PEAK	1,690	0	-	1,040	62.5%

### Energy Options

ETHANOL	400	0	-	0	-
EUROPEAN JET KEROSENE NW	10	0	-	20	-50.0%
HUSTN SHIP CHNL PIPE SWP	0	600	-100.0%	0	-
NATURAL GAS PHY	2,434,035	2,833,520	-14.1%	2,484,202	-2.0%
NATURAL GAS 3 M CSO FIN	700	1,650	-57.6%	350	100.0%
NATURAL GAS 1 M CSO FIN	61,650	21,530	186.3%	43,550	41.6%
WTI CRUDE OIL 1 M CSO FI	395,136	305,194	29.5%	384,314	2.8%
SINGAPORE JET FUEL CALEND	1,120	1,500	-25.3%	980	14.3%
ROTTERDAM 3.5%FUEL OIL CL	610	240	154.2%	500	22.0%
NYMEX EUROPEAN GASOIL APO	30	1,212	-97.5%	30	0.0%
N ROCKIES PIPE SWAP	7,379	7,260	1.6%	9,780	-24.6%
BRENT OIL LAST DAY	83,991	43,922	91.2%	83,737	0.3%
SAN JUAN PIPE SWAP	6,698	3,480	92.5%	8,616	-22.3%
BRENT CALENDAR SWAP	22,776	121,177	-81.2%	24,041	-5.3%

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## CME Group Exchange Open Interest Report - Monthly

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<b>Energy Options</b>					
HEATING OIL PHY	54,045	50,659	6.7%	55,087	-1.9%
PJM MONTHLY	0	8	-100.0%	0	-
NY HARBOR HEAT OIL SWP	38,746	65,998	-41.3%	38,018	1.9%
NG HH 3 MONTH CAL	0	0	-	0	-
RBOB PHY	6,231	15,667	-60.2%	5,905	5.5%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-
NYMEX EUROPEAN GASOIL OPT	0	40	-100.0%	0	-
PGE CITYGATE PIPE SWAP	0	0	-	0	-
CRUDE OIL PHY	2,527,153	2,548,671	-0.8%	2,760,071	-8.4%
WTI 12 MONTH CALENDAR OPT	0	0	-	0	-
WTI 6 MONTH CALENDAR OPTI	0	0	-	0	-
CRUDE OIL 1MO	676,972	210,600	221.4%	643,079	5.3%
SOCAL PIPE SWAP	4,800	0	-	6,000	-20.0%
HENRY HUB FINANCIAL LAST	11,960	6,475	84.7%	11,829	1.1%
ISO NEW ENGLAND PK LMP	0	0	-	0	-
HO 1 MONTH CLNDR OPTIONS	0	500	-100.0%	0	0.0%
CRUDE OIL APO	302,491	369,623	-18.2%	265,331	14.0%
RBOB CALENDAR SWAP	117	2,703	-95.7%	1,325	-91.2%
PETRO OUTRIGHT EURO	0	155	-100.0%	0	-
WTI-BRENT BULLET SWAP	97,545	25,810	277.9%	21,050	363.4%
NATURAL GAS OPTION ON CALE	2,278	6,588	-65.4%	17,906	-87.3%
ELEC MISO PEAK	0	1,720	-100.0%	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	5,200	0	-	10,660	-51.2%
PETROCHEMICALS	10,370	5,762	80.0%	10,361	0.1%
PJM CALENDAR STRIP	0	0	-	0	-
APPALACHIAN COAL	0	0	-	0	-
CRUDE OIL OUTRIGHTS	560	25,615	-97.8%	970	-42.3%
MCCLOSKEY ARA ARGS COAL	905	5,780	-84.3%	905	0.0%
MCCLOSKEY RCH BAY COAL	75	980	-92.3%	75	0.0%
ELEC FINSETTLED	0	48	-100.0%	0	0.0%
ELECTRICITY OFF PEAK	0	0	-	0	-
NATURAL GAS 5 M CSO FIN	0	0	-	0	-
HEATING OIL CRK SPD AVG PRI	0	0	-	100	-100.0%
NATURAL GAS 2 M CSO FIN	100	0	-	1,380	-92.8%
BRENT 1 MONTH CAL	0	0	-	0	-
CRUDE OIL CALNDR STRIP	0	0	0.0%	0	-
SINGAPORE GASOIL CALENDAR	300	300	0.0%	300	0.0%
ETHANOL SWAP	21,484	15,591	37.8%	20,589	4.3%
NATURAL GAS 6 M CSO FIN	5,100	3,000	70.0%	5,100	0.0%
GASOIL CRACK SPREAD AVG PR	0	0	-	0	-
SHORT TERM NATURAL GAS	100	350	-71.4%	600	-83.3%
SHORT TERM	0	0	-	0	-
COAL SWAP	810	2,795	-71.0%	1,200	-32.5%
COAL API2 INDEX	3,445	34,180	-89.9%	29,396	-88.3%
EURO-DENOMINATED PETRO P	0	5	-100.0%	0	-
COAL API4 INDEX	110	200	-45.0%	360	-69.4%
SHORT TERM CRUDE OIL	0	0	-	0	-
NATURAL GAS 12 M CSO FIN	0	0	-	0	-

