



## CME Group Exchange Open Interest Report - Monthly

	Open Interest AUG 2016	Open Interest AUG 2015	% CHG	Open Interest JUL 2016	% CHG
<b>Interest Rate Futures</b>					
30-YR BOND	572,810	537,742	6.5%	569,616	0.6%
10-YR NOTE	2,842,902	2,847,902	-0.2%	2,799,695	1.5%
5-YR NOTE	2,857,570	2,429,868	17.6%	2,714,625	5.3%
2-YR NOTE	1,087,048	1,257,738	-13.6%	1,065,654	2.0%
FED FUND	1,041,374	937,457	11.1%	922,040	12.9%
EUROYEN	0	0	-	0	-
EURODOLLARS	11,129,252	12,273,241	-9.3%	10,404,479	7.0%
5-YR SWAP RATE	37,092	35,421	4.7%	35,198	5.4%
2-YR SWAP RATE	2	4,038	-100.0%	2	0.0%
10-YR SWAP RATE	28,280	54,015	-47.6%	25,235	12.1%
7-YR SWAP	0	0	-	0	-
1-MONTH EURODOLLAR	618	8,584	-92.8%	1,067	-42.1%
ULTRA T-BOND	639,558	624,251	2.5%	600,072	6.6%
30-YR SWAP RATE	1,069	849	25.9%	1,010	5.8%
Ultra 10-Year Note	201,809	0	-	172,099	17.3%
EURO 5YR BUNDLE	0	0	-	0	-
3YR BUNDLE	0	0	-	0	-
2YR BUNDLE	0	0	-	0	-
<b>Interest Rate Options</b>					
30-YR BOND	348,243	433,412	-19.7%	465,109	-25.1%
10-YR NOTE	1,690,089	2,004,409	-15.7%	2,004,368	-15.7%
5-YR NOTE	867,476	552,125	57.1%	830,973	4.4%
2-YR NOTE	58,150	102,773	-43.4%	74,522	-22.0%
FED FUND	18,200	56,449	-67.8%	19,754	-7.9%
FLEX 30-YR BOND	0	0	-	0	-
EURODOLLARS	23,238,422	19,955,173	16.5%	21,610,234	7.5%
EURO MIDCURVE	10,083,663	9,849,383	2.4%	10,053,298	0.3%
ULTRA T-BOND	5,669	6,490	-12.7%	7,742	-26.8%
Ultra 10-Year Note	10,100	0	-	2,940	243.5%

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CME Group Exchange Open Interest Report - Monthly

	Open Interest AUG 2016	Open Interest AUG 2015	% CHG	Open Interest JUL 2016	% CHG
<b>Equity Index Futures</b>					
\$25 DJ	0	0	-	0	-
DJIA	0	0	-	0	-
MINI \$5 DOW	144,674	86,601	67.1%	141,021	2.6%
E-MINI S&P500	3,110,845	3,121,098	-0.3%	2,932,036	6.1%
S&P 500	100,969	158,802	-36.4%	97,664	3.4%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	84,882	85,017	-0.2%	82,317	3.1%
S&P 400 MIDCAP	0	0	-	0	-
S&P 500 GROWTH	24	34	-29.4%	21	14.3%
S&P 500/VALUE	52,046	30	173,386.7%	53,686	-3.1%
E-MINI RUSSELL 1000	6	0	-	16	-62.5%
E-MINI NASDAQ 100	309,118	302,908	2.1%	277,359	11.5%
NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	37,916	51,739	-26.7%	36,000	5.3%
NIKKEI 225 (YEN) STOCK	68,437	122,685	-44.2%	75,125	-8.9%
DJ US REAL ESTATE	10,897	5,950	83.1%	9,287	17.3%
NASDAQ BIOTECH	124	202	-38.6%	124	0.0%
E-MICRO NIFTY	0	23	-100.0%	0	-
S&P CONSUMER DSCRTNRY SE	10,595	8,127	30.4%	10,156	4.3%
S&P HEALTH CARE SECTOR	5,971	3,978	50.1%	5,539	7.8%
S&P UTILITIES SECTOR	8,938	3,818	134.1%	20,706	-56.8%
S&P CONSUMER STAPLES SECT	12,540	14,370	-12.7%	24,511	-48.8%
S&P TECHNOLOGY SECTOR	4,784	4,923	-2.8%	4,709	1.6%
S&P INDUSTRIAL SECTOR	11,210	2,057	445.0%	10,802	3.8%
S&P FINANCIAL SECTOR	5,979	4,103	45.7%	5,429	10.1%
S&P ENERGY SECTOR	3,642	2,019	80.4%	2,797	30.2%
S&P MATERIALS SECTOR	3,377	1,265	167.0%	3,119	8.3%
IBOVESPA INDEX	207	73	183.6%	266	-22.2%
E-MINI RUSSELL 1000 VALUE	912	0	-	928	-1.7%
FT-SE 100	226	0	-	223	1.3%
E-MINI RUSSELL 1000 GROWTH	7	0	-	34	-79.4%
<b>Equity Index Options</b>					
DJIA	0	0	-	0	-
MINI \$5 DOW	11,596	21,862	-47.0%	10,432	11.2%
E-MINI S&P500	2,554,869	3,201,347	-20.2%	1,879,799	35.9%
S&P 500	320,258	611,828	-47.7%	220,044	45.5%
E-MINI MIDCAP	2	0	-	0	-
E-MINI NASDAQ 100	90,916	48,714	86.6%	69,505	30.8%
NASDAQ	0	0	-	0	-
EOM S&P 500	132,832	34,474	285.3%	189,266	-29.8%
EOM EMINI S&P	686,954	244,476	181.0%	598,114	14.9%
EOW2 EMINI S&P 500	218,802	178,276	22.7%	148,362	47.5%
EOW2 S&P 500	21,859	3,836	469.8%	18,858	15.9%
EOW1 EMINI S&P 500	380,621	371,311	2.5%	468,828	-18.8%
EOW1 S&P 500	62,186	19,411	220.4%	56,514	10.0%
EOW4 EMINI S&P 500	72,114	27,943	158.1%	42,841	68.3%
EOW3 EMINI S&P 500	775,972	0	-	1,339,205	-42.1%
EOW3 S&P 500	147,451	0	-	294,489	-49.9%

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CME Group Exchange Open Interest Report - Monthly

	Open Interest AUG 2016	Open Interest AUG 2015	% CHG	Open Interest JUL 2016	% CHG
<b>Metals Futures</b>					
COMEX COPPER	190,599	158,185	20.5%	184,521	3.3%
URANIUM	4,851	4,554	6.5%	5,551	-12.6%
COMEX MINY COPPER	36	133	-72.9%	65	-44.6%
COMEX GOLD	559,604	414,364	35.1%	572,243	-2.2%
COMEX SILVER	189,839	157,520	20.5%	224,453	-15.4%
E-MINI SILVER	0	0	-	0	-
NYMEX PLATINUM	78,944	70,147	12.5%	78,954	0.0%
NYMEX HOT ROLLED STEEL	19,990	20,548	-2.7%	18,028	10.9%
PALLADIUM	25,529	28,642	-10.9%	28,178	-9.4%
E-MICRO GOLD	2,575	1,807	42.5%	2,369	8.7%
SILVER	633	1,941	-67.4%	848	-25.4%
COPPER	3,846	4,317	-10.9%	4,134	-7.0%
FERROUS PRODUCTS	285	300	-5.0%	360	-20.8%
ALUMINUM	13,380	122	10,867.2%	10,668	25.4%
COMEX E-Mini GOLD	2,588	1,220	112.1%	2,393	8.1%
COMEX E-Mini SILVER	92	84	9.5%	133	-30.8%
IRON ORE 62 CHINA TSI FUTURE	21,683	17,876	21.3%	22,154	-2.1%
IRON ORE 58 CHINA TSI FUTURE	0	0	-	0	-
IRON ORE 62 CHINA PLATTS FU	1,020	970	5.2%	1,130	-9.7%
Aluminium MW Trans Prem Platts	30,456	19,335	57.5%	31,613	-3.7%
Gold Kilo	171	9	1,800.0%	176	-2.8%
LNDN ZINC	29	177	-83.6%	35	-17.1%
METALS	5	0	-	0	-
<b>Metals Options</b>					
COMEX COPPER	3,252	2,063	57.6%	5,711	-43.1%
COMEX GOLD	1,063,849	1,359,187	-21.7%	1,045,922	1.7%
COMEX SILVER	128,889	148,064	-13.0%	131,943	-2.3%
NYMEX PLATINUM	6,042	4,569	32.2%	4,327	39.6%
PALLADIUM	3,544	4,293	-17.4%	6,946	-49.0%
SHORT TERM	0	0	-	0	-
SHORT TERM GOLD	0	0	-	0	-
SILVER	10	0	0.0%	0	-
COPPER	0	0	-	0	-
GOLD	802	274	192.7%	177	353.1%
IRON ORE 62 CHINA TSI PUT OP	16,947	25,650	-33.9%	18,760	-9.7%
IRON ORE 62 CHINA TSI CALL O	14,667	12,085	21.4%	15,126	-3.0%
HOT ROLLED COIL STEEL CALL	0	0	-	0	-
HOT ROLLED COIL STEEL PUT O	0	0	-	0	-
<b>Energy Futures</b>					
ETHANOL FWD	346	168	106.0%	216	60.2%
MARS BLEND CRUDE OIL	2,030	0	-	3,099	-34.5%
HUSTN SHIP CHNL PIPE SWP	3,425	4,073	-15.9%	3,425	0.0%
NATURAL GAS PHY	1,046,676	926,227	13.0%	996,494	5.0%
SOUTHERN NAT LA NAT GAS	90	1,840	-95.1%	0	-
COLUMBIA GULF MAIN NAT G	1,104	0	-	1,476	-25.2%

