



CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2016	Open Interest JAN 2015	% CHG	Open Interest DEC 2016	% CHG
Interest Rate Futures					
30-YR BOND	537,846	755,708	-28.8%	505,751	6.3%
10-YR NOTE	2,989,848	2,682,425	11.5%	2,540,181	17.7%
5-YR NOTE	2,700,285	1,848,356	46.1%	2,350,140	14.9%
2-YR NOTE	1,123,555	1,337,164	-16.0%	1,021,910	9.9%
FED FUND	863,919	747,051	15.6%	767,898	12.5%
EUROYEN	0	0	-	0	-
EURODOLLARS	11,113,741	11,125,754	-0.1%	10,343,001	7.5%
5-YR SWAP RATE	32,177	36,389	-11.6%	32,412	-0.7%
2-YR SWAP RATE	2,119	6,405	-66.9%	2,529	-16.2%
10-YR SWAP RATE	30,092	53,186	-43.4%	29,524	1.9%
7-YR SWAP	1,733	0	-	1,992	-13.0%
1-MONTH EURODOLLAR	2,780	4,883	-43.1%	4,507	-38.3%
ULTRA T-BOND	635,062	506,012	25.5%	613,679	3.5%
30-YR SWAP RATE	1,005	2,872	-65.0%	681	47.6%
Ultra 10-Year Note	56,390	0	-	0	-
EURO 5YR BUNDLE	0	28	-100.0%	0	-
2YR BUNDLE	0	179	-100.0%	0	-
3YR BUNDLE	0	75	-100.0%	0	-
Interest Rate Options					
30-YR BOND	416,559	526,187	-20.8%	331,238	25.8%
10-YR NOTE	1,804,186	3,979,702	-54.7%	1,343,593	34.3%
5-YR NOTE	1,147,840	708,245	62.1%	768,338	49.4%
2-YR NOTE	74,807	161,493	-53.7%	57,580	29.9%
FED FUND	62,492	25,625	143.9%	64,259	-2.7%
FLEX 30-YR BOND	0	0	-	0	-
EURODOLLARS	24,844,552	16,549,507	50.1%	17,555,430	41.5%
EURO MIDCURVE	11,635,067	8,863,509	31.3%	8,491,187	37.0%
ULTRA T-BOND	4,742	13,039	-63.6%	2,430	95.1%
Ultra 10-Year Note	0	0	-	0	-

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Equity Index Futures					
\$25 DJ	0	0	-	0	-
DJIA	0	10,790	-100.0%	0	-
MINI \$5 DOW	64,120	103,181	-37.9%	81,399	-21.2%
E-MINI S&P500	2,967,333	2,765,603	7.3%	2,501,628	18.6%
S&P 500	109,786	140,220	-21.7%	85,263	28.8%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	102,651	87,675	17.1%	83,358	23.1%
S&P 400 MIDCAP	0	842	-100.0%	0	-
S&P 500 GROWTH	24	65	-63.1%	26	-7.7%
S&P 500/VALUE	20,467	127	16,015.7%	3,989	413.1%
E-MINI RUSSELL 1000	35	0	-	17	105.9%
E-MINI NASDAQ 100	276,084	299,898	-7.9%	312,013	-11.5%
NASDAQ	0	16,653	-100.0%	0	-
NIKKEI 225 (\$) STOCK	43,619	52,752	-17.3%	48,005	-9.1%
NIKKEI 225 (YEN) STOCK	90,536	101,528	-10.8%	73,710	22.8%
DJ US REAL ESTATE	6,561	6,595	-0.5%	6,814	-3.7%
NASDAQ BIOTECH	0	100	-100.0%	0	-
E-MICRO NIFTY	0	0	-	0	-
S&P CONSUMER DSCRTNRY SE	9,064	1,971	359.9%	8,513	6.5%
S&P HEALTH CARE SECTOR	2,570	3,551	-27.6%	2,653	-3.1%
S&P UTILITIES SECTOR	5,293	1,275	315.1%	4,232	25.1%
S&P CONSUMER STAPLES SECT	12,921	2,910	344.0%	13,023	-0.8%
S&P TECHNOLOGY SECTOR	2,834	3,904	-27.4%	3,255	-12.9%
S&P INDUSTRIAL SECTOR	1,755	913	92.2%	1,558	12.6%
S&P FINANCIAL SECTOR	3,905	2,682	45.6%	3,338	17.0%
S&P ENERGY SECTOR	1,908	1,723	10.7%	1,603	19.0%
S&P MATERIALS SECTOR	1,323	1,028	28.7%	1,067	24.0%
IBOVESPA INDEX	177	46	284.8%	136	30.1%
E-MINI RUSSELL 1000 GROWTH	69	0	-	82	-15.9%
FT-SE 100	337	0	-	67	403.0%
E-MINI RUSSELL 1000 VALUE	60	0	-	15	300.0%
ENERGY SECTOR	0	0	-	0	-
Equity Index Options					
DJIA	0	12	-100.0%	0	-
MINI \$5 DOW	21,283	20,167	5.5%	13,268	60.4%
E-MINI S&P500	2,916,708	2,489,694	17.2%	2,296,196	27.0%
S&P 500	550,778	406,789	35.4%	442,247	24.5%
E-MINI MIDCAP	0	0	-	0	-
E-MINI NASDAQ 100	111,892	69,519	61.0%	64,609	73.2%
NASDAQ	0	27	-100.0%	0	-
EOM S&P 500	11,108	12,044	-7.8%	8,437	31.7%
EOM EMINI S&P	157,283	118,068	33.2%	160,518	-2.0%
EOW2 EMINI S&P 500	85,724	84,961	0.9%	287,016	-70.1%
EOW2 S&P 500	6,265	9,589	-34.7%	33,611	-81.4%
EOW1 EMINI S&P 500	353,913	421,007	-15.9%	27,019	1,209.9%
EOW1 S&P 500	18,700	23,564	-20.6%	0	-
EOW4 EMINI S&P 500	31,064	0	-	70,606	-56.0%

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Metals Futures					
COMEX COPPER	200,688	183,676	9.3%	165,936	20.9%
URANIUM	4,385	4,172	5.1%	4,217	4.0%
COMEX MINY COPPER	96	191	-49.7%	93	3.2%
COMEX MINY GOLD	1,032	1,387	-25.6%	1,269	-18.7%
COMEX GOLD	374,497	425,314	-11.9%	415,636	-9.9%
COMEX SILVER	158,711	163,955	-3.2%	168,442	-5.8%
COMEX MINY SILVER	113	136	-16.9%	121	-6.6%
E-MINI SILVER	0	0	-	0	-
NYMEX PLATINUM	66,047	64,675	2.1%	65,383	1.0%
NYMEX HOT ROLLED STEEL	21,719	20,793	4.5%	25,266	-14.0%
PALLADIUM	25,578	33,700	-24.1%	24,483	4.5%
E-MICRO GOLD	1,332	1,310	1.7%	1,770	-24.7%
SILVER	814	1,436	-43.3%	738	10.3%
COPPER	5,524	4,677	18.1%	5,582	-1.0%
FERROUS PRODUCTS	0	30	-100.0%	0	-
GOLD	7	3	133.3%	7	0.0%
IRON ORE 62 CHINA PLATTS FU	0	300	-100.0%	90	-100.0%
IRON ORE 58 CHINA TSI FUTURE	0	20	-100.0%	0	-
IRON ORE 62 CHINA TSI FUTURE	24,349	5,507	342.1%	21,669	12.4%
Aluminium MW Trans Prem Platts	25,812	4,894	427.4%	22,008	17.3%
ALUMINUM	6,362	209	2,944.0%	4,392	44.9%
LNDN ZINC	48	0	-	10	380.0%
Metals Options					
COMEX COPPER	2,593	2,643	-1.9%	2,627	-1.3%
COMEX GOLD	990,833	1,397,497	-29.1%	967,601	2.4%
COMEX SILVER	100,572	198,539	-49.3%	94,193	6.8%
NYMEX PLATINUM	3,980	10,041	-60.4%	2,274	75.0%
PALLADIUM	4,502	5,101	-11.7%	3,449	30.5%
SHORT TERM	0	0	-	0	-
SHORT TERM GOLD	0	0	-	0	-
SILVER	0	170	-100.0%	0	-
COPPER	0	0	-	0	-
GOLD	841	204	312.3%	2	41,950.0%
IRON ORE 62 CHINA TSI PUT OP	22,846	3,480	556.5%	24,326	-6.1%
IRON ORE 62 CHINA TSI CALL O	13,835	4,762	190.5%	11,456	20.8%
HOT ROLLED COIL STEEL CALL	0	0	-	0	-
HOT ROLLED COIL STEEL PUT O	0	0	-	0	-
Energy Futures					
ETHANOL FWD	78	195	-60.0%	34	129.4%
MARS BLEND CRUDE OIL	115	0	-	0	-
HUSTN SHIP CHNL PIPE SWP	3,425	0	-	3,425	0.0%
NATURAL GAS PHY	925,938	1,024,162	-9.6%	958,390	-3.4%
SOUTHERN NAT LA NAT GAS	522	0	-	0	-
COLUMBIA GULF MAIN NAT G	930	0	-	2,759	-66.3%
RBOB GASOLINE BALMO CLNDR	0	1,068	-100.0%	1,367	-100.0%
GASOLINE UP-DOWN BALMO SW	350	430	-18.6%	250	40.0%