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2016	Open Interest DEC 2015	% CHG	Open Interest NOV 2016	% CHG
<b>Energy Options</b>					
DAILY CRUDE OIL	0	0	-	0	-
PJM WES HUB PEAK LMP 50MW	10,683	0	-	11,439	-6.6%
LLS CRUDE OIL	8,700	4,080	113.2%	9,290	-6.4%
PJM WES HUB PEAK CAL MTH	5,380	200	2,590.0%	10,890	-50.6%
PJM ELECTRIC	0	0	-	0	-
1 MO GASOIL CAL SWAP SPR	0	100	-100.0%	50	-100.0%
GASOLINE	456	125	264.8%	456	0.0%
WTI CRUDE OIL 12 M CSO F	0	0	-	0	-
<b>FX Futures</b>					
AUSTRALIAN DOLLAR	97,827	95,041	2.9%	92,669	5.6%
BRITISH POUND	216,030	212,808	1.5%	245,320	-11.9%
BRAZIL REAL	41,722	29,396	41.9%	32,334	29.0%
CANADIAN DOLLAR	97,268	168,171	-42.2%	113,041	-14.0%
E-MINI EURO FX	7,020	6,151	14.1%	7,812	-10.1%
EURO FX	408,992	401,716	1.8%	451,446	-9.4%
E-MINI JAPANESE YEN	1,072	1,117	-4.0%	1,812	-40.8%
JAPANESE YEN	213,072	204,454	4.2%	215,010	-0.9%
MEXICAN PESO	147,500	141,022	4.6%	157,007	-6.1%
NEW ZEALND DOLLAR	43,491	24,499	77.5%	50,077	-13.2%
NKR/USD CROSS RATE	1,525	758	101.2%	1,150	32.6%
RUSSIAN RUBLE	27,619	29,439	-6.2%	33,208	-16.8%
S.AFRICAN RAND	8,131	5,104	59.3%	4,896	66.1%
SWISS FRANC	53,983	50,284	7.4%	65,713	-17.9%
AD/CD CROSS RATES	0	3	-100.0%	2	-100.0%
AD/JY CROSS RATES	1,837	869	111.4%	775	137.0%
AD/NE CROSS RATES	0	8	-100.0%	8	-100.0%
BP/JY CROSS RATES	262	715	-63.4%	510	-48.6%
BP/SF CROSS RATES	0	59	-100.0%	11	-100.0%
CD/JY CROSS RATES	0	0	-	0	0.0%
EC/AD CROSS RATES	990	1,074	-7.8%	851	16.3%
EC/CD CROSS RATES	1,382	879	57.2%	953	45.0%
EC/NOK CROSS RATES	1	4	-75.0%	1	0.0%
EC/SEK CROSS RATES	303	336	-9.8%	242	25.2%
EFX/BP CROSS RATES	24,543	25,366	-3.2%	27,195	-9.8%
EFX/JY CROSS RATES	14,739	11,735	25.6%	13,003	13.4%
EFX/SF CROSS RATES	11,666	12,400	-5.9%	21,964	-46.9%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	1,792	843	112.6%	1,924	-6.9%
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)	1,978	458	331.9%	2,561	-22.8%
POLISH ZLOTY (EC)	16	1,732	-99.1%	5	220.0%
SHEKEL	0	0	-	0	-
RMB USD	197	527	-62.6%	229	-14.0%
KOREAN WON	18	19	-5.3%	17	5.9%
TURKISH LIRA	400	7	5,614.3%	3	13,233.3%