**\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CME Group Exchange Open Interest Report - Monthly

	Open Interest AUG 2016	Open Interest AUG 2015	% CHG	Open Interest JUL 2016	% CHG
<b>Energy Futures</b>					
RBOB GASOLINE BALMO CLNDR	1,495	545	174.3%	785	90.4%
GASOLINE UP-DOWN BALMO SW	0	0	-	0	-
FUEL OIL (PLATS) CAR CN	60	63	-4.8%	72	-16.7%
FUEL OIL (PLATS) CAR CM	1,038	164	532.9%	1,029	0.9%
SINGAPORE MOGAS 92 UNLEAD	10,976	8,929	22.9%	11,132	-1.4%
ETHANOL T2 FOB ROTT INCL DU	2,502	3,888	-35.6%	2,643	-5.3%
SINGAPORE MOGAS 92 UNLEAD	25	50	-50.0%	0	-
JET AV FUEL (P) CAR FM ICE GA	79	91	-13.2%	68	16.2%
NY JET FUEL (PLATTS) HEAT OIL	0	170	-100.0%	0	-
PROPANE NON-LDH MB (OPIS) B	695	100	595.0%	225	208.9%
PROPANE NON-LDH MT. BEL (OF	26,890	16,576	62.2%	28,106	-4.3%
N ILLINOIS HUB DAILY	178	0	-	178	0.0%
CINERGY HUB PEAK MONTH	358	866	-58.7%	372	-3.8%
NO 2 UP-DOWN SPREAD CALEN	198	392	-49.5%	203	-2.5%
CIN HUB 5MW D AH O PK	250,520	317,208	-21.0%	260,120	-3.7%
NY 3.0% FUEL OIL (PLATTS	525	875	-40.0%	550	-4.5%
ARGUS LLS VS. WTI (ARG) T	14,306	11,387	25.6%	12,535	14.1%
TRANSCO ZONE 1 NG BASIS	0	122	-100.0%	0	-
SOUTH STAR TEX OKLHM KNS	1,240	2,086	-40.6%	1,736	-28.6%
NYISO ZONE A 5MW D AH PK	12,353	21,874	-43.5%	10,191	21.2%
NEPOOL MAINE 5MW D AH PK	0	0	-	0	-
NEPOOL INTR HUB 5MW D AH	627,051	340,404	84.2%	361,900	73.3%
PJM COMED 5MW D AH O PK	208,585	88,427	135.9%	234,025	-10.9%
NYISO ZONE A 5MW D AH O P	228,071	422,049	-46.0%	253,031	-9.9%
NEPOOL MAINE 5MW D AH O E	0	0	-	0	-
CHICAGO UNL GAS PL VS RBO	276	171	61.4%	54	411.1%
PREMIUM UNLEAD 10PPM FOB	10	113	-91.2%	17	-41.2%
GASOIL 10P CRG CIF NW VS	0	0	-	0	-
GASOIL 0.1 RDAM BRGS VS I	53	67	-20.9%	59	-10.2%
PJM WESTHDA PEAK	59,691	72,880	-18.1%	60,595	-1.5%
PJM PEPCO DA PEAK	0	0	-	0	-
PJM DPL DA PEAK	0	0	-	0	-
PJM DAYTON DA PEAK	28,855	12,307	134.5%	24,290	18.8%
PJM WESTH DA OFF-PEAK	1,075,996	1,305,490	-17.6%	1,121,692	-4.1%
PJM PPL DA OFF-PEAK	25,493	41,313	-38.3%	31,005	-17.8%
PJM AECO DA OFF-PEAK	34,992	97,112	-64.0%	38,808	-9.8%
ULSD 10PPM CIF MED BALMO	0	0	-	0	-
GASOIL 0.1CIF MED VS ICE	50	31	61.3%	40	25.0%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-
GASOIL 0.1 ROTTERDAM BARG	0	0	-	0	-
EUROPE NAPHTHA CALSWAP	1,859	1,341	38.6%	1,873	-0.7%
HENRY HUB SWING FUTURE	0	1,200	-100.0%	0	-
FL GAS ZONE 3 NAT GAS IND	5,520	0	-	8,310	-33.6%
GASOIL 0.1 CIF MED BALMO	0	0	-	0	-
BRENT BALMO SWAP	275	344	-20.1%	40	587.5%
TENNESSEE 500 LEG NG INDE	0	0	-	0	-
CIG ROCKIES NG INDEX SWA	124	0	-	124	0.0%
PJM PECO ZONE5MW PEAK CAL	0	632	-100.0%	0	-
MISO 5MW OFF PEAK	0	0	-	0	-
MISO 5MW PEAK	0	0	-	0	-
NY ULSD (ARGUS) VS HEATING	2,162	8,573	-74.8%	1,213	78.2%