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Energy Futures					
FUEL OIL (PLATS) CAR CN	36	93	-61.3%	69	-47.8%
FUEL OIL (PLATS) CAR CM	140	181	-22.7%	77	81.8%
SINGAPORE MOGAS 92 UNLEAD	12,150	25,427	-52.2%	12,718	-4.5%
ETHANOL T2 FOB ROTT INCL DU	2,990	3,117	-4.1%	2,524	18.5%
SINGAPORE MOGAS 92 UNLEAD	0	785	-100.0%	210	-100.0%
JET AV FUEL (P) CAR FM ICE GA	46	90	-48.9%	89	-48.3%
NY JET FUEL (PLATTS) HEAT OIL	0	2,295	-100.0%	20	-100.0%
PROPANE NON-LDH MB (OPIS) B	774	250	209.6%	0	-
PROPANE NON-LDH MT. BEL (OF	24,737	8,889	178.3%	25,514	-3.0%
N ILLINOIS HUB DAILY	188	0	-	92	104.3%
CINERGY HUB PEAK MONTH	496	1,364	-63.6%	570	-13.0%
NO 2 UP-DOWN SPREAD CALEN	1,525	850	79.4%	1,025	48.8%
CIN HUB 5MW D AH O PK	350,280	337,248	3.9%	288,400	21.5%
NY 3.0% FUEL OIL (PLATTS	1,600	445	259.6%	1,775	-9.9%
ARGUS LLS VS. WTI (ARG) T	15,942	4,530	251.9%	14,017	13.7%
TRANSCO ZONE 1 NG BASIS	0	0	-	0	-
SOUTH STAR TEX OKLHM KNS	1,216	891	36.5%	1,402	-13.3%
NYISO ZONE A 5MW D AH PK	14,312	32,256	-55.6%	15,047	-4.9%
NEPOOL MAINE 5MW D AH PK	0	0	-	0	-
NEPOOL INTR HUB 5MW D AH	356,675	340,251	4.8%	378,350	-5.7%
PJM COMED 5MW D AH O PK	84,325	80,453	4.8%	90,597	-6.9%
NYISO ZONE A 5MW D AH O P	311,520	536,313	-41.9%	334,920	-7.0%
NEPOOL MAINE 5MW D AH O E	0	0	-	0	-
CHICAGO UNL GAS PL VS RBO	1,122	71	1,480.3%	75	1,396.0%
PREMIUM UNLEAD 10PPM FOB	34	29	17.2%	0	-
GASOIL 10P CRG CIF NW VS	10	25	-60.0%	0	-
GASOIL 0.1 RDAM BRGS VS I	51	155	-67.1%	97	-47.4%
PJM WESTHDA PEAK	68,548	79,004	-13.2%	70,083	-2.2%
PJM PEPKO DA PEAK	0	0	-	0	-
PJM DPL DA PEAK	0	0	-	0	-
PJM DAYTON DA PEAK	17,060	17,163	-0.6%	17,690	-3.6%
PJM WESTH DA OFF-PEAK	1,262,769	1,376,921	-8.3%	1,304,169	-3.2%
PJM PPL DA OFF-PEAK	61,152	41,976	45.7%	64,680	-5.5%
PJM AECO DA OFF-PEAK	69,434	167,761	-58.6%	74,922	-7.3%
GASOIL 0.1CIF MED VS ICE	125	30	316.7%	127	-1.6%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-
GASOIL 0.1 ROTTERDAM BARG	0	10	-100.0%	0	-
EUROPE NAPHTHA CALSWAP	1,075	1,943	-44.7%	1,061	1.3%
HENRY HUB SWING FUTURE	290	0	-	0	-
GASOIL 0.1 CIF MED BALMO	0	0	-	0	-
BRENT BALMO SWAP	20	303	-93.4%	100	-80.0%
TENNESSEE 500 LEG NG INDE	0	0	-	0	-
PJM PECO ZONE5MW PEAK CAL	0	512	-100.0%	44	-100.0%
MISO 5MW OFF PEAK	0	0	-	0	-
MISO 5MW PEAK	0	0	-	0	-
NY ULSD (ARGUS) VS HEATING	4,250	11,984	-64.5%	4,323	-1.7%
NY JET FUEL (ARGUS) VS HEATI	0	0	-	0	-
N ROCKIES PIPE SWAP	759	1,397	-45.7%	759	0.0%
CARBON EUA EMISSIONS EURO	0	0	-	0	-
GASOIL MINI CALENDAR SWAP	1,059	1,368	-22.6%	978	8.3%
BRENT OIL LAST DAY	179,797	149,430	20.3%	170,458	5.5%

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Energy Futures					
SAN JUAN PIPE SWAP	0	112	-100.0%	0	-
SINGAPORE GASOIL BALMO	420	0	-	172	144.2%
EUROPEAN NAPHTHA BALMO	114	114	0.0%	53	115.1%
EURO 3.5% FUEL OIL RDAM B	277	944	-70.7%	222	24.8%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-
LA CARB DIESEL (OPIS) SWA	579	784	-26.1%	780	-25.8%
GASOLINE UP-DOWN (ARGUS)	0	0	-	0	-
GULF COAST ULSD CALENDAR	5,743	7,158	-19.8%	4,968	15.6%
CENTERPOINT EAST INDEX	0	336	-100.0%	0	-
CENTERPOINT BASIS SWAP	16,880	10,457	61.4%	17,021	-0.8%
WTI-BRENT CALENDAR SWAP	88,281	127,607	-30.8%	98,300	-10.2%
EURO GASOIL 10PPM VS ICE	912	251	263.3%	856	6.5%
BRENT CALENDAR SWAP	16,653	30,214	-44.9%	20,620	-19.2%
MINY HTG OIL	2	3	-33.3%	1	100.0%
FUELOIL SWAP:CARGOES VS.B	1,088	2,822	-61.4%	1,179	-7.7%
MICHIGAN HUB PEAK MONTH S	0	0	-	0	-
TD3 MEG TO JAPAN 250K MT	0	0	-	0	-
DOMINION TRAN INC - APP I	751	0	-	401	87.3%
TENNESSEE ZONE 0 BASIS SW	1,032	0	-	1,032	0.0%
PJM OFF-PEAK LMP SWAP FUT	4,100	7,988	-48.7%	4,430	-7.4%
AEP-DAYTON HUB OFF-PEAK M	1,584	3,782	-58.1%	1,854	-14.6%
AEP-DAYTON HUB DAILY	278	0	-	252	10.3%
EASTERN RAIL DELIVERY CSX	2,910	4,221	-31.1%	2,695	8.0%
HTG OIL	2,110	60	3,416.7%	2,128	-0.8%
EUROPE 3.5% FUEL OIL MED	664	247	168.8%	452	46.9%
WAHA INDEX SWAP FUTURE	1,712	0	-	1,712	0.0%
HEATING OIL PHY	355,447	390,088	-8.9%	342,234	3.9%
PJM MONTHLY	12,252	19,153	-36.0%	13,176	-7.0%
NY HARBOR HEAT OIL SWP	16,662	32,668	-49.0%	17,627	-5.5%
TCO BASIS SWAP	48,381	78,829	-38.6%	45,385	6.6%
DOMINION TRANSMISSION INC	38,921	15,824	146.0%	31,725	22.7%
NYISO A	5,310	9,805	-45.8%	5,750	-7.7%
MINY NATURAL GAS	2,671	2,076	28.7%	2,467	8.3%
TRANSCO ZONE 6 BASIS SWAP	5,131	2,536	102.3%	4,639	10.6%
NYH NO 2 CRACK SPREAD CAL	14,704	19,229	-23.5%	15,167	-3.1%
JAPAN C&F NAPHTHA CRACK S	1,593	591	169.5%	698	128.2%
PERMIAN BASIS SWAP	18,230	5,315	243.0%	16,778	8.7%
NY HARBOR RESIDUAL FUEL 1	6,743	6,044	11.6%	7,559	-10.8%
GULF COAST NO.6 FUEL OIL	65,700	62,590	5.0%	68,218	-3.7%
NGPL MID-CONTINENT	40,400	19,637	105.7%	38,422	5.1%
NYISO J	5,802	7,242	-19.9%	6,132	-5.4%
NYISO G	635	4,068	-84.4%	965	-34.2%
ARGUS PROPAN(SAUDI ARAMC	908	530	71.3%	681	33.3%
JAPAN NAPHTHA BALMO SWAP	82	60	36.7%	24	241.7%
EUROPE JET KERO NWE CALSW	10	80	-87.5%	16	-37.5%
JET CIF NWE VS ICE	403	314	28.3%	446	-9.6%
RBOB PHY	386,463	375,814	2.8%	355,344	8.8%
RBOB GAS	4,586	610	651.8%	4,653	-1.4%
GASOIL 0.1 CIF NWE VS ISE	0	145	-100.0%	0	-
NY1% VS GC SPREAD SWAP	6,322	4,725	33.8%	6,925	-8.7%
GULF COAST 3% FUEL OIL BA	1,455	2,676	-45.6%	493	195.1%