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<b>FX Futures</b>					
TURKISH LIRA (EU)	0	0	-	0	-
E-MICRO EUR/USD	3,463	4,995	-30.7%	9,746	-64.5%
E-MICRO GBP/USD	1,785	2,486	-28.2%	4,169	-57.2%
E-MICRO USD/CAD	0	0	-	0	-
E-MICRO USD/CHF	0	0	-	0	-
E-MICRO USD/JPY	0	10	-100.0%	0	-
E-MICRO AUD/USD	1,417	1,744	-18.8%	2,423	-41.5%
MICRO CHF/USD	203	157	29.3%	379	-46.4%
INDIAN RUPEE	398	564	-29.4%	724	-45.0%
E-MICRO INR/USD	227	0	0.0%	384	-40.9%
E-MICRO JPY/USD	905	879	3.0%	2,841	-68.1%
CHINESE RENMINBI (CNH)	2,704	1,796	50.6%	2,980	-9.3%
USDZAR	10	0	-	20	-50.0%
FCXRX	0	0	-	21	-100.0%
E-MICRO USD/CNH	0	6	-100.0%	0	-
E-MICRO CAD/USD	803	745	7.8%	1,651	-51.4%
EURO QUARTERLY VARIANCE F	0	0	-	0	-
<b>FX Options</b>					
AUSTRALIAN DOLLAR	29,452	47,662	-38.2%	67,053	-56.1%
BRITISH POUND	38,029	81,805	-53.5%	92,863	-59.0%
BRAZIL REAL	0	0	-	0	-
CANADIAN DOLLAR	22,481	57,755	-61.1%	45,416	-50.5%
EURO FX	123,382	274,627	-55.1%	237,476	-48.0%
JAPANESE YEN	66,198	92,851	-28.7%	151,820	-56.4%
MEXICAN PESO	3,322	2,028	63.8%	7,922	-58.1%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	0	343	-100.0%	0	-
SWISS FRANC	3,206	16,772	-80.9%	7,876	-59.3%
JAPANESE YEN (EU)	239	70	241.4%	92	159.8%
EURO FX (EU)	205	4,051	-94.9%	649	-68.4%
SWISS FRANC (EU)	0	0	-	0	-
CANADIAN DOLLAR (EU)	15	60	-75.0%	24	-37.5%
BRITISH POUND (EU)	257	1,034	-75.1%	482	-46.7%
AUSTRALIAN DLR (EU)	0	51	-100.0%	22	-100.0%
AUD/USD PQO 2pm Fix	41,813	0	-	26,509	57.7%
CAD/USD PQO 2pm Fix	39,156	0	-	22,043	77.6%
CHF/USD PQO 2pm Fix	4,825	0	-	3,010	60.3%
EUR/USD PQO 2pm Fix	125,390	0	-	84,934	47.6%
JPY/USD PQO 2pm Fix	103,210	0	-	51,678	99.7%
GBP/USD PQO 2pm Fix	55,073	0	-	28,765	91.5%