**\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CME Group Exchange Open Interest Report - Monthly

	Open Interest AUG 2016	Open Interest AUG 2015	% CHG	Open Interest JUL 2016	% CHG
<b>Energy Futures</b>					
NY JET FUEL (ARGUS) VS HEATI	0	0	-	0	-
N ROCKIES PIPE SWAP	668	991	-32.6%	668	0.0%
CARBON EUA EMISSIONS EURO	0	0	-	0	-
GASOIL MINI CALENDAR SWAP	696	1,156	-39.8%	672	3.6%
BRENT OIL LAST DAY	149,165	170,840	-12.7%	155,521	-4.1%
SAN JUAN PIPE SWAP	0	0	-	0	-
SINGAPORE GASOIL BALMO	80	350	-77.1%	755	-89.4%
EUROPEAN NAPHTHA BALMO	140	60	133.3%	128	9.4%
EURO 3.5% FUEL OIL RDAM B	353	782	-54.9%	182	94.0%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-
LA CARB DIESEL (OPIS) SWA	1,225	1,154	6.2%	1,000	22.5%
GASOLINE UP-DOWN (ARGUS)	0	0	-	0	-
GULF COAST ULSD CALENDAR	4,778	5,909	-19.1%	4,444	7.5%
CENTERPOINT EAST INDEX	740	341	117.0%	740	0.0%
CENTERPOINT BASIS SWAP	21,621	16,224	33.3%	22,294	-3.0%
WTI-BRENT CALENDAR SWAP	68,142	124,463	-45.3%	71,060	-4.1%
EURO GASOIL 10PPM VS ICE	565	222	154.5%	594	-4.9%
BRENT CALENDAR SWAP	16,337	27,826	-41.3%	17,812	-8.3%
MINY HTG OIL	0	1	-100.0%	1	-100.0%
FUELOIL SWAP:CARGOES VS.B	1,078	1,929	-44.1%	1,164	-7.4%
MICHIGAN HUB PEAK MONTH S	0	0	-	0	-
TD3 MEG TO JAPAN 250K MT	0	0	-	0	-
DOMINION TRAN INC - APP I	6,784	0	-	8,303	-18.3%
TENNESSEE ZONE 0 BASIS SW	2,056	0	-	2,180	-5.7%
PJM OFF-PEAK LMP SWAP FUT	2,316	5,886	-60.7%	2,560	-9.5%
AEP-DAYTON HUB OFF-PEAK M	935	2,914	-67.9%	1,002	-6.7%
AEP-DAYTON HUB DAILY	302	0	-	302	0.0%
EASTERN RAIL DELIVERY CSX	2,250	4,092	-45.0%	2,205	2.0%
HTG OIL	3,116	222	1,303.6%	3,334	-6.5%
EUROPE 3.5% FUEL OIL MED	1,025	42	2,340.5%	963	6.4%
WAHA INDEX SWAP FUTURE	3,044	0	-	3,804	-20.0%
EL PASO PERMIAN INDEX SWA	620	0	-	1,240	-50.0%
HEATING OIL PHY	378,849	419,647	-9.7%	384,183	-1.4%
PJM MONTHLY	7,836	13,254	-40.9%	8,884	-11.8%
NY HARBOR HEAT OIL SWP	13,592	19,387	-29.9%	14,168	-4.1%
TCO BASIS SWAP	32,896	60,337	-45.5%	31,606	4.1%
DOMINION TRANSMISSION INC	53,998	21,767	148.1%	47,462	13.8%
NYISO A	2,140	7,364	-70.9%	2,560	-16.4%
MINY NATURAL GAS	2,553	1,346	89.7%	2,545	0.3%
TRANSCO ZONE 6 BASIS SWAP	4,453	3,713	19.9%	5,223	-14.7%
NYH NO 2 CRACK SPREAD CAL	13,793	14,674	-6.0%	13,718	0.5%
JAPAN C&F NAPHTHA CRACK S	1,341	1,283	4.5%	883	51.9%
PERMIAN BASIS SWAP	17,495	6,360	175.1%	16,928	3.3%
NY HARBOR RESIDUAL FUEL 1	5,530	5,351	3.3%	5,374	2.9%
GULF COAST NO.6 FUEL OIL	65,390	73,064	-10.5%	61,535	6.3%
NGPL MID-CONTINENT	38,636	40,414	-4.4%	41,343	-6.5%
NYISO J	3,442	6,877	-49.9%	3,882	-11.3%
NYISO G	214	2,055	-89.6%	254	-15.7%
ARGUS PROPAN(SAUDI ARAMC	898	324	177.2%	1,085	-17.2%
JAPAN NAPHTHA BALMO SWAP	75	20	275.0%	5	1,400.0%
EUROPE JET KERO NWE CALSW	15	74	-79.7%	18	-16.7%

**\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CME Group Exchange Open Interest Report - Monthly

	Open Interest AUG 2016	Open Interest AUG 2015	% CHG	Open Interest JUL 2016	% CHG
<b>Energy Futures</b>					
JET CIF NWE VS ICE	517	502	3.0%	532	-2.8%
RBOB PHY	386,763	360,879	7.2%	393,880	-1.8%
RBOB GAS	2,573	599	329.5%	3,000	-14.2%
GASOIL 0.1 CIF NWE VS ISE	0	74	-100.0%	0	-
NY1% VS GC SPREAD SWAP	5,647	4,605	22.6%	6,511	-13.3%
GULF COAST 3% FUEL OIL BA	255	1,007	-74.7%	242	5.4%
EUROPE 3.5% FUEL OIL RDM	8,694	10,482	-17.1%	8,390	3.6%
FUEL OIL NWE CRACK VS ICE	95	303	-68.6%	114	-16.7%
DIESEL 10P BRG FOB RDM VS	115	0	-	0	-
TRANSCO ZONE 6 INDEX	3,044	0	-	3,294	-7.6%
SONAT BASIS SWAP FUTURE	2,011	9,540	-78.9%	2,600	-22.7%
PANHANDLE BASIS SWAP FUTU	47,319	55,064	-14.1%	45,394	4.2%
NGPL MIDCONTINENT INDEX	1,716	120	1,330.0%	3,297	-48.0%
DUBAI CRUDE OIL CALENDAR	4,349	7,580	-42.6%	4,650	-6.5%
CRUDE OIL PHY	1,819,900	1,732,154	5.1%	1,776,158	2.5%
CINERGY HUB OFF-PEAK MONT	420	878	-52.2%	464	-9.5%
ANR LOUISIANA BASIS SWAP	244	610	-60.0%	368	-33.7%
TRANSCO ZONE4 BASIS SWAP	27,673	46,446	-40.4%	30,394	-9.0%
FLORIDA GAS ZONE3 BASIS S	4,804	4,996	-3.8%	1,792	168.1%
SINGAPORE NAPHTHA SWAP	0	0	-	0	-
SINGAPORE JET KEROSENE SW	2,411	2,934	-17.8%	1,676	43.9%
SINGAPORE 380CST FUEL OIL	10,842	8,089	34.0%	8,572	26.5%
AEP-DAYTON HUB MTHLY	1,225	2,556	-52.1%	1,302	-5.9%
N ILLINOIS HUB MTHLY	340	1,078	-68.5%	360	-5.6%
ISO NEW ENGLAND OFF-PEAK	358	924	-61.3%	396	-9.6%
NYISO G OFF-PEAK	120	712	-83.1%	150	-20.0%
NYISO A OFF-PEAK	660	2,470	-73.3%	790	-16.5%
TC2 ROTTERDAM TO USAC 37K	0	0	-	0	-
EUROPE DATED BRENT SWAP	2,325	11,573	-79.9%	3,720	-37.5%
WESTERN RAIL DELIVERY PRB	2,550	4,308	-40.8%	3,065	-16.8%
NATURAL GAS PEN SWP	302,412	416,876	-27.5%	312,835	-3.3%
SINGAPORE GASOIL VS ICE	9,106	4,230	115.3%	8,031	13.4%
JET BARGES VS ICE GASOIL	0	15	-100.0%	0	-
SOCAL PIPE SWAP	3,360	488	588.5%	3,360	0.0%
SINGAPORE 180CST BALMO	55	45	22.2%	15	266.7%
MONT BELVIEU LDH PROPANE 5	138,529	72,496	91.1%	139,919	-1.0%
MONT BELVIEU ETHANE 5 DECI	90,685	21,063	330.5%	80,053	13.3%
MONT BELVIEU NORMAL BUTAN	36,590	28,926	26.5%	33,732	8.5%
WAHA BASIS	16,744	15,908	5.3%	17,994	-6.9%
PREM UNL GAS 10PPM RDM F	85	49	73.5%	70	21.4%
PREM UNL GAS 10PPM RDM F	0	10	-100.0%	0	-
HENRY HUB SWAP	1,337,918	1,646,341	-18.7%	1,369,747	-2.3%
HENRY HUB BASIS SWAP	56,666	51,226	10.6%	55,279	2.5%
CHICAGO ETHANOL SWAP	55,828	51,286	8.9%	52,308	6.7%
PJM WESTH RT OFF-PEAK	2,993,247	2,872,024	4.2%	3,156,559	-5.2%
PJM JCPL DA OFF-PEAK	38,880	94,000	-58.6%	43,120	-9.8%
PJM DAYTON DA OFF-PEAK	131,345	134,430	-2.3%	144,785	-9.3%
PJM AD HUB 5MW REAL TIME	1,064,003	1,260,210	-15.6%	1,113,618	-4.5%
NEPOOL SE MASS 5MW D AH P	0	106	-100.0%	0	-
ISO NEW ENGLAND PK LMP	399	1,159	-65.6%	434	-8.1%
CRUDE OIL	26,179	19,149	36.7%	24,865	5.3%