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Energy Futures					
EUROPE 3.5% FUEL OIL RDAM	9,417	13,571	-30.6%	9,190	2.5%
FUEL OIL NWE CRACK VS ICE	228	711	-67.9%	243	-6.2%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-
TRANSCO ZONE 6 INDEX	604	76	694.7%	0	-
SONAT BASIS SWAP FUTURE	5,868	3,896	50.6%	6,612	-11.3%
PANHANDLE BASIS SWAP FUTU	46,989	23,660	98.6%	47,095	-0.2%
NGPL MIDCONTINENT INDEX	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	4,371	3,382	29.2%	6,734	-35.1%
CRUDE OIL PHY	1,841,290	1,719,646	7.1%	1,674,783	9.9%
CINERGY HUB OFF-PEAK MONT	698	1,178	-40.7%	762	-8.4%
ANR LOUISIANA BASIS SWAP	856	428	100.0%	856	0.0%
TRANSCO ZONE4 BASIS SWAP	38,598	22,670	70.3%	38,280	0.8%
FLORIDA GAS ZONE3 BASIS S	2,109	10,261	-79.4%	2,946	-28.4%
SINGAPORE NAPHTHA SWAP	0	125	-100.0%	0	-
SINGAPORE JET KEROSENE SW	1,901	4,628	-58.9%	2,862	-33.6%
SINGAPORE 380CST FUEL OIL	7,860	5,669	38.6%	7,941	-1.0%
AEP-DAYTON HUB MTHLY	1,776	3,238	-45.2%	1,922	-7.6%
N ILLINOIS HUB MTHLY	480	2,036	-76.4%	596	-19.5%
ISO NEW ENGLAND OFF-PEAK	624	1,344	-53.6%	684	-8.8%
NYISO G OFF-PEAK	280	1,308	-78.6%	386	-27.5%
NYISO A OFF-PEAK	1,630	3,412	-52.2%	1,796	-9.2%
TC2 ROTTERDAM TO USAC 37K	0	13	-100.0%	0	-
EUROPE DATED BRENT SWAP	3,667	4,222	-13.1%	7,733	-52.6%
WESTERN RAIL DELIVERY PRB	3,770	6,200	-39.2%	3,455	9.1%
NATURAL GAS PEN SWP	307,834	570,426	-46.0%	315,947	-2.6%
SINGAPORE GASOIL VS ICE	2,895	5,150	-43.8%	3,520	-17.8%
JET BARGES VS ICE GASOIL	33	0	-	15	120.0%
SOCAL PIPE SWAP	0	1,336	-100.0%	0	-
SINGAPORE 180CST BALMO	113	51	121.6%	23	391.3%
MONT BELVIEU LDH PROPANE 5	109,556	71,987	52.2%	101,751	7.7%
MONT BELVIEU ETHANE 5 DECI	35,127	17,453	101.3%	29,828	17.8%
MONT BELVIEU NORMAL BUTAN	32,472	20,902	55.4%	33,605	-3.4%
WAHA BASIS	15,408	14,679	5.0%	17,083	-9.8%
PREM UNL GAS 10PPM RDAM F	48	112	-57.1%	80	-40.0%
PREM UNL GAS 10PPM RDAM F	0	25	-100.0%	0	-
HENRY HUB SWAP	1,420,838	1,742,381	-18.5%	1,421,914	-0.1%
HENRY HUB BASIS SWAP	64,203	32,860	95.4%	57,234	12.2%
CHICAGO ETHANOL SWAP	42,552	40,441	5.2%	42,429	0.3%
PJM WESTH RT OFF-PEAK	3,284,660	3,021,788	8.7%	3,448,667	-4.8%
PJM JCPL DA OFF-PEAK	66,310	112,950	-41.3%	70,230	-5.6%
PJM DAYTON DA OFF-PEAK	211,120	317,498	-33.5%	221,920	-4.9%
PJM AD HUB 5MW REAL TIME	1,623,385	1,582,319	2.6%	1,726,369	-6.0%
NEPOOL SE MASS 5MW D AH P	0	256	-100.0%	22	-100.0%
ISO NEW ENGLAND PK LMP	624	2,028	-69.2%	749	-16.7%
CRUDE OIL	32,450	28,111	15.4%	18,305	77.3%
EUROPEAN NAPHTHA CRACK SP	10,845	13,534	-19.9%	10,874	-0.3%
GASOIL CRACK SPREAD CALEN	7,551	9,441	-20.0%	8,713	-13.3%
ICE BRENT DUBAI SWAP	3,450	5,745	-39.9%	3,625	-4.8%
BRENT FINANCIAL FUTURES	10,321	17,164	-39.9%	8,990	14.8%
NGPL TEXOK SWING SWAP	0	0	-	0	-
GASOIL CALENDAR SWAP	41	57	-28.1%	50	-18.0%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2016	Open Interest JAN 2015	% CHG	Open Interest DEC 2016	% CHG
Energy Futures					
EURO 3.5% FUEL OIL SPREAD	1,156	2,485	-53.5%	1,301	-11.1%
MICHIGAN HUB OFF-PEAK MON	0	0	-	0	-
NYMEX ALUMINUM FUTURES	1,760	0	-	1,903	-7.5%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-
GULF COAST JET VS NYM 2 H	36,853	36,403	1.2%	32,152	14.6%
SOCAL BASIS SWAP	0	2,632	-100.0%	0	-
SAN JUAN BASIS SWAP	17,014	3,204	431.0%	15,316	11.1%
EUROPE 1% FUEL OIL RDAM C	96	20	380.0%	86	11.6%
GULF COAST GASOLINE CLNDR	2,800	1,321	112.0%	1,601	74.9%
Transco Zone 3 Basis	9,904	11,028	-10.2%	10,158	-2.5%
Tetco STX Basis	3,047	428	611.9%	3,171	-3.9%
COLUMBIA GULF ONSHORE	27,207	27,403	-0.7%	29,233	-6.9%
PJM DAILY	712	0	-	346	105.8%
CIG BASIS	36,631	13,701	167.4%	32,131	14.0%
NORTHEN NATURAL GAS VENTL	1,901	7,638	-75.1%	2,567	-25.9%
PGE&E CITYGATE	0	0	-	0	-
TEXAS EASTERN ZONE M-3 BA	18,372	20,616	-10.9%	14,848	23.7%
MICHIGAN BASIS	7,918	2,172	264.5%	6,932	14.2%
ANR OKLAHOMA	7,385	12,352	-40.2%	6,421	15.0%
LA JET FUEL VS NYM NO 2 H	405	90	350.0%	170	138.2%
RBOB UP-DOWN CALENDAR SW	10,194	12,366	-17.6%	19,872	-48.7%
RBOB CALENDAR SWAP	15,581	17,718	-12.1%	18,017	-13.5%
MINY RBOB GAS	0	1	-100.0%	0	-
GAS EURO-BOB OXY NWE BARG	6,986	6,257	11.7%	6,025	16.0%
GAS EURO-BOB OXY NWE BARG	33,731	36,420	-7.4%	33,476	0.8%
PETRO OUTRIGHT EURO	15,924	16,905	-5.8%	16,896	-5.8%
DATED BRENT (PLATTS) DAILY S	0	0	-	0	-
LA CARBOB GASOLINE(OPIS)S	2,025	925	118.9%	300	575.0%
EURO PROPANE CIF ARA SWA	898	693	29.6%	933	-3.8%
GASOIL BULLET SWAP	0	0	-	0	-
NEW YORK ETHANOL SWAP	4,465	2,950	51.4%	2,290	95.0%
LA CARB DIESEL (OPIS)	182	89	104.5%	195	-6.7%
DEMARC INDEX FUTURE	0	0	-	0	-
WTI CALENDAR	122,636	130,358	-5.9%	125,723	-2.5%
APPALACHIAN COAL (PHY)	110	862	-87.2%	115	-4.3%
ROCKIES KERN OPAL - NW IN	910	0	-	1,220	-25.4%
NEW ENGLAND HUB PEAK DAIL	1,903	0	-	2,053	-7.3%
HOUSTON SHIP CHANNEL INDE	0	372	-100.0%	0	-
NORTHEN NATURAL GAS DEMA	2,008	1,112	80.6%	2,348	-14.5%
TENNESSEE 500 LEG BASIS S	2,134	3,956	-46.1%	2,196	-2.8%
EAST/WEST FUEL OIL SPREAD	685	2,096	-67.3%	814	-15.8%
NYISO J OFF-PEAK	904	1,134	-20.3%	964	-6.2%
TC5 RAS TANURA TO YOKOHAM	0	15	-100.0%	0	-
WTI-BRENT BULLET SWAP	0	50	-100.0%	0	-
EURO GASOIL 10 CAL SWAP	3	0	-	8	-62.5%
HENRY HUB INDEX SWAP FUTU	27,165	17,368	56.4%	26,689	1.8%
Sumas Basis Swap	10,251	5,132	99.7%	10,773	-4.8%
RBOB CRACK SPREAD	3,920	3,696	6.1%	3,377	16.1%
CIN HUB 5MW D AH PK	22,043	21,662	1.8%	18,322	20.3%
TEXAS GAS ZONE1 NG BASIS	15,623	14,592	7.1%	15,778	-1.0%
SINGAPORE GASOIL SWAP	3,868	5,861	-34.0%	3,231	19.7%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2016	Open Interest JAN 2015	% CHG	Open Interest DEC 2016	% CHG
Energy Futures					
GULF COAST JET FUEL CLNDR	1,044	2,520	-58.6%	1,181	-11.6%
ULSD 10PPM CIF MED VS ICE	245	120	104.2%	388	-36.9%
PJM BGE DA OFF-PEAK	15,991	32,313	-50.5%	16,383	-2.4%
SINGAPORE 380CST BALMO	40	115	-65.2%	25	60.0%
LTD NAT GAS	284,731	414,428	-31.3%	292,483	-2.7%
NORTHWEST ROCKIES BASIS S	73,041	21,420	241.0%	66,563	9.7%
SING FUEL	0	0	-	0	-
CIN HUB 5MW REAL TIME O P	975,696	570,168	71.1%	767,880	27.1%
