

CME Group Exchange Open Interest Report - Monthly

	Open Interest MAR 2016	Open Interest MAR 2015	% CHG	Open Interest FEB 2016	% CHG
Interest Rate Futures					
30-YR BOND	507,005	429,050	18.2%	552,033	-8.2%
10-YR NOTE	2,650,463	2,769,351	-4.3%	3,023,189	-12.3%
5-YR NOTE	2,489,899	1,994,762	24.8%	2,674,183	-6.9%
2-YR NOTE	989,754	1,354,166	-26.9%	1,072,083	-7.7%
FED FUND	874,740	777,368	12.5%	837,540	4.4%
EUROYEN	0	0	-	0	-
EURODOLLARS	9,791,466	10,809,519	-9.4%	10,925,411	-10.4%
5-YR SWAP RATE	32,460	37,966	-14.5%	41,253	-21.3%
2-YR SWAP RATE	13	4,217	-99.7%	2,533	-99.5%
10-YR SWAP RATE	26,771	45,371	-41.0%	32,655	-18.0%
7-YR SWAP	0	0	-	788	-100.0%
1-MONTH EURODOLLAR	998	8,817	-88.7%	1,233	-19.1%
ULTRA T-BOND	616,363	570,448	8.0%	629,740	-2.1%
30-YR SWAP RATE	857	1,886	-54.6%	1,051	-18.5%
3YR BUNDLE	0	0	-	0	-
Ultra 10-Year Note	106,560	0	-	76,535	39.2%
2YR BUNDLE	0	50	-100.0%	0	-
EURO 5YR BUNDLE	0	0	-	0	-
Interest Rate Options					
30-YR BOND	431,968	292,862	47.5%	476,468	-9.3%
10-YR NOTE	1,929,561	1,822,544	5.9%	2,052,399	-6.0%
5-YR NOTE	736,374	618,407	19.1%	615,672	19.6%
2-YR NOTE	89,136	105,776	-15.7%	76,314	16.8%
FED FUND	42,342	96,980	-56.3%	49,234	-14.0%
FLEX 30-YR BOND	0	0	-	0	-
EURODOLLARS	25,667,505	17,224,034	49.0%	27,177,154	-5.6%
EURO MIDCURVE	9,265,760	9,263,901	0.0%	12,441,449	-25.5%
ULTRA T-BOND	3,254	3,477	-6.4%	1,984	64.0%
Ultra 10-Year Note	400	0	-	0	-