**\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CME Group Exchange Open Interest Report - Monthly

	Open Interest AUG 2016	Open Interest AUG 2015	% CHG	Open Interest JUL 2016	% CHG
<b>Energy Futures</b>					
EUROPEAN NAPHTHA CRACK SP	8,791	13,581	-35.3%	9,787	-10.2%
GASOIL CRACK SPREAD CALEN	14,614	12,579	16.2%	15,208	-3.9%
ICE BRENT DUBAI SWAP	995	1,305	-23.8%	1,080	-7.9%
BRENT FINANCIAL FUTURES	7,054	8,760	-19.5%	7,228	-2.4%
NGPL TEXOK SWING SWAP	0	0	-	0	-
NGPL MIDCONTINENT SWING S	0	0	-	80	-100.0%
GASOIL CALENDAR SWAP	176	88	100.0%	178	-1.1%
EURO 3.5% FUEL OIL SPREAD	918	1,857	-50.6%	780	17.7%
MICHIGAN HUB OFF-PEAK MON	0	0	-	0	-
NYMEX ALUMINUM FUTURES	1,271	1,533	-17.1%	1,462	-13.1%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-
GULF COAST JET VS NYM 2 H	41,251	39,751	3.8%	41,915	-1.6%
SOCAL BASIS SWAP	0	848	-100.0%	0	-
SAN JUAN BASIS SWAP	38,625	10,823	256.9%	38,929	-0.8%
EUROPE 1% FUEL OIL RDAM C	66	80	-17.5%	71	-7.0%
GULF COAST GASOLINE CLNDR	0	2,215	-100.0%	0	-
Transco Zone 3 Basis	7,725	10,406	-25.8%	7,852	-1.6%
Tetco STX Basis	2,708	2,747	-1.4%	3,018	-10.3%
COLUMBIA GULF ONSHORE	19,229	29,783	-35.4%	21,867	-12.1%
PJM DAILY	806	0	-	900	-10.4%
CIG BASIS	53,259	15,647	240.4%	53,998	-1.4%
NORTHERN NATURAL GAS VENTL	5,547	4,577	21.2%	5,633	-1.5%
PGE&E CITYGATE	0	0	-	0	-
TEXAS EASTERN ZONE M-3 BA	24,477	14,076	73.9%	25,895	-5.5%
MICHIGAN BASIS	10,475	4,280	144.7%	10,637	-1.5%
ANR OKLAHOMA	4,724	6,726	-29.8%	5,345	-11.6%
LA JET FUEL VS NYM NO 2 H	385	155	148.4%	445	-13.5%
RBOB UP-DOWN CALENDAR SW	0	21,465	-100.0%	0	-
RBOB CALENDAR SWAP	16,541	19,042	-13.1%	14,622	13.1%
MINY RBOB GAS	0	0	-	1	-100.0%
GAS EURO-BOB OXY NWE BARG	5,888	6,574	-10.4%	6,385	-7.8%
GAS EURO-BOB OXY NWE BARG	23,946	35,198	-32.0%	26,067	-8.1%
PETRO OUTRIGHT EURO	17,566	15,340	14.5%	19,149	-8.3%
DATED BRENT (PLATTS) DAILY S	0	0	-	0	-
LA CARBOB GASOLINE(OPIS)S	400	400	0.0%	600	-33.3%
EURO PROPANE CIF ARA SWA	1,705	785	117.2%	1,689	0.9%
GASOIL BULLET SWAP	0	0	-	0	-
NEW YORK ETHANOL SWAP	1,550	2,385	-35.0%	1,250	24.0%
LA CARB DIESEL (OPIS)	91	79	15.2%	104	-12.5%
DEMARC INDEX FUTURE	0	0	-	620	-100.0%
WTI CALENDAR	121,821	141,385	-13.8%	122,346	-0.4%
APPALACHIAN COAL (PHY)	15	334	-95.5%	20	-25.0%
ROCKIES KERN OPAL - NW IN	550	0	-	798	-31.1%
NEW ENGLAND HUB PEAK DAIL	2,359	1,743	35.3%	2,728	-13.5%
HOUSTON SHIP CHANNEL INDE	186	0	-	186	0.0%
NORTHERN NATURAL GAS DEMA	2,051	2,733	-25.0%	2,143	-4.3%
TENNESSEE 500 LEG BASIS S	1,631	2,806	-41.9%	1,519	7.4%
EAST/WEST FUEL OIL SPREAD	287	1,321	-78.3%	325	-11.7%
NYISO J OFF-PEAK	630	1,294	-51.3%	722	-12.7%
TC5 RAS TANURA TO YOKOHAM	0	0	-	0	-
WTI-BRENT BULLET SWAP	0	15	-100.0%	0	-

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CME Group Exchange Open Interest Report - Monthly

	Open Interest AUG 2016	Open Interest AUG 2015	% CHG	Open Interest JUL 2016	% CHG
<b>Energy Futures</b>					
EURO GASOIL 10 CAL SWAP	0	0	-	0	-
HENRY HUB INDEX SWAP FUTU	32,208	28,044	14.8%	30,391	6.0%
Sumas Basis Swap	10,198	9,586	6.4%	11,230	-9.2%
RBOB CRACK SPREAD	3,140	3,375	-7.0%	2,528	24.2%
CIN HUB 5MW D AH PK	18,463	18,880	-2.2%	19,111	-3.4%
TEXAS GAS ZONE1 NG BASIS	14,558	17,180	-15.3%	14,713	-1.1%
SINGAPORE GASOIL SWAP	14,876	4,247	250.3%	13,255	12.2%
GULF COAST JET FUEL CLNDR	1,080	1,558	-30.7%	1,185	-8.9%
ULSD 10PPM CIF MED VS ICE	95	190	-50.0%	98	-3.1%
PJM BGE DA OFF-PEAK	36,648	17,968	104.0%	37,072	-1.1%
SINGAPORE 380CST BALMO	121	82	47.6%	125	-3.2%
LTD NAT GAS	284,835	379,234	-24.9%	276,046	3.2%
NORTHWEST ROCKIES BASIS S	84,492	38,766	118.0%	88,092	-4.1%
SING FUEL	5	0	-	5	0.0%
CIN HUB 5MW REAL TIME O P	599,864	538,552	11.4%	617,912	-2.9%
NYISO ZONE C 5MW D AH PK	2,047	1,487	37.7%	2,147	-4.7%
NEPOOL NE MASS 5MW D AH O	0	9,948	-100.0%	0	-
NEPOOL NE MASS 5MW D AH P	325	529	-38.6%	425	-23.5%
NEPOOL SE MASS 5MW D AH O	0	1,977	-100.0%	0	-
NEPOOL CNCTCT 5MW D AH O	14,501	8,650	67.6%	16,621	-12.8%
NEPOOL CONECTIC 5MW D AH	789	466	69.3%	889	-11.2%
NEPOOL W CNT MASS 5MW D A	26,716	36,704	-27.2%	34,772	-23.2%
PJM COMED 5MW D AH PK	12,280	4,776	157.1%	13,880	-11.5%
NYISO ZONE J 5MW D AH O P	132,437	95,264	39.0%	132,437	0.0%
NYISO ZONE J 5MW D AH PK	10,106	8,722	15.9%	10,127	-0.2%
PJM NI HUB 5MW REAL TIME	1,019,953	856,539	19.1%	1,060,756	-3.8%
NYISO ZONE C 5MW D AH O P	38,335	27,474	39.5%	40,455	-5.2%
ONEOK OKLAHOMA NG BASIS	2,860	3,263	-12.4%	3,015	-5.1%
COLUMB GULF MAINLINE NG B	27,932	40,824	-31.6%	29,702	-6.0%
PANHANDLE PIPE SWAP	0	314	-100.0%	0	-
TRANSCO ZONE 4 NAT GAS IN	744	372	100.0%	961	-22.6%
ELEC MISO PEAK	1,979	2,041	-3.0%	2,159	-8.3%
ELEC NYISO OFF-PEAK	36,433	37,564	-3.0%	40,249	-9.5%
WTS (ARGUS) VS WTI SWAP	25,871	44,931	-42.4%	23,260	11.2%
RBOB CRACK SPREAD BALMO S	25	0	-	0	-
BRENT CFD(PLATTS) VS FRNT	0	0	-	0	-
NY 2.2% FUEL OIL (PLATTS)	300	310	-3.2%	220	36.4%
EIA FLAT TAX ONHWAY DIESE	5,471	5,479	-0.1%	5,200	5.2%
JET FUEL UP-DOWN BALMO CL	6,225	825	654.5%	1,340	364.6%
ULSD UP-DOWN BALMO SWP	10,595	1,400	656.8%	9,602	10.3%
EUROPEAN GASOIL (ICE)	4,065	1,749	132.4%	4,642	-12.4%
CRUDE OIL LAST DAY	0	0	-	0	-
NYISO ZONE G 5MW D AH O P	380,284	220,880	72.2%	393,340	-3.3%
PJM PEPco DA OFF-PEAK	0	0	-	0	-
NY H OIL PLATTS VS NYMEX	0	41	-100.0%	0	-
GASOIL 10PPM VS ICE SWAP	674	447	50.8%	552	22.1%
NY HARBOR 1% FUEL OIL BAL	71	0	-	0	-
LA JET (OPIS) SWAP	2,735	1,275	114.5%	2,775	-1.4%
PJM AECO DA PEAK	1,917	5,326	-64.0%	2,097	-8.6%
PREMIUM UNLD 10PPM CARGOE	0	0	-	0	-
GASOIL 10PPM CARGOES CIF	0	0	-	0	-