NYISO ZONE C 5MW D AH PK	1,275	1,787	-28.7%	1,319	-3.3%
NEPOOL NE MASS 5MW D AH O	0	18,656	-100.0%	1,568	-100.0%
NEPOOL NE MASS 5MW D AH P	0	2,054	-100.0%	88	-100.0%
NEPOOL SE MASS 5MW D AH O	0	4,664	-100.0%	392	-100.0%
NEPOOL CNCTCT 5MW D AH O	4,696	14,024	-66.5%	5,480	-14.3%
NEPOOL CONECTIC 5MW D AH	254	766	-66.8%	298	-14.8%
NEPOOL W CNT MASS 5MW D A	43,728	28,208	55.0%	43,728	0.0%
PJM COMED 5MW D AH PK	7,150	4,411	62.1%	7,502	-4.7%
NYISO ZONE J 5MW D AH O P	50,370	124,208	-59.4%	57,930	-13.1%
NYISO ZONE J 5MW D AH PK	8,808	8,614	2.3%	9,019	-2.3%
PJM NI HUB 5MW REAL TIME	1,353,666	631,847	114.2%	1,365,809	-0.9%
NYISO ZONE C 5MW D AH O P	23,520	32,848	-28.4%	24,304	-3.2%
ONEOK OKLAHOMA NG BASIS	3,903	2,262	72.5%	3,587	8.8%
COLUMB GULF MAINLINE NG B	36,010	39,280	-8.3%	38,467	-6.4%
PANHANDLE PIPE SWAP	0	0	-	0	-
TRANSCO ZONE 4 NAT GAS IN	310	0	-	310	0.0%
ELEC MISO PEAK	3,567	1,787	99.6%	3,567	0.0%
ELEC NYISO OFF-PEAK	65,756	32,848	100.2%	65,756	0.0%
WTS (ARGUS) VS WTI SWAP	37,409	33,224	12.6%	39,111	-4.4%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-
BRENT CFD(PLATTS) VS FRNT	0	0	-	0	-
NY 2.2% FUEL OIL (PLATTS	805	903	-10.9%	685	17.5%
EIA FLAT TAX ONHWAY DIESE	6,071	5,125	18.5%	4,710	28.9%
JET FUEL UP-DOWN BALMO CL	3,010	3,465	-13.1%	2,723	10.5%
ULSD UP-DOWN BALMO SWP	1,510	2,010	-24.9%	7,798	-80.6%
EUROPEAN GASOIL (ICE)	3,577	2,212	61.7%	4,119	-13.2%
CRUDE OIL LAST DAY	0	0	-	0	-
NYISO ZONE G 5MW D AH O P	198,798	317,632	-37.4%	212,478	-6.4%
PJM PEPSCO DA OFF-PEAK	0	0	-	0	-
NY H OIL PLATTS VS NYMEX	26	1,218	-97.9%	33	-21.2%
GASOIL 10PPM VS ICE SWAP	178	419	-57.5%	190	-6.3%
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-
LA JET (OPIS) SWAP	1,140	400	185.0%	790	44.3%
PJM AECO DA PEAK	3,779	9,148	-58.7%	4,087	-7.5%
PREMIUM UNLD 10PPM CARGOE	0	0	-	0	-
GASOIL 10PPM CARGOES CIF	3	0	-	15	-80.0%
TETCO M-3 INDEX	9,836	5,964	64.9%	10,208	-3.6%
SINGAPORE JET KERO GASOIL	1,440	2,125	-32.2%	940	53.2%
SINGAPORE FUEL OIL SPREAD	727	1,384	-47.5%	881	-17.5%
NORTHERN ILLINOIS OFF-PEA	1,010	2,508	-59.7%	1,124	-10.1%
NEW YORK HUB ZONE G PEAK	2,386	0	-	1,932	23.5%
SINGAPORE FUEL 180CST CAL	1,595	4,658	-65.8%	1,764	-9.6%
EUROPE 1% FUEL OIL NWE CA	414	478	-13.4%	378	9.5%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2016	Open Interest JAN 2015	% CHG	Open Interest DEC 2016	% CHG
Energy Futures					
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	3	-100.0%	0	-
GASOIL 0.1 CIF MED SWAP	65	0	-	40	62.5%
TENNESSEE 500 LEG NG SWIN	0	0	-	0	-
TCO NG INDEX SWAP	2,928	2,920	0.3%	3,176	-7.8%
ALGONQUIN CITYGATES BASIS	950	124	666.1%	359	164.6%
PJM WESTH RT PEAK	170,189	142,148	19.7%	173,071	-1.7%
PJM PSEG DA OFF-PEAK	0	21,373	-100.0%	1,960	-100.0%
PJM PSEG DA PEAK	0	1,155	-100.0%	110	-100.0%
PJM PPL DA PEAK	3,315	3,328	-0.4%	3,601	-7.9%
PJM JCPL DA PEAK	3,610	6,695	-46.1%	3,830	-5.7%
PJM EASTERNH DA PEAK	0	0	-	0	-
PJM DPL DA OFF-PEAK	0	0	-	0	-
PJM BGE DA PEAK	871	2,538	-65.7%	915	-4.8%
JET FUEL BRG FOB RDM VS I	2	0	-	0	-
DATED TO FRONTLINE BRENT	6,368	4,714	35.1%	9,162	-30.5%
NEPOOL W CNTR M 5MW D AH	2,643	1,783	48.2%	2,643	0.0%
TENNESSEE 800 LEG NG BASI	2,316	2,996	-22.7%	2,074	11.7%
UP DOWN GC ULSD VS NMX HO	47,623	54,792	-13.1%	46,382	2.7%
USGC UNL 87 CRACK SPREAD	875	175	400.0%	1,150	-23.9%
GULF COAST ULSD CRACK SPR	8,139	14,913	-45.4%	8,788	-7.4%
NYMEX ULSD VS NYMEX HO	978	954	2.5%	1,013	-3.5%
RBOB VS HEATING OIL SWAP	3,015	1,500	101.0%	3,415	-11.7%
NYISO ZONE G 5MW D AH PK	21,728	19,976	8.8%	21,954	-1.0%
GASOIL 0.1 BRGS FOB VS IC	0	0	-	0	-
ULSD 10PPM CIF VS ICE GAS	35	0	-	0	-
SINGAPORE NAPHTHA BALMO	0	0	-	0	-
ARGUS PROPAN FAR EST INDE	1,324	490	170.2%	1,174	12.8%
3.5% FUEL OIL CID MED SWA	583	207	181.6%	365	59.7%
JET FUEL CRG CIF NEW VS I	0	0	-	0	-
BRENT CFD SWAP	0	0	-	0	-
GASOIL 0.1 CRG CIF NW VS	5	0	-	0	-
PREMIUM UNLD 10P FOB MED	495	924	-46.4%	446	11.0%
EURO 1% FUEL OIL NEW BALM	173	16	981.3%	0	-
DUBAI CRUDE OIL BALMO	0	0	-	0	-
SINGAPORE JET KERO BALMO	0	250	-100.0%	0	-
WTS (ARGUS) VS WTI TRD MT	3,830	8,000	-52.1%	3,825	0.1%
MARS (ARGUS) VS WTI TRD M	4,740	0	-	755	527.8%
MARS (ARGUS) VS WTI SWAP	16,589	11,910	39.3%	17,005	-2.4%
GASOIL 0.1 CARGOES CIF NE	0	10	-100.0%	0	-
NATURAL GAS	97,407	100,002	-2.6%	97,496	-0.1%
NGPL TEXOK INDEX	0	0	-	0	-
FUEL OIL CRACK VS ICE	15,912	17,261	-7.8%	15,713	1.3%
HEATING OIL VS ICE GASOIL	0	0	-	0	-
HOUSTON SHIP CHANNEL BASI	28,449	16,174	75.9%	22,757	25.0%
LLS (ARGUS) VS WTI SWAP	44,896	46,083	-2.6%	50,255	-10.7%
JAPAN C&F NAPHTHA SWAP	1,448	1,169	23.9%	1,520	-4.7%
MINY WTI CRUDE OIL	8,872	6,943	27.8%	6,097	45.5%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2016	Open Interest JAN 2015	% CHG	Open Interest DEC 2016	% CHG
Energy Futures					
CIN HUB 5MW REAL TIME PK	34,762	18,547	87.4%	26,491	31.2%
PJM NILL DA PEAK	22,389	9,687	131.1%	21,341	4.9%
PANHANDLE INDEX SWAP FUTU	124	0	-	620	-80.0%
PJM NILL DA OFF-PEAK	461,476	172,869	167.0%	430,435	7.2%
PETROCHEMICALS	7,429	6,488	14.5%	7,962	-6.7%
IN DELIVERY MONTH EUA	46,000	68,131	-32.5%	47,410	-3.0%
MONT BELVIEU NORMAL BUTAN	494	423	16.8%	293	68.6%
MONT BELVIEU NATURAL GASO	85	140	-39.3%	110	-22.7%
CONWAY NORMAL BUTANE (OPI	529	474	11.6%	642	-17.6%
CONWAY PROPANE 5 DECIMALS	13,255	11,204	18.3%	13,619	-2.7%
MONT BELVIEU NATURAL GASO	9,811	14,408	-31.9%	9,395	4.4%
CONWAY NATURAL GASOLINE (507	288	76.0%	503	0.8%
MONT BELVIEU LDH PROPANE C	170	945	-82.0%	466	-63.5%
MONT BELVIEU ETHANE OPIS B	115	890	-87.1%	90	27.8%
SINGAPORE JET KERO VS. GAS	0	0	-	0	-
ERCOT NORTH ZMCPE 5MW PE	1,750	9,570	-81.7%	2,245	-22.0%
ERCOT NORTH ZMCPE 5MW OF	21,400	93,480	-77.1%	28,224	-24.2%
ERCOT NORTH ZMCPE 5MW OF	864	0	-	1,800	-52.0%
DIESEL 10PPM BARGES FOB B	0	0	-	0	-
EURO 3.5% FUEL OIL M CRK	0	0	-	0	-
PJM DUQUESNE 5MW D AH PK	0	0	-	0	-
PJM DUQUS 5MW D AH O PK	0	0	-	0	-
GRP THREE ULSD(PLT)VS HEA	5,827	11,106	-47.5%	5,948	-2.0%
GRP THREE UNL GS (PLT) VS	5,265	3,353	57.0%	5,145	2.3%
CHICAGO ULSD PL VS HO SPR	1,841	2,487	-26.0%	1,698	8.4%