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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	1,237,798	1,334,192	-7.2%	1,233,947	0.3%
SOYBEAN	630,756	647,229	-2.5%	729,055	-13.5%
SOYBEAN MEAL	325,056	401,996	-19.1%	361,907	-10.2%
SOYBEAN OIL	370,720	383,672	-3.4%	423,219	-12.4%
OATS	6,492	9,249	-29.8%	7,168	-9.4%
ROUGH RICE	11,521	13,801	-16.5%	12,366	-6.8%
MINI CORN	8,681	5,702	52.2%	7,405	17.2%
MINI SOYBEAN	15,190	6,025	152.1%	19,059	-20.3%
MINI WHEAT	1,778	1,202	47.9%	1,503	18.3%
LIVE CATTLE	308,053	265,164	16.2%	291,040	5.8%
FEEDER CATTLE	45,210	35,159	28.6%	45,140	0.2%
LEAN HOGS	197,430	165,666	19.2%	217,421	-9.2%
LUMBER	4,080	3,925	3.9%	3,807	7.2%
MILK	34,904	30,131	15.8%	34,532	1.1%
MLK MID	0	0	0.0%	5	-100.0%
NFD MILK	6,407	6,495	-1.4%	6,603	-3.0%
BUTTER CS	5,406	4,062	33.1%	6,587	-17.9%
CLASS IV MILK	5,035	2,402	109.6%	5,010	0.5%
DRY WHEY	5,153	4,695	9.8%	5,114	0.8%
GSCI EXCESS RETURN FUT	44,449	31,602	40.7%	42,634	4.3%
GOLDMAN SACHS	14,604	12,307	18.7%	14,932	-2.2%
HOUSING INDEX	41	40	2.5%	38	7.9%
ETHANOL	5,298	3,956	33.9%	5,538	-4.3%
HDD WEATHER	3,501	2,725	28.5%	2,051	70.7%
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	300	827	-63.7%	300	0.0%
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	0	50	-100.0%	50	-100.0%
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	150	50	200.0%	150	0.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-
WKLY AVG TEMP	0	0	-	0	-
COFFEE	1	3	-66.7%	1	0.0%
DOW-UBS COMMOD INDEX	23,497	19,417	21.0%	21,206	10.8%
SUGAR 11	1	40	-97.5%	1	0.0%
COCOA TAS	13	29	-55.2%	7	85.7%
COTTON	4	5	-20.0%	3	33.3%
GRAIN BASIS SWAPS	0	0	-	0	-
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-
USD CRUDE PALM OIL	1,860	0	-	2,120	-12.3%
CASH-SETTLED CHEESE	24,249	28,585	-15.2%	24,685	-1.8%
OTC SP GSCI ER SWAP	0	0	-	0	-
FERTILIZER PRODUCTS	2,082	3,810	-45.4%	2,330	-10.6%
S&P GSCI ENHANCED ER SWAP	17,033	13,072	30.3%	17,033	0.0%
CHI WHEAT	450,980	367,911	22.6%	448,769	0.5%
KC WHEAT	238,536	193,324	23.4%	244,057	-2.3%
MALAYSIAN PALM SWAP	25,078	9,448	165.4%	21,628	16.0%
PALM OIL	0	200	-100.0%	0	-
Intercommodity Spread	0	0	-	0	-
DJ_UBS ROLL SELECT INDEX FU	988	250	295.2%	660	49.7%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2016	Open Interest DEC 2015	% CHG	Open Interest NOV 2016	% CHG
<b>Commodities and Alternative Investments</b>					
<b>Options</b>					
CORN	855,633	847,643	0.9%	795,676	7.5%
SOYBEAN	419,390	616,528	-32.0%	433,885	-3.3%
SOYBEAN MEAL	109,093	155,816	-30.0%	100,838	8.2%
SOYBEAN OIL	99,657	130,731	-23.8%	93,610	6.5%
SOYBEAN CRUSH	142	1,192	-88.1%	144	-1.4%
OATS	3,528	3,399	3.8%	3,218	9.6%
ROUGH RICE	1,089	2,050	-46.9%	1,584	-31.3%
WHEAT	0	175	-100.0%	0	-
LIVE CATTLE	196,134	288,778	-32.1%	236,177	-17.0%
FEEDER CATTLE	34,302	37,575	-8.7%	28,069	22.2%
LEAN HOGS	146,909	180,486	-18.6%	214,099	-31.4%
LUMBER	445	555	-19.8%	988	-55.0%
MILK	92,370	53,139	73.8%	69,581	32.8%
MLK MID	573	342	67.5%	467	22.7%
NFD MILK	5,201	8,722	-40.4%	4,760	9.3%
BUTTER CS	5,587	2,476	125.6%	4,018	39.0%
CLASS IV MILK	7,407	3,154	134.8%	6,511	13.8%
DRY WHEY	709	496	42.9%	524	35.3%
HOUSING INDEX	18	0	-	18	0.0%
HDD WEATHER	2,000	0	-	1,000	100.0%
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	16,700	14,100	18.4%	16,500	1.2%
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	0	1,000	-100.0%	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	2,500	3,500	-28.6%	2,500	0.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	4,491	3,290	36.5%	4,280	4.9%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	1,725	8,176	-78.9%	1,675	3.0%