**\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CME Group Exchange Open Interest Report - Monthly

	Open Interest AUG 2016	Open Interest AUG 2015	% CHG	Open Interest JUL 2016	% CHG
<b>Energy Futures</b>					
TETCO M-3 INDEX	9,596	4,464	115.0%	10,074	-4.7%
SINGAPORE JET KERO GASOIL	3,045	1,645	85.1%	2,170	40.3%
SINGAPORE FUEL OIL SPREAD	1,691	1,090	55.1%	1,792	-5.6%
NORTHERN ILLINOIS OFF-PEA	400	1,628	-75.4%	480	-16.7%
NEW YORK HUB ZONE G PEAK	2,451	903	171.4%	3,107	-21.1%
SINGAPORE FUEL 180CST CAL	1,608	2,561	-37.2%	1,816	-11.5%
EUROPE 1% FUEL OIL NWE CA	684	337	103.0%	749	-8.7%
Tetco ELA Basis	0	122	-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	1,840	0	-	1,840	0.0%
TCO NG INDEX SWAP	1,224	4,152	-70.5%	1,472	-16.8%
ALGONQUIN CITYGATES BASIS	2,662	876	203.9%	3,403	-21.8%
PJM WESTH RT PEAK	187,474	144,302	29.9%	178,855	4.8%
PJM PSEG DA OFF-PEAK	136,440	0	-	138,560	-1.5%
PJM PSEG DA PEAK	5,100	0	-	5,100	0.0%
PJM PPL DA PEAK	1,391	2,653	-47.6%	1,651	-15.7%
PJM JCPL DA PEAK	2,130	5,090	-58.2%	2,330	-8.6%
PJM EASTERNH DA PEAK	0	0	-	0	-
PJM DPL DA OFF-PEAK	0	0	-	0	-
PJM BGE DA PEAK	1,998	1,083	84.5%	2,018	-1.0%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-
DATED TO FRONTLINE BRENT	11,170	13,715	-18.6%	11,095	0.7%
NEPOOL W CNTR M 5MW D AH	2,553	2,623	-2.7%	3,253	-21.5%
TENNESSEE 800 LEG NG BASI	1,218	3,050	-60.1%	796	53.0%
UP DOWN GC ULSD VS NMX HO	54,266	66,783	-18.7%	65,747	-17.5%
USGC UNL 87 CRACK SPREAD	0	1,100	-100.0%	0	-
GULF COAST ULSD CRACK SPR	5,426	10,274	-47.2%	5,998	-9.5%
NYMEX ULSD VS NYMEX HO	220	1,165	-81.1%	285	-22.8%
RBOB VS HEATING OIL SWAP	2,910	2,025	43.7%	2,741	6.2%
NYISO ZONE G 5MW D AH PK	23,332	19,195	21.6%	24,119	-3.3%
GASOIL 0.1 BRGS FOB VS IC	0	0	-	0	-
ULSD 10PPM CIF VS ICE GAS	0	5	-100.0%	0	-
SINGAPORE NAPHTHA BALMO	0	0	-	0	-
ARGUS PROPAN FAR EST INDE	2,113	677	212.1%	2,307	-8.4%
3.5% FUEL OIL CID MED SWA	934	45	1,975.6%	882	5.9%
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	347	613	-43.4%	284	22.2%
EURO 1% FUEL OIL NEW BALM	0	3	-100.0%	0	-
DUBAI CRUDE OIL BALMO	0	0	-	275	-100.0%
SINGAPORE JET KERO BALMO	0	0	-	0	-
WTS (ARGUS) VS WTI TRD MT	2,660	8,576	-69.0%	2,840	-6.3%
MARS (ARGUS) VS WTI TRD M	15,294	1,781	758.7%	10,316	48.3%
MARS (ARGUS) VS WTI SWAP	12,055	18,130	-33.5%	13,082	-7.9%
GASOIL 0.1 CARGOES CIF NE	0	0	-	0	-

**\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CME Group Exchange Open Interest Report - Monthly

	Open Interest AUG 2016	Open Interest AUG 2015	% CHG	Open Interest JUL 2016	% CHG
<b>Energy Futures</b>					
NATURAL GAS	121,104	91,636	32.2%	123,423	-1.9%
NGPL TEXOK INDEX	300	480	-37.5%	0	-
FUEL OIL CRACK VS ICE	21,143	15,864	33.3%	20,081	5.3%
HEATING OIL VS ICE GASOIL	0	0	-	0	-
HOUSTON SHIP CHANNEL BASI	28,123	22,544	24.7%	30,326	-7.3%
LLS (ARGUS) VS WTI SWAP	36,869	52,704	-30.0%	37,815	-2.5%
JAPAN C&F NAPHTHA SWAP	1,853	1,187	56.1%	1,865	-0.6%
MINY WTI CRUDE OIL	4,707	9,044	-48.0%	4,866	-3.3%
CIN HUB 5MW REAL TIME PK	46,601	17,531	165.8%	47,493	-1.9%
PJM NILL DA PEAK	45,058	7,300	517.2%	32,407	39.0%
PANHANDLE INDEX SWAP FUTU	0	1,770	-100.0%	1,922	-100.0%
PJM NILL DA OFF-PEAK	855,793	169,691	404.3%	601,370	42.3%
PETROCHEMICALS	9,710	8,698	11.6%	9,216	5.4%
IN DELIVERY MONTH EUA	48,850	87,891	-44.4%	48,850	0.0%
MONT BELVIEU NORMAL BUTAN	521	290	79.7%	626	-16.8%
MONT BELVIEU NATURAL GASO	251	230	9.1%	82	206.1%
CONWAY NORMAL BUTANE (OPI	600	763	-21.4%	255	135.3%
CONWAY PROPANE 5 DECIMALS	16,201	9,869	64.2%	15,229	6.4%
MONT BELVIEU NATURAL GASO	19,301	9,561	101.9%	18,724	3.1%
CONWAY NATURAL GASOLINE (	606	299	102.7%	709	-14.5%
MONT BELVIEU LDH PROPANE C	791	124	537.9%	765	3.4%
MONT BELVIEU ETHANE OPIS B	165	90	83.3%	110	50.0%
SINGAPORE JET KERO VS. GAS	0	0	-	0	-
ERCOT NORTH ZMCPE 5MW PE	588	5,071	-88.4%	749	-21.5%
ERCOT NORTH ZMCPE 5MW OF	7,925	59,703	-86.7%	9,805	-19.2%
ERCOT NORTH ZMCPE 5MW OF	480	0	-	720	-33.3%
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	6,821	9,994	-31.7%	6,918	-1.4%
GRP THREE UNL GS (PLT) VS	3,175	5,209	-39.0%	3,237	-1.9%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-
CHICAGO ULSD PL VS HO SPR	1,750	2,385	-26.6%	1,501	16.6%
PETRO CRK&SPRD EURO	16,184	15,003	7.9%	15,859	2.0%
CRUDE OIL OUTRIGHTS	22,277	28,298	-21.3%	18,630	19.6%
PJM WES HUB PEAK LMP 50 M	0	106	-100.0%	0	-
FREIGHT MARKETS	962	282	241.1%	1,013	-5.0%
MCCLOSKEY ARA ARGS COAL	105,025	144,730	-27.4%	112,421	-6.6%
MNC FUT	4,818	4,845	-0.6%	4,840	-0.5%
MCCLOSKEY RCH BAY COAL	19,204	33,385	-42.5%	18,791	2.2%
CRUDE OIL SPRDS	12,610	1,215	937.9%	11,200	12.6%
ELEC FINSETTLED	3,339	106	3,050.0%	3,439	-2.9%
ELECTRICITY OFF PEAK	61,349	13,851	342.9%	63,469	-3.3%
PETRO OUTRIGHT NA	18,230	12,523	45.6%	18,399	-0.9%
TRANSCO ZONE 6 PIPE SWAP	0	122	-100.0%	0	-
ALGON CITY GATES NAT GAS	3,656	0	-	3,664	-0.2%
NEPOOL NEW HAMP 5MW D AH	0	4,166	-100.0%	0	-
PJM APS ZONE DA OFF-PEAK	5,883	20,043	-70.6%	7,155	-17.8%
NAT GAS BASIS SWAP	15,496	2,438	535.6%	13,823	12.1%
RBOB SPREAD (PLATTS) SWAP	60	119	-49.6%	65	-7.7%