PETRO CRK&SPRD EURO	16,987	20,510	-17.2%	14,141	20.1%
CRUDE OIL OUTRIGHTS	20,374	14,617	39.4%	18,637	9.3%
PJM WES HUB PEAK LMP 50 M	0	256	-100.0%	22	-100.0%
FREIGHT MARKETS	538	0	-	362	48.6%
MCCLOSKEY ARA ARGS COAL	135,186	106,240	27.2%	126,735	6.7%
MNC FUT	5,112	5,263	-2.9%	5,137	-0.5%
MCCLOSKEY RCH BAY COAL	34,201	33,753	1.3%	34,407	-0.6%
CRUDE OIL SPRDS	5,716	450	1,170.2%	5,255	8.8%
ELEC FINSETTLED	2,809	1,306	115.1%	2,831	-0.8%
ELECTRICITY OFF PEAK	51,584	33,422	54.3%	52,760	-2.2%
PETRO OUTRIGHT NA	13,325	8,888	49.9%	13,253	0.5%
TRANSCO ZONE 6 PIPE SWAP	0	0	-	0	-
ALGON CITY GATES NAT GAS	0	0	-	0	-
NEPOOL NEW HAMP 5MW D AH	0	9,840	-100.0%	828	-100.0%
PJM APS ZONE DA OFF-PEAK	14,112	28,104	-49.8%	15,288	-7.7%
NAT GAS BASIS SWAP	2,192	1,899	15.4%	2,529	-13.3%
RBOB SPREAD (PLATTS) SWAP	92	63	46.0%	97	-5.2%
NGPL TEX/OK	65,908	42,359	55.6%	65,959	-0.1%
NEPOOL RHD ISLD 5MW D AH	10,833	11,947	-9.3%	12,153	-10.9%
HEATING OIL BALMO CLNDR S	75	0	-	60	25.0%
PJM APS ZONE DA PEAK	765	1,533	-50.1%	831	-7.9%
SINGAPORE GASOIL CALENDAR	0	5,144	-100.0%	100	-100.0%
GC ULSD VS GC JET SPREAD	0	0	-	0	-
ELEC ERCOT OFF PEAK	0	102,608	-100.0%	0	-
ELEC ERCOT DLY PEAK	213	5,632	-96.2%	523	-59.3%
PETROLEUM PRODUCTS ASIA	1,575	2,639	-40.3%	2,027	-22.3%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2016	Open Interest JAN 2015	% CHG	Open Interest DEC 2016	% CHG
Energy Futures					
PETRO CRCKS & SPRDS NA	85,068	72,685	17.0%	80,742	5.4%
SINGAPORE GASOIL	5,424	5,953	-8.9%	5,428	-0.1%
ONTARIO POWER SWAPS	159,457	240,497	-33.7%	174,277	-8.5%
PLASTICS	2,009	2,359	-14.8%	2,099	-4.3%
MJC FUT	258	210	22.9%	200	29.0%
TENN 800 LEG NAT GAS INDE	1,911	0	-	2,562	-25.4%
NEPOOL RHODE IL 5MW D AH	164,138	213,013	-22.9%	179,426	-8.5%
PETROLEUM PRODUCTS	480	291	64.9%	0	-
PJM ATSI ELEC	24,675	0	-	24,675	0.0%
COAL SWAP	1,121	1,834	-38.9%	1,124	-0.3%
MGN1 SWAP FUT	607	222	173.4%	495	22.6%
PETRO CRCKS & SPRDS ASIA	637	582	9.5%	1,143	-44.3%
INDIANA MISO	76,567	154,348	-50.4%	79,791	-4.0%
MICHIGAN MISO	224,633	210,083	6.9%	151,505	48.3%
NYISO CAPACITY	5,508	2,260	143.7%	5,776	-4.6%
GROUP THREE ULSD (PLATTS)	0	110	-100.0%	0	-
EURO-DENOMINATED PETRO P	70	0	-	10	600.0%
AUSTRIALIAN COKE COAL	687	969	-29.1%	499	37.7%
DAILY PJM	286,398	0	-	242,216	18.2%
EMMISSIONS	0	0	-	0	-
UCM FUT	15	20	-25.0%	50	-70.0%
INDONESIAN COAL	125	1,095	-88.6%	180	-30.6%
NEW YORK HUB ZONE J PEAK	1,312	0	-	1,073	22.3%
NATURAL GAS INDEX	0	0	-	0	-
MGF FUT	15	0	-	30	-50.0%
CHICAGO ULSD (PLATTS) SWA	36	77	-53.2%	41	-12.2%
DIESEL10PPM BARG VS ICE LS	0	0	-	0	-
DY EURO 3.5% FUEL OI RDA	0	0	-	0	-
VENTURA NAT GAS PLATTS FIX	0	0	-	0	-
ELEC ERCOT DLY OFF PK	0	0	-	2,640	-100.0%
MJB FUT	0	0	-	0	-
NATURAL GAS FIXED PRICE SW	8,200	0	-	8,802	-6.8%
CENTER POINT NAT GAS FIXED	0	0	-	0	-
COLUMBIA GULF NAT GAS FIXE	0	0	-	0	-
EU LOW SULPHUR GASOIL CRA	0	0	-	0	-
SUMAS NAT GAS PLATTS FIXED	1,706	0	-	1,737	-1.8%
MINI RBOB V. EBOB(ARGUS) NW	1,260	865	45.7%	1,457	-13.5%
MINI GAS EUROBOB OXY NWE A	95	381	-75.1%	239	-60.3%
CANADIAN LIGHT SWEET OIL	5,950	270	2,103.7%	6,422	-7.3%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
3.5% FUEL OIL CIF BALMO S	5	90	-94.4%	0	-
MINI RBOB V. EBOBARG NWE BF	500	730	-31.5%	50	900.0%
NY HARBOR LOW SULPUR GAS	525	4,350	-87.9%	800	-34.4%
ELECTRICITY ERCOT PEAK	0	0	-	0	-
NY HARBOR LOW SULPUR GAS	0	0	-	0	-
Energy Options					
EUROPEAN JET KEROSENE NW	0	0	-	0	-
HUSTN SHIP CHNL PIPE SWP	356	0	-	600	-40.7%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2016	Open Interest JAN 2015	% CHG	Open Interest DEC 2016	% CHG
Energy Options					
NATURAL GAS PHY	2,909,228	3,947,991	-26.3%	2,833,520	2.7%
NATURAL GAS 3 M CSO FIN	3,760	450	735.6%	1,650	127.9%
NATURAL GAS 1 M CSO FIN	21,980	133,726	-83.6%	21,530	2.1%
WTI CRUDE OIL 1 M CSO FI	321,055	377,706	-15.0%	305,194	5.2%
SINGAPORE JET FUEL CALEND	1,500	975	53.8%	1,500	0.0%
ROTTERDAM 3.5%FUEL OIL CL	40	2,320	-98.3%	240	-83.3%
NYMEX EUROPEAN GASOIL APO	1,009	338	198.5%	1,212	-16.7%
N ROCKIES PIPE SWAP	5,183	7,880	-34.2%	7,260	-28.6%
BRENT OIL LAST DAY	45,932	105,708	-56.5%	43,922	4.6%
SAN JUAN PIPE SWAP	1,868	1,512	23.5%	3,480	-46.3%
BRENT CALENDAR SWAP	95,030	255,036	-62.7%	121,177	-21.6%
HEATING OIL PHY	67,747	95,822	-29.3%	50,659	33.7%
PJM MONTHLY	6	250	-97.6%	8	-25.0%
NY HARBOR HEAT OIL SWP	64,593	106,055	-39.1%	65,998	-2.1%
NG HH 3 MONTH CAL	250	0	-	0	-
RBOB PHY	35,217	40,047	-12.1%	15,667	124.8%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-
NYMEX EUROPEAN GASOIL OPT	20	0	-	40	-50.0%
PGE CITYGATE PIPE SWAP	0	6,600	-100.0%	0	-
CRUDE OIL PHY	3,058,930	3,503,916	-12.7%	2,548,671	20.0%
WTI 12 MONTH CALENDAR OPT	0	0	-	0	-
WTI 6 MONTH CALENDAR OPTI	0	0	-	0	-
CRUDE OIL 1MO	306,777	387,660	-20.9%	210,600	45.7%
SOCAL PIPE SWAP	0	16,824	-100.0%	0	-
HENRY HUB FINANCIAL LAST	6,393	20,635	-69.0%	6,475	-1.3%
ISO NEW ENGLAND PK LMP	0	0	-	0	-
HO 1 MONTH CLNDR OPTIONS	2,800	1,400	100.0%	500	460.0%
CRUDE OIL APO	347,083	642,855	-46.0%	369,623	-6.1%
RBOB CALENDAR SWAP	2,024	6,063	-66.6%	2,703	-25.1%
PETRO OUTRIGHT EURO	150	775	-80.6%	155	-3.2%
WTI-BRENT BULLET SWAP	31,400	46,615	-32.6%	25,810	21.7%
NATURAL GAS OPTION ON CALE	11,388	9,627	18.3%	6,588	72.9%
ELEC MISO PEAK	880	0	-	1,720	-48.8%
NATURAL GAS SUMMER STRIP	0	0	-	0	-
SINGAPORE FUEL OIL 180 CS	0	0	-	0	-
NYISO ZONE G 5MW PEAK OPTI	0	0	-	0	-
PETROCHEMICALS	5,478	21,385	-74.4%	5,762	-4.9%
PJM CALENDAR STRIP	0	560	-100.0%	0	-
APPALACHIAN COAL	0	65	-100.0%	0	-
CRUDE OIL OUTRIGHTS	9,320	6,960	33.9%	25,615	-63.6%
MCCLOSKEY ARA ARGS COAL	4,620	13,965	-66.9%	5,780	-20.1%
MCCLOSKEY RCH BAY COAL	675	3,660	-81.6%	980	-31.1%
ELEC FINSETTLED	44	444	-90.1%	48	-8.3%
ELECTRICITY OFF PEAK	0	0	-	0	-
NATURAL GAS 5 M CSO FIN	0	250	-100.0%	0	-
NATURAL GAS 2 M CSO FIN	0	0	-	0	-
BRENT 1 MONTH CAL	0	0	-	0	-
CRUDE OIL CALNDR STRIP	0	110	-100.0%	0	0.0%
SINGAPORE GASOIL CALENDAR	300	0	-	300	0.0%
ETHANOL SWAP	14,565	28,115	-48.2%	15,591	-6.6%
NATURAL GAS 6 M CSO FIN	3,000	5,550	-45.9%	3,000	0.0%