SOYBN NEARBY+2 CAL SPRD	350	0	-	50	600.0%
WHEAT NEARBY+2 CAL SPRD	4,852	8,922	-45.6%	4,027	20.5%
CORN NEARBY+2 CAL SPRD	2,036	8,549	-76.2%	755	169.7%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-DEC WHEAT CAL SPRD	300	2,750	-89.1%	300	0.0%
LV CATL CSO	586	0	-	16	3,562.5%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
SBIN HURR	0	0	-	0	-
SNOWFALL	0	0	-	0	-
WHEAT-CORN ICSO	4,100	3,655	12.2%	3,800	7.9%
CASH-SETTLED CHEESE	32,421	33,709	-3.8%	26,742	21.2%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	500	0	-	500	0.0%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
DEC-DEC CORN CAL SPRD	865	0	-	0	-
DEC-JULY CORN CAL SPRD	0	0	-	0	-
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	309,738	253,562	22.2%	233,108	32.9%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2016	Open Interest DEC 2015	% CHG	Open Interest NOV 2016	% CHG
<b>Commodities and Alternative Investments</b>					
<b>Options</b>					
KC WHEAT	31,385	28,421	10.4%	20,680	51.8%
MAR-DEC CORN CAL SPRD	0	0	-	0	-
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
Intercommodity Spread	601	0	-	51	1,078.4%
MAR-JULY CORN CAL SPRD	0	2,359	-100.0%	0	-
MAR-JULY WHEAT CAL SPRD	1,362	3,634	-62.5%	700	94.6%
DEC-JUL SOYBEAN OIL CSO	0	0	-	0	-
NOV-DEC SOYBEAN CSO	0	0	-	0	-
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-
<b>Foreign Exchange Futures</b>					
CHILEAN PESO	0	2	-100.0%	0	-
<b>Ags Futures</b>					
WHEAT	2,108	0	-	2,585	-18.5%
<b>Ags Options</b>					
WHEAT	260	0	-	260	0.0%
<b>TOTAL FUTURES GROUP</b>					
Interest Rate Futures	20,958,116	18,214,205	15.1%	22,619,271	-7.3%
Equity Index Futures	3,522,667	3,235,764	8.9%	3,886,649	-9.4%
Metals Futures	999,530	927,112	7.8%	1,004,903	-0.5%
Energy Futures	19,376,100	20,337,534	-4.7%	18,679,721	3.7%
FX Futures	1,437,291	1,440,376	-0.2%	1,567,087	-8.3%
Commodities and Alternative Invest	4,072,335	4,008,418	1.6%	4,259,081	-4.4%
Foreign Exchange Futures	0	2	-100.0%	0	-
Ags Futures	2,108	0	-	2,585	-18.5%
<b>TOTAL FUTURES</b>	<b>50,368,147</b>	<b>48,163,411</b>	<b>4.6%</b>	<b>52,019,297</b>	<b>-3.2%</b>
<b>TOTAL OPTIONS GROUP</b>					
Interest Rate Options	37,533,180	28,614,055	31.2%	45,028,034	-16.6%
Equity Index Options	3,970,568	3,403,527	16.7%	4,916,908	-19.2%
Metals Options	1,093,192	1,105,928	-1.2%	1,093,726	0.0%
Energy Options	6,810,651	6,745,613	1.0%	6,979,842	-2.4%
FX Options	656,253	579,109	13.3%	828,634	-20.8%
Commodities and Alternative Invest	2,394,699	2,708,884	-11.6%	2,310,851	3.6%
Ags Options	260	0	-	260	0.0%
<b>TOTAL OPTIONS</b>	<b>52,458,803</b>	<b>43,157,116</b>	<b>21.6%</b>	<b>61,158,255</b>	<b>-14.2%</b>

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2016	Open Interest DEC 2015	% CHG	Open Interest NOV 2016	% CHG
<b>TOTAL COMBINED</b>					
Interest Rate	58,491,296	46,828,260	24.9%	67,647,305	-13.5%
Equity Index	7,493,235	6,639,291	12.9%	8,803,557	-14.9%
Metals	2,092,722	2,033,040	2.9%	2,098,629	-0.3%
Energy	26,186,751	27,083,147	-3.3%	25,659,563	2.1%
FX	2,093,544	2,019,485	3.7%	2,395,721	-12.6%
Commodities and Alternative Invest	6,467,034	6,717,302	-3.7%	6,569,932	-1.6%
Foreign Exchange	0	2	-100.0%	0	-
Ags	2,368	0	-	2,845	-16.8%
<b>GRAND TOTAL</b>	<b>102,826,950</b>	<b>91,320,527</b>	<b>12.6%</b>	<b>113,177,552</b>	<b>-9.1%</b>

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