**\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CME Group Exchange Open Interest Report - Monthly

	Open Interest AUG 2016	Open Interest AUG 2015	% CHG	Open Interest JUL 2016	% CHG
<b>Energy Futures</b>					
NGPL TEX/OK	45,468	75,401	-39.7%	51,863	-12.3%
NEPOOL RHD ISLD 5MW D AH	5,261	11,925	-55.9%	6,041	-12.9%
HEATING OIL BALMO CLNDR S	15	0	-	25	-40.0%
PJM APS ZONE DA PEAK	321	1,083	-70.4%	381	-15.7%
SINGAPORE GASOIL CALENDAR	190	50	280.0%	0	-
GC ULSD VS GC JET SPREAD	0	0	-	0	-
ELEC ERCOT OFF PEAK	0	43,494	-100.0%	0	-
ELEC ERCOT DLY PEAK	42	2,332	-98.2%	42	0.0%
PETROLEUM PRODUCTS ASIA	1,920	2,439	-21.3%	1,995	-3.8%
PETRO CRCKS & SPRDS NA	92,952	82,737	12.3%	87,506	6.2%
SINGAPORE GASOIL	8,317	4,678	77.8%	6,347	31.0%
ONTARIO POWER SWAPS	88,693	194,504	-54.4%	98,905	-10.3%
PLASTICS	1,424	3,091	-53.9%	1,603	-11.2%
MJC FUT	550	190	189.5%	469	17.3%
TENN 800 LEG NAT GAS INDE	0	0	-	248	-100.0%
NEPOOL RHODE IL 5MW D AH	82,167	172,643	-52.4%	95,735	-14.2%
PETROLEUM PRODUCTS	3,292	15	21,846.7%	1,754	87.7%
PJM ATSI ELEC	20,505	24,675	-16.9%	22,725	-9.8%
COAL SWAP	165	1,135	-85.5%	170	-2.9%
MGN1 SWAP FUT	537	454	18.3%	574	-6.4%
PETRO CRCKS & SPRDS ASIA	80	553	-85.5%	0	-
INDIANA MISO	38,318	102,552	-62.6%	45,890	-16.5%
MICHIGAN MISO	206,384	175,343	17.7%	216,152	-4.5%
NYISO CAPACITY	4,471	3,965	12.8%	4,699	-4.9%
GROUP THREE ULSD (PLATTS)	300	4	7,400.0%	0	-
EURO-DENOMINATED PETRO P	8	0	-	88	-90.9%
AUSTRIALIAN COKE COAL	1,007	771	30.6%	1,000	0.7%
DAILY PJM	285,998	208,112	37.4%	376,677	-24.1%
EMMISSIONS	0	250	-100.0%	0	-
UCM FUT	105	100	5.0%	111	-5.4%
INDONESIAN COAL	30	340	-91.2%	60	-50.0%
NEW YORK HUB ZONE J PEAK	1,587	546	190.7%	2,244	-29.3%
DLY GAS EURO-BOB OXY	0	0	-	40	-100.0%
NATURAL GAS INDEX	3,004	0	-	3,128	-4.0%
MGF FUT	32	16	100.0%	54	-40.7%
CHICAGO ULSD (PLATTS) SWA	15	58	-74.1%	18	-16.7%
NATURAL GAS FIXED PRICE SW	4,018	12,932	-68.9%	4,624	-13.1%
3.5% FUEL OIL CIF BALMO S	45	0	-	0	-
MINI RBOB V. EBOB(ARGUS) NW	2,175	956	127.5%	1,445	50.5%
SUMAS NAT GAS PLATTS FIXED	1,158	2,893	-60.0%	1,251	-7.4%
NY HARBOR LOW SULPUR GAS	2,731	2,348	16.3%	2,651	3.0%
DY EURO 3.5% FUEL OI RDA	0	0	-	0	-
DIESEL10PPM BARG VS ICE LS	0	0	-	0	-
VENTURA NAT GAS PLATTS FIX	0	44	-100.0%	0	-
COLUMBIA GULF NAT GAS FIXE	0	488	-100.0%	0	-
MJB FUT	0	0	-	0	-
CENTER POINT NAT GAS FIXED	0	32	-100.0%	0	-
MINI RBOB V. EBOBARG NWE BF	100	170	-41.2%	200	-50.0%
ELEC ERCOT DLY OFF PK	0	0	-	0	-
EU LOW SULPHUR GASOIL CRA	0	0	-	0	-
CANADIAN LIGHT SWEET OIL	12,022	2,016	496.3%	10,425	15.3%

**\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CME Group Exchange Open Interest Report - Monthly

	Open Interest AUG 2016	Open Interest AUG 2015	% CHG	Open Interest JUL 2016	% CHG
<b>Energy Futures</b>					
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
MINI GAS EUROBOB OXY NWE A	846	216	291.7%	341	148.1%
ELECTRICITY ERCOT PEAK	0	0	-	0	-
NY HARBOR LOW SULPUR GAS	0	0	-	0	-
<b>Energy Options</b>					
ETHANOL	0	0	-	0	0.0%
EUROPEAN JET KEROSENE NW	50	0	-	60	-16.7%
HUSTN SHIP CHNL PIPE SWP	0	1,800	-100.0%	0	-
NATURAL GAS PHY	2,860,921	3,119,770	-8.3%	2,969,489	-3.7%
NATURAL GAS 3 M CSO FIN	55,789	13,545	311.9%	53,415	4.4%
NATURAL GAS 1 M CSO FIN	7,550	7,075	6.7%	6,750	11.9%
WTI CRUDE OIL 1 M CSO FI	363,660	388,581	-6.4%	372,295	-2.3%
SINGAPORE JET FUEL CALEND	800	1,200	-33.3%	900	-11.1%
ROTTERDAM 3.5%FUEL OIL CL	510	740	-31.1%	390	30.8%
NYMEX EUROPEAN GASOIL APO	0	1,563	-100.0%	0	0.0%
N ROCKIES PIPE SWAP	7,470	7,437	0.4%	6,750	10.7%
BRENT OIL LAST DAY	102,553	63,477	61.6%	90,433	13.4%
SAN JUAN PIPE SWAP	7,716	4,004	92.7%	6,300	22.5%
BRENT CALENDAR SWAP	31,623	189,334	-83.3%	34,332	-7.9%
HEATING OIL PHY	67,470	65,858	2.4%	68,430	-1.4%
PJM MONTHLY	0	46	-100.0%	0	-
NY HARBOR HEAT OIL SWP	42,565	94,883	-55.1%	43,842	-2.9%
NG HH 3 MONTH CAL	0	0	-	0	-
RBOB PHY	24,419	29,330	-16.7%	30,465	-19.8%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-
NYMEX EUROPEAN GASOIL OPT	0	160	-100.0%	0	-
PGE CITYGATE PIPE SWAP	0	2,400	-100.0%	0	-
CRUDE OIL PHY	2,895,261	3,483,037	-16.9%	2,968,281	-2.5%
WTI 12 MONTH CALENDAR OPT	0	500	-100.0%	0	-
WTI 6 MONTH CALENDAR OPTI	0	0	-	0	-
CRUDE OIL 1MO	725,920	428,739	69.3%	698,671	3.9%
SOCAL PIPE SWAP	6,000	5,528	8.5%	6,000	0.0%
HENRY HUB FINANCIAL LAST	10,987	10,465	5.0%	11,207	-2.0%
ISO NEW ENGLAND PK LMP	0	0	-	0	-
HO 1 MONTH CLNDR OPTIONS	600	1,400	-57.1%	600	0.0%
CRUDE OIL APO	278,637	467,599	-40.4%	276,861	0.6%
RBOB CALENDAR SWAP	3,248	13,701	-76.3%	3,251	-0.1%
PETRO OUTRIGHT EURO	0	255	-100.0%	0	-
WTI-BRENT BULLET SWAP	21,510	38,200	-43.7%	17,450	23.3%
NATURAL GAS OPTION ON CALE	17,826	12,487	42.8%	15,786	12.9%
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	11,935	15,639	-23.7%	12,141	-1.7%
PJM CALENDAR STRIP	0	1,060	-100.0%	0	-
APPALACHIAN COAL	0	0	-	0	-