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CME Group Exchange Open Interest Report - Monthly

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Energy Options					
GASOIL CRACK SPREAD AVG PF	0	0	-	0	-
SHORT TERM NATURAL GAS	700	375	86.7%	350	100.0%
SHORT TERM	0	0	-	0	-
COAL SWAP	2,995	3,940	-24.0%	2,795	7.2%
COAL API2 INDEX	55,825	14,043	297.5%	34,180	63.3%
EURO-DENOMINATED PETRO P	0	0	-	5	-100.0%
COAL API4 INDEX	500	1,115	-55.2%	200	150.0%
SHORT TERM CRUDE OIL	0	0	-	0	-
NATURAL GAS 12 M CSO FIN	0	0	-	0	-
DAILY CRUDE OIL	0	0	-	0	-
GASOLINE	0	0	-	125	-100.0%
PJM ELECTRIC	0	6	-100.0%	0	-
PJM WES HUB PEAK CAL MTH	200	0	-	200	0.0%
LLS CRUDE OIL	3,740	0	-	4,080	-8.3%
1 MO GASOIL CAL SWAP SPR	100	0	-	100	0.0%
WTI CRUDE OIL 12 M CSO F	0	0	-	0	-
FX Futures					
AUSTRALIAN DOLLAR	125,168	133,600	-6.3%	95,041	31.7%
BRITISH POUND	274,536	188,483	45.7%	212,808	29.0%
BRAZIL REAL	24,066	35,599	-32.4%	29,396	-18.1%
CANADIAN DOLLAR	160,448	111,114	44.4%	168,171	-4.6%
E-MINI EURO FX	6,346	5,734	10.7%	6,151	3.2%
EURO FX	404,195	457,781	-11.7%	401,716	0.6%
E-MINI JAPANESE YEN	1,279	3,193	-59.9%	1,117	14.5%
JAPANESE YEN	256,787	205,804	24.8%	204,454	25.6%
MEXICAN PESO	166,737	167,390	-0.4%	141,022	18.2%
NEW ZEALND DOLLAR	32,028	27,757	15.4%	24,499	30.7%
NKR/USD CROSS RATE	709	824	-14.0%	758	-6.5%
RUSSIAN RUBLE	31,499	48,498	-35.1%	29,439	7.0%
S.AFRICAN RAND	5,105	5,149	-0.9%	5,104	0.0%
SWISS FRANC	58,552	39,310	48.9%	50,284	16.4%
AD/CD CROSS RATES	3	9	-66.7%	3	0.0%
AD/JY CROSS RATES	1,216	552	120.3%	869	39.9%
AD/NE CROSS RATES	14	17	-17.6%	8	75.0%
BP/JY CROSS RATES	759	407	86.5%	715	6.2%
BP/SF CROSS RATES	61	43	41.9%	59	3.4%
CD/JY CROSS RATES	2	4	-50.0%	0	-
EC/AD CROSS RATES	880	689	27.7%	1,074	-18.1%
EC/CD CROSS RATES	826	1,686	-51.0%	879	-6.0%
EC/NOK CROSS RATES	1	233	-99.6%	4	-75.0%
EC/SEK CROSS RATES	297	388	-23.5%	336	-11.6%
EFX/BP CROSS RATES	32,042	14,489	121.1%	25,366	26.3%
EFX/JY CROSS RATES	12,338	9,506	29.8%	11,735	5.1%
EFX/SF CROSS RATES	15,838	12,286	28.9%	12,400	27.7%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	842	471	78.8%	843	-0.1%
CZECK KORUNA (US)	0	0	-	0	-
CZECK KORUNA (EC)	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

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FX Futures					
HUNGARIAN FORINT (US)	0	0	-	0	-
HUNGARIAN FORINT (EC)	0	0	-	0	-
POLISH ZLOTY (US)	397	1,164	-65.9%	458	-13.3%
POLISH ZLOTY (EC)	1,446	49	2,851.0%	1,732	-16.5%
SHEKEL	0	2	-100.0%	0	-
RMB USD	854	791	8.0%	527	62.0%
KOREAN WON	20	28	-28.6%	19	5.3%
TURKISH LIRA	7	49	-85.7%	7	0.0%
TURKISH LIRA (EU)	0	2	-100.0%	0	-
E-MICRO EUR/USD	4,718	7,271	-35.1%	4,995	-5.5%
E-MICRO GBP/USD	4,576	1,063	330.5%	2,486	84.1%
E-MICRO USD/CAD	0	0	-	0	-
E-MICRO USD/CHF	0	0	-	0	-
E-MICRO USD/JPY	10	10	0.0%	10	0.0%
E-MICRO AUD/USD	2,124	2,199	-3.4%	1,744	21.8%
MICRO CHF/USD	209	473	-55.8%	157	33.1%
INDIAN RUPEE	341	246	38.6%	564	-39.5%
USDZAR	0	0	-	0	-
E-MICRO JPY/USD	1,715	4,807	-64.3%	879	95.1%
E-MICRO CAD/USD	895	1,022	-12.4%	745	20.1%
CHINESE RENMINBI (CNH)	2,860	251	1,039.4%	1,796	59.2%
E-MICRO USD/CNH	26	8	225.0%	6	333.3%
E-MICRO INR/USD	15	56	-73.2%	0	0.0%
EURO QUARTERLY VARIANCE F	0	0	-	0	-
FX Options					
AUSTRALIAN DOLLAR	71,901	77,315	-7.0%	47,662	50.9%
BRITISH POUND	106,859	115,884	-7.8%	81,805	30.6%
BRAZIL REAL	0	0	-	0	-
CANADIAN DOLLAR	77,369	74,636	3.7%	57,755	34.0%
EURO FX	272,764	452,190	-39.7%	274,627	-0.7%
JAPANESE YEN	131,215	163,673	-19.8%	92,851	41.3%
MEXICAN PESO	2,120	1,430	48.3%	2,028	4.5%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	343	0	-	343	0.0%
SWISS FRANC	19,104	31,922	-40.2%	16,772	13.9%
JAPANESE YEN (EU)	225	325	-30.8%	70	221.4%
EURO FX (EU)	5,362	6,050	-11.4%	4,051	32.4%
SWISS FRANC (EU)	0	0	-	0	-
CANADIAN DOLLAR (EU)	298	13	2,192.3%	60	396.7%
BRITISH POUND (EU)	2,097	909	130.7%	1,034	102.8%
AUSTRALIAN DLR (EU)	398	93	328.0%	51	680.4%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2016	Open Interest JAN 2015	% CHG	Open Interest DEC 2016	% CHG
Commodities and Alternative Investments					
Futures					
CORN	1,370,959	1,354,045	1.2%	1,334,192	2.8%
SOYBEAN	701,302	694,971	0.9%	647,229	8.4%
SOYBEAN MEAL	414,902	366,168	13.3%	401,996	3.2%
SOYBEAN OIL	413,747	406,051	1.9%	383,672	7.8%
OATS	9,699	7,871	23.2%	9,249	4.9%
ROUGH RICE	12,975	10,168	27.6%	13,801	-6.0%
MINI CORN	7,420	6,863	8.1%	5,702	30.1%
MINI SOYBEAN	7,441	12,743	-41.6%	6,025	23.5%
MINI WHEAT	1,124	2,041	-44.9%	1,202	-6.5%
LIVE CATTLE	276,879	249,866	10.8%	265,164	4.4%
FEEDER CATTLE	37,913	39,805	-4.8%	35,159	7.8%
LEAN HOGS	179,804	199,414	-9.8%	165,666	8.5%
LUMBER	5,718	5,584	2.4%	3,925	45.7%
MILK	33,115	48,092	-31.1%	30,131	9.9%
MLK MID	0	0	-	0	0.0%
NFD MILK	7,924	5,412	46.4%	6,495	22.0%
BUTTER CS	5,235	6,294	-16.8%	4,062	28.9%
CLASS IV MILK	2,677	2,811	-4.8%	2,402	11.4%
DRY WHEY	5,354	7,785	-31.2%	4,695	14.0%
GSCI EXCESS RETURN FUT	33,955	28,227	20.3%	31,602	7.4%
GOLDMAN SACHS	11,815	12,697	-6.9%	12,307	-4.0%
HOUSING INDEX	44	63	-30.2%	40	10.0%
ETHANOL	4,189	6,782	-38.2%	3,956	5.9%
HDD WEATHER	1,726	1,222	41.2%	2,725	-36.7%
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	827	450	83.8%	827	0.0%
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	0	500	-100.0%	50	-100.0%
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	50	4,750	-98.9%	50	0.0%
WKLY AVG TEMP	0	0	-	0	-
COFFEE	3	10	-70.0%	3	0.0%
DOW-UBS COMMOD INDEX	16,455	12,646	30.1%	19,417	-15.3%
SUGAR 11	24	64	-62.5%	40	-40.0%
COCOA TAS	45	27	66.7%	29	55.2%
COTTON	6	26	-76.9%	5	20.0%
GRAIN BASIS SWAPS	0	0	-	0	-
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-
CASH-SETTLED CHEESE	32,658	39,608	-17.5%	28,585	14.2%
OTC SP GSCI ER SWAP	0	0	-	0	-
FERTILIZER PRODUCTS	4,695	4,045	16.1%	3,810	23.2%
S&P GSCI ENHANCED ER SWAP	13,072	13,072	0.0%	13,072	0.0%
CHI WHEAT	406,429	418,114	-2.8%	367,911	10.5%
KC WHEAT	219,586	165,094	33.0%	193,324	13.6%
Intercommodity Spread	0	0	-	0	-
DJ_UBS ROLL SELECT INDEX FU	250	420	-40.5%	250	0.0%
MALAYSIAN PALM SWAP	9,812	8,120	20.8%	9,448	3.9%