**\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CME Group Exchange Open Interest Report - Monthly

	Open Interest AUG 2016	Open Interest AUG 2015	% CHG	Open Interest JUL 2016	% CHG
<b>Energy Options</b>					
CRUDE OIL OUTRIGHTS	2,040	5,795	-64.8%	1,410	44.7%
MCCLOSKEY ARA ARGS COAL	890	5,860	-84.8%	900	-1.1%
MCCLOSKEY RCH BAY COAL	420	1,525	-72.5%	1,260	-66.7%
ELEC FINSETTLED	31	177	-82.5%	52	-40.4%
ELECTRICITY OFF PEAK	0	0	-	0	-
NATURAL GAS 5 M CSO FIN	0	0	-	0	-
NATURAL GAS 2 M CSO FIN	0	1,000	-100.0%	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	14,900	17,521	-15.0%	15,181	-1.9%
NATURAL GAS 6 M CSO FIN	0	1,000	-100.0%	0	-
GASOIL CRACK SPREAD AVG PR	0	0	-	0	-
SHORT TERM NATURAL GAS	100	350	-71.4%	300	-66.7%
SHORT TERM	0	0	-	0	-
COAL SWAP	1,422	3,110	-54.3%	1,372	3.6%
COAL API2 INDEX	61,852	55,449	11.5%	59,939	3.2%
EURO-DENOMINATED PETRO P	0	0	-	0	-
COAL API4 INDEX	220	1,590	-86.2%	220	0.0%
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	-	1,910	365.1%
LLS CRUDE OIL	11,060	0	-	11,350	-2.6%
PJM WES HUB PEAK CAL MTH	10,390	200	5,095.0%	10,224	1.6%
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	107,743	171,889	-37.3%	102,717	4.9%
BRITISH POUND	252,055	167,096	50.8%	233,415	8.0%
BRAZIL REAL	34,838	33,125	5.2%	36,322	-4.1%
CANADIAN DOLLAR	123,269	162,464	-24.1%	116,029	6.2%
E-MINI EURO FX	4,775	7,609	-37.2%	5,134	-7.0%
EURO FX	364,936	366,660	-0.5%	388,553	-6.1%
E-MINI JAPANESE YEN	1,979	2,197	-9.9%	1,493	32.6%
JAPANESE YEN	165,535	266,741	-37.9%	165,572	0.0%
MEXICAN PESO	118,763	191,482	-38.0%	121,226	-2.0%
NEW ZEALND DOLLAR	48,820	34,090	43.2%	40,557	20.4%
NKR/USD CROSS RATE	1,237	711	74.0%	947	30.6%
RUSSIAN RUBLE	39,660	55,518	-28.6%	34,238	15.8%
S.AFRICAN RAND	5,285	8,969	-41.1%	5,101	3.6%
SWISS FRANC	44,636	35,953	24.2%	47,133	-5.3%
AD/CD CROSS RATES	0	11	-100.0%	0	-
AD/JY CROSS RATES	1,197	1,778	-32.7%	1,225	-2.3%
AD/NE CROSS RATES	32	20	60.0%	24	33.3%
BP/JY CROSS RATES	520	213	144.1%	372	39.8%

**\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CME Group Exchange Open Interest Report - Monthly

	Open Interest AUG 2016	Open Interest AUG 2015	% CHG	Open Interest JUL 2016	% CHG
<b>FX Futures</b>					
BP/SF CROSS RATES	18	30	-40.0%	24	-25.0%
CD/JY CROSS RATES	1	9	-88.9%	1	0.0%
EC/AD CROSS RATES	867	810	7.0%	674	28.6%
EC/CD CROSS RATES	954	887	7.6%	801	19.1%
EC/NOK CROSS RATES	1	8	-87.5%	1	0.0%
EC/SEK CROSS RATES	260	441	-41.0%	248	4.8%
EFX/BP CROSS RATES	31,902	20,992	52.0%	31,655	0.8%
EFX/JY CROSS RATES	11,211	7,759	44.5%	11,237	-0.2%
EFX/SF CROSS RATES	14,456	8,845	63.4%	9,132	58.3%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	1,285	605	112.4%	1,155	11.3%
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)	883	43	1,953.5%	1,458	-39.4%
POLISH ZLOTY (EC)	4	4	0.0%	1	300.0%
SHEKEL	0	3	-100.0%	0	-
RMB USD	348	936	-62.8%	353	-1.4%
KOREAN WON	23	168	-86.3%	22	4.5%
TURKISH LIRA	0	0	-	0	-
TURKISH LIRA (EU)	0	1	-100.0%	0	-
E-MICRO EUR/USD	4,000	6,500	-38.5%	6,008	-33.4%
E-MICRO GBP/USD	3,619	2,353	53.8%	2,251	60.8%
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	2,603	1,367	90.4%	3,001	-13.3%
MICRO CHF/USD	508	327	55.4%	184	176.1%
INDIAN RUPEE	669	1,027	-34.9%	533	25.5%
E-MICRO INR/USD	64	7	814.3%	299	-78.6%
E-MICRO JPY/USD	1,267	2,313	-45.2%	1,864	-32.0%
CHINESE RENMINBI (CNH)	2,371	1,143	107.4%	2,248	5.5%
USDZAR	0	78	-100.0%	0	-
FCXRX	1	0	-	0	-
E-MICRO USD/CNH	0	15	-100.0%	0	-
E-MICRO CAD/USD	1,320	1,877	-29.7%	1,217	8.5%
EURO QUARTERLY VARIANCE F	0	0	-	0	-

**\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CME Group Exchange Open Interest Report - Monthly

	Open Interest AUG 2016	Open Interest AUG 2015	% CHG	Open Interest JUL 2016	% CHG
<b>FX Options</b>					
AUSTRALIAN DOLLAR	74,790	69,737	7.2%	71,434	4.7%
BRITISH POUND	116,463	113,039	3.0%	118,238	-1.5%
BRAZIL REAL	0	0	-	0	-
CANADIAN DOLLAR	63,281	69,083	-8.4%	64,614	-2.1%
EURO FX	259,420	410,195	-36.8%	259,654	-0.1%
JAPANESE YEN	167,583	169,384	-1.1%	177,151	-5.4%
MEXICAN PESO	3,230	1,520	112.5%	2,749	17.5%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	0	0	-	0	-
SWISS FRANC	7,748	10,807	-28.3%	9,012	-14.0%
JAPANESE YEN (EU)	845	451	87.4%	1,773	-52.3%
EURO FX (EU)	2,692	3,262	-17.5%	5,250	-48.7%
SWISS FRANC (EU)	0	0	-	0	-
CANADIAN DOLLAR (EU)	121	141	-14.2%	109	11.0%
BRITISH POUND (EU)	782	571	37.0%	1,400	-44.1%
AUSTRALIAN DLR (EU)	102	154	-33.8%	80	27.5%
OTC GBPUSD SUB	772	0	-	0	-
OTC EURUSD SUB	1,267	0	-	0	-
OTC USDCAD SUB	594	0	-	0	-
OTC AUDUSD SUB	496	0	-	0	-
OTC USDJPY SUB	533	0	-	0	-
OTC USDCHF SUB	72	0	-	0	-