Commodities and Alternative Investments
Options

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CME Group Exchange Open Interest Report - Monthly

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Commodities and Alternative Investments					
Options					
CORN	1,029,927	1,276,609	-19.3%	847,643	21.5%
SOYBEAN	710,361	869,001	-18.3%	616,528	15.2%
SOYBEAN MEAL	175,518	233,045	-24.7%	155,816	12.6%
SOYBEAN OIL	146,278	124,846	17.2%	130,731	11.9%
SOYBEAN CRUSH	1,682	863	94.9%	1,192	41.1%
OATS	3,785	4,977	-24.0%	3,399	11.4%
ROUGH RICE	2,916	1,809	61.2%	2,050	42.2%
WHEAT	175	760	-77.0%	175	0.0%
LIVE CATTLE	322,394	303,898	6.1%	288,778	11.6%
FEEDER CATTLE	30,950	31,589	-2.0%	37,575	-17.6%
LEAN HOGS	218,196	215,021	1.5%	180,486	20.9%
LUMBER	895	1,142	-21.6%	555	61.3%
MILK	61,920	88,673	-30.2%	53,139	16.5%
MLK MID	390	907	-57.0%	342	14.0%
NFD MILK	13,317	6,787	96.2%	8,722	52.7%
BUTTER CS	4,306	5,833	-26.2%	2,476	73.9%
CLASS IV MILK	3,301	4,647	-29.0%	3,154	4.7%
DRY WHEY	496	2,986	-83.4%	496	0.0%
HOUSING INDEX	0	0	-	0	-
HDD WEATHER	0	1,750	-100.0%	0	-
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	14,100	22,720	-37.9%	14,100	0.0%
CDD SEASONAL STRIP	0	2,500	-100.0%	0	-
HDD WEATHER EUROPEAN	0	1,500	-100.0%	1,000	-100.0%
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	3,500	32,300	-89.2%	3,500	0.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	4,525	6,108	-25.9%	3,290	37.5%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	8,827	6,129	44.0%	8,176	8.0%
SOYBN NEARBY+2 CAL SPRD	0	220	-100.0%	0	-
WHEAT NEARBY+2 CAL SPRD	9,904	8,470	16.9%	8,922	11.0%
CORN NEARBY+2 CAL SPRD	10,328	9,173	12.6%	8,549	20.8%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-DEC WHEAT CAL SPRD	4,847	390	1,142.8%	2,750	76.3%
LV CATL CSO	0	120	-100.0%	0	-
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
SBIN HURR	0	0	-	0	-
SNOWFALL	0	0	-	0	-
WHEAT-CORN IC50	5,070	9,185	-44.8%	3,655	38.7%
CASH-SETTLED CHEESE	36,318	25,493	42.5%	33,709	7.7%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	0	25	-100.0%	0	-
SOY OIL NEARBY+2 CAL SPRD	0	50	-100.0%	0	-
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
DEC-DEC CORN CAL SPRD	0	304	-100.0%	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	326,847	377,284	-13.4%	253,562	28.9%

***** 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.**

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CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2016	Open Interest JAN 2015	% CHG	Open Interest DEC 2016	% CHG
Commodities and Alternative Investments					
Options					
MAR-DEC CORN CAL SPRD	0	4,075	-100.0%	0	-
KC WHEAT	35,387	63,849	-44.6%	28,421	24.5%
Intercommodity Spread	250	0	-	0	-
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	3,684	193	1,808.8%	3,634	1.4%
MAR-JULY CORN CAL SPRD	3,753	500	650.6%	2,359	59.1%
DEC-JUL SOYBEAN OIL CSO	0	0	-	0	-
NOV-DEC SOYBEAN CSO	0	0	-	0	-
Foreign Exchange Futures					
CHILEAN PESO	0	0	-	2	-100.0%
Ags Futures					
PALM OIL	200	240	-16.7%	200	0.0%
TOTAL FUTURES GROUP					
Interest Rate Futures	20,090,552	19,106,487	5.2%	18,214,205	10.3%
Equity Index Futures	3,723,432	3,606,032	3.3%	3,235,764	15.1%
Metals Futures	917,114	916,385	0.1%	927,112	-1.1%
Energy Futures	20,497,898	20,061,869	2.2%	20,337,534	0.8%
FX Futures	1,632,787	1,490,507	9.5%	1,440,376	13.4%
Commodities and Alternative Invest	4,249,829	4,141,921	2.6%	4,008,218	6.0%
Foreign Exchange Futures	0	0	-	2	-100.0%
Ags Futures	200	240	-16.7%	200	0.0%
TOTAL FUTURES	51,111,812	49,323,441	3.6%	48,163,411	6.1%
TOTAL OPTIONS GROUP					
Interest Rate Options	39,990,245	30,827,307	29.7%	28,614,055	39.8%
Equity Index Options	4,264,718	3,655,441	16.7%	3,403,527	25.3%
Metals Options	1,140,002	1,622,437	-29.7%	1,105,928	3.1%
Energy Options	7,444,661	9,819,329	-24.2%	6,745,613	10.4%
FX Options	690,055	924,440	-25.4%	579,109	19.2%
Commodities and Alternative Invest	3,194,147	3,745,731	-14.7%	2,708,884	17.9%
TOTAL OPTIONS	56,723,828	50,594,685	12.1%	43,157,116	31.4%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2016	Open Interest JAN 2015	% CHG	Open Interest DEC 2016	% CHG
TOTAL COMBINED					
Interest Rate	60,080,797	49,933,794	20.3%	46,828,260	28.3%
Equity Index	7,988,150	7,261,473	10.0%	6,639,291	20.3%
Metals	2,057,116	2,538,822	-19.0%	2,033,040	1.2%
Energy	27,942,559	29,881,198	-6.5%	27,083,147	3.2%
FX	2,322,842	2,414,947	-3.8%	2,019,485	15.0%
Commodities and Alternative Invest	7,443,976	7,887,652	-5.6%	6,717,102	10.8%
Foreign Exchange	0	0	-	2	-100.0%
Ags	200	240	-16.7%	200	0.0%
GRAND TOTAL	107,835,640	99,918,126	7.9%	91,320,527	18.1%

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