**\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CME Group Exchange Open Interest Report - Monthly

	Open Interest AUG 2016	Open Interest AUG 2015	% CHG	Open Interest JUL 2016	% CHG
<b>Commodities and Alternative Investments</b>					
<b>Futures</b>					
CORN	1,317,029	1,197,585	10.0%	1,318,161	-0.1%
SOYBEAN	630,073	655,843	-3.9%	689,023	-8.6%
SOYBEAN MEAL	350,334	369,272	-5.1%	363,271	-3.6%
SOYBEAN OIL	399,615	394,107	1.4%	360,488	10.9%
OATS	11,120	8,461	31.4%	9,814	13.3%
ROUGH RICE	10,712	10,218	4.8%	10,957	-2.2%
MINI CORN	7,727	7,387	4.6%	8,555	-9.7%
MINI SOYBEAN	31,837	15,307	108.0%	33,480	-4.9%
MINI WHEAT	1,455	967	50.5%	1,775	-18.0%
LIVE CATTLE	257,745	245,754	4.9%	252,030	2.3%
FEEDER CATTLE	40,829	34,035	20.0%	44,992	-9.3%
LEAN HOGS	210,109	190,857	10.1%	223,741	-6.1%
LUMBER	4,109	6,488	-36.7%	5,436	-24.4%
MILK	34,573	29,429	17.5%	31,613	9.4%
MLK MID	5	0	-	0	-
NFD MILK	5,762	6,386	-9.8%	5,594	3.0%
BUTTER CS	7,198	7,251	-0.7%	6,154	17.0%
CLASS IV MILK	4,009	2,914	37.6%	3,850	4.1%
DRY WHEY	4,532	4,348	4.2%	4,088	10.9%
GSCI EXCESS RETURN FUT	40,819	28,765	41.9%	42,733	-4.5%
GOLDMAN SACHS	13,250	14,084	-5.9%	12,144	9.1%
HOUSING INDEX	36	49	-26.5%	46	-21.7%
ETHANOL	4,640	5,054	-8.2%	4,260	8.9%
HDD WEATHER	0	50	-100.0%	0	-
CDD WEATHER	1,925	1,700	13.2%	2,200	-12.5%
HDD SEASONAL STRIP	0	252	-100.0%	0	-
CDD SEASONAL STRIP	1,425	1,254	13.6%	1,425	0.0%
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	0	50	-100.0%	0	-
CAT EURO SEASONAL STRIP	250	0	-	250	0.0%
WKLY AVG TEMP	0	0	-	0	-
COFFEE	1	12	-91.7%	3	-66.7%
DOW-UBS COMMOD INDEX	22,582	20,824	8.4%	16,027	40.9%
SUGAR 11	12	24	-50.0%	9	33.3%
COCOA TAS	13	18	-27.8%	47	-72.3%
COTTON	12	10	20.0%	22	-45.5%
GRAIN BASIS SWAPS	0	0	-	0	-
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-
USD CRUDE PALM OIL	120	0	-	0	-
CASH-SETTLED CHEESE	27,487	26,666	3.1%	28,055	-2.0%
OTC SP GSCI ER SWAP	0	0	-	0	-
FERTILIZER PRODUCTS	2,635	3,320	-20.6%	3,455	-23.7%
S&P GSCI ENHANCED ER SWAP	13,072	13,072	0.0%	13,072	0.0%
CHI WHEAT	444,081	371,619	19.5%	480,810	-7.6%
KC WHEAT	227,529	179,013	27.1%	239,844	-5.1%
MALAYSIAN PALM SWAP	20,068	7,320	174.2%	17,840	12.5%
PALM OIL	0	0	-	0	-
Intercommodity Spread	0	0	-	0	-
DJ_UBS ROLL SELECT INDEX FU	496	503	-1.4%	496	0.0%

**\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CME Group Exchange Open Interest Report - Monthly

	Open Interest AUG 2016	Open Interest AUG 2015	% CHG	Open Interest JUL 2016	% CHG
<b>Commodities and Alternative Investments</b>					
<b>Options</b>					
CORN	1,169,351	1,311,550	-10.8%	1,453,677	-19.6%
SOYBEAN	758,879	801,229	-5.3%	915,784	-17.1%
SOYBEAN MEAL	159,269	175,882	-9.4%	197,972	-19.5%
SOYBEAN OIL	128,945	120,789	6.8%	138,345	-6.8%
SOYBEAN CRUSH	699	529	32.1%	671	4.2%
OATS	2,951	3,799	-22.3%	2,641	11.7%
ROUGH RICE	1,906	2,070	-7.9%	2,145	-11.1%
WHEAT	0	0	-	0	-
LIVE CATTLE	212,997	239,829	-11.2%	240,018	-11.3%
FEEDER CATTLE	31,620	27,337	15.7%	42,338	-25.3%
LEAN HOGS	166,171	214,274	-22.4%	169,158	-1.8%
LUMBER	684	665	2.9%	954	-28.3%
MILK	70,329	64,704	8.7%	80,302	-12.4%
MLK MID	426	483	-11.8%	335	27.2%
NFD MILK	4,913	11,882	-58.7%	7,186	-31.6%
BUTTER CS	3,943	6,042	-34.7%	4,852	-18.7%
CLASS IV MILK	6,263	2,765	126.5%	6,219	0.7%
DRY WHEY	625	2,080	-70.0%	558	12.0%
HOUSING INDEX	18	0	-	18	0.0%
HDD WEATHER	0	0	-	0	-
CDD WEATHER	1,000	0	-	500	100.0%
HDD SEASONAL STRIP	0	0	-	0	-
CDD SEASONAL STRIP	28,500	65,000	-56.2%	28,500	0.0%
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	0	2,500	-100.0%	0	-
NOV-NOV SOYBEAN CAL SPRD	2,326	200	1,063.0%	227	924.7%
JULY-NOV SOYBEAN CAL SPRD	0	0	-	30	-100.0%
DEC-JULY WHEAT CAL SPRD	100	35	185.7%	0	-
JULY-DEC CORN CAL SPRD	1,600	185	764.9%	0	-
SOYBN NEARBY+2 CAL SPRD	0	100	-100.0%	1	-100.0%
WHEAT NEARBY+2 CAL SPRD	4,458	10,259	-56.5%	5,306	-16.0%
CORN NEARBY+2 CAL SPRD	1,020	6,043	-83.1%	9,799	-89.6%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-
LV CATL CSO	5	2	150.0%	195	-97.4%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
SBIN HURR	0	0	-	0	-
SNOWFALL	0	0	-	0	-
WHEAT-CORN ICSO	2,100	3,820	-45.0%	200	950.0%
CASH-SETTLED CHEESE	25,299	24,671	2.5%	30,710	-17.6%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
DEC-DEC CORN CAL SPRD	8,490	1,136	647.4%	6,874	23.5%
DEC-JULY CORN CAL SPRD	12,746	3,440	270.5%	3,100	311.2%
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	248,889	243,109	2.4%	276,215	-9.9%

**\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.



## CME Group Exchange Open Interest Report - Monthly

	Open Interest AUG 2016	Open Interest AUG 2015	% CHG	Open Interest JUL 2016	% CHG
<b>Commodities and Alternative Investments</b>					
<b>Options</b>					
KC WHEAT	29,813	25,603	16.4%	44,883	-33.6%
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	-
<b>Foreign Exchange Futures</b>					
CHILEAN PESO	0	0	-	0	-
<b>TOTAL FUTURES GROUP</b>					
Interest Rate Futures	20,439,384	21,011,106	-2.7%	19,310,792	5.8%
Equity Index Futures	3,988,326	3,979,822	0.2%	3,793,875	5.1%
Metals Futures	1,146,155	902,251	27.0%	1,188,006	-3.5%
Energy Futures	19,531,800	18,972,715	2.9%	19,529,883	0.0%
FX Futures	1,393,915	1,565,084	-10.9%	1,374,425	1.4%
Commodities and Alternative Invest	4,149,226	3,860,268	7.5%	4,235,760	-2.0%
Foreign Exchange Futures	0	0	-	0	-
<b>TOTAL FUTURES</b>	<b>50,648,806</b>	<b>50,291,246</b>	<b>0.7%</b>	<b>49,432,741</b>	<b>2.5%</b>
<b>TOTAL OPTIONS GROUP</b>					
Interest Rate Options	36,320,012	32,960,214	10.2%	35,068,940	3.6%
Equity Index Options	5,476,432	4,763,478	15.0%	5,336,257	2.6%
Metals Options	1,238,002	1,556,185	-20.4%	1,228,912	0.7%
Energy Options	7,658,924	8,564,131	-10.6%	7,799,913	-1.8%
FX Options	700,791	848,344	-17.4%	711,464	-1.5%
Commodities and Alternative Invest	3,086,335	3,372,052	-8.5%	3,669,713	-15.9%
<b>TOTAL OPTIONS</b>	<b>54,480,496</b>	<b>52,064,404</b>	<b>4.6%</b>	<b>53,815,199</b>	<b>1.2%</b>

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.



## CME Group Exchange Open Interest Report - Monthly

	Open Interest AUG 2016	Open Interest AUG 2015	% CHG	Open Interest JUL 2016	% CHG
<b>TOTAL COMBINED</b>					
Interest Rate	56,759,396	53,971,320	5.2%	54,379,732	4.4%
Equity Index	9,464,758	8,743,300	8.3%	9,130,132	3.7%
Metals	2,384,157	2,458,436	-3.0%	2,416,918	-1.4%
Energy	27,190,724	27,536,846	-1.3%	27,329,796	-0.5%
FX	2,094,706	2,413,428	-13.2%	2,085,889	0.4%
Commodities and Alternative Invest	7,235,561	7,232,320	0.0%	7,905,473	-8.5%
Foreign Exchange	0	0	-	0	-
<b>GRAND TOTAL</b>	<b>105,129,302</b>	<b>102,355,650</b>	<b>2.7%</b>	<b>103,247,940</b>	<b>1.8%</b>

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.