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Equity Index Futures					
\$25 DJ	0	0	-	0	-
DJIA	0	4,453	-100.0%	0	-
MINI \$5 DOW	108,337	97,604	11.0%	60,329	79.6%
E-MINI S&P500	2,855,475	2,670,043	6.9%	3,150,632	-9.4%
S&P 500	67,236	103,357	-34.9%	146,314	-54.0%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	83,967	87,578	-4.1%	96,819	-13.3%
S&P 400 MIDCAP	0	319	-100.0%	0	-
S&P 500 GROWTH	17	39	-56.4%	24	-29.2%
S&P 500/VALUE	29,862	31	96,229.0%	28,809	3.7%
E-MINI RUSSELL 1000	30	0	-	30	0.0%
E-MINI NASDAQ 100	220,746	320,086	-31.0%	253,779	-13.0%
NASDAQ	0	4,509	-100.0%	0	-
NIKKEI 225 (\$) STOCK	30,649	59,404	-48.4%	41,169	-25.6%
NIKKEI 225 (YEN) STOCK	62,780	98,704	-36.4%	101,868	-38.4%
DJ US REAL ESTATE	8,584	5,069	69.3%	6,129	40.1%
NASDAQ BIOTECH	0	200	-100.0%	0	-
E-MICRO NIFTY	0	0	-	0	-
S&P CONSUMER DSCRTNRY SE	6,130	1,533	299.9%	8,747	-29.9%
S&P HEALTH CARE SECTOR	3,722	3,651	1.9%	3,494	6.5%
S&P UTILITIES SECTOR	14,761	1,461	910.3%	14,015	5.3%
S&P CONSUMER STAPLES SECT	23,321	2,910	701.4%	21,867	6.6%
S&P TECHNOLOGY SECTOR	2,773	3,107	-10.7%	3,238	-14.4%
S&P INDUSTRIAL SECTOR	6,379	940	578.6%	6,037	5.7%
S&P FINANCIAL SECTOR	9,234	2,275	305.9%	6,786	36.1%
S&P ENERGY SECTOR	1,798	1,761	2.1%	2,207	-18.5%
S&P MATERIALS SECTOR	1,257	1,439	-12.6%	3,160	-60.2%
IBOVESPA INDEX	315	47	570.2%	115	173.9%
FT-SE 100	200	0	-	220	-9.1%
E-MINI RUSSELL 1000 VALUE	18	0	-	116	-84.5%
E-MINI RUSSELL 1000 GROWTH	39	0	-	179	-78.2%
Equity Index Options					
DJIA	0	12	-100.0%	0	-
MINI \$5 DOW	14,557	18,963	-23.2%	23,341	-37.6%
E-MINI S&P500	2,733,987	2,526,047	8.2%	2,863,481	-4.5%
S&P 500	501,714	430,231	16.6%	573,756	-12.6%
E-MINI MIDCAP	2	0	-	0	-
E-MINI NASDAQ 100	56,980	53,242	7.0%	87,614	-35.0%
NASDAQ	0	10	-100.0%	0	-
EOM S&P 500	105,866	14,801	615.3%	27,106	290.6%
EOM EMINI S&P	354,331	99,871	254.8%	199,869	77.3%
EOW2 EMINI S&P 500	180,194	185,248	-2.7%	109,622	64.4%
EOW2 S&P 500	38,378	14,566	163.5%	14,290	168.6%
EOW1 EMINI S&P 500	317,839	206,543	53.9%	289,186	9.9%
EOW1 S&P 500	23,604	8,671	172.2%	26,577	-11.2%
EOW4 EMINI S&P 500	41,786	41,635	0.4%	23,550	77.4%
EOW5 EMINI S&P 500	38,998	0	-	4,487	769.1%
EOW5 S&P 500	58,095	0	-	17,910	224.4%

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Metals Futures					
COMEX COPPER	188,415	170,572	10.5%	161,578	16.6%
URANIUM	7,185	4,606	56.0%	4,785	50.2%
COMEX MINY COPPER	113	110	2.7%	67	68.7%
COMEX MINY GOLD	1,231	1,347	-8.6%	1,217	1.2%
COMEX GOLD	474,528	385,692	23.0%	457,061	3.8%
COMEX SILVER	177,267	171,077	3.6%	163,623	8.3%
COMEX MINY SILVER	68	88	-22.7%	60	13.3%
E-MINI SILVER	0	0	-	0	-
NYMEX PLATINUM	57,851	69,084	-16.3%	65,663	-11.9%
NYMEX HOT ROLLED STEEL	24,943	17,183	45.2%	24,590	1.4%
PALLADIUM	22,321	31,627	-29.4%	26,296	-15.1%
E-MICRO GOLD	1,419	1,275	11.3%	2,496	-43.1%
SILVER	599	737	-18.7%	371	61.5%
COPPER	5,593	4,886	14.5%	5,128	9.1%
FERROUS PRODUCTS	0	0	-	0	-
GOLD	8	15	-46.7%	19	-57.9%
IRON ORE 58 CHINA TSI FUTURE	0	0	-	0	-
IRON ORE 62 CHINA PLATTS FU	790	534	47.9%	410	92.7%
ALUMINUM	7,904	207	3,718.4%	6,910	14.4%
LNDN ZINC	5	0	-	33	-84.8%
IRON ORE 62 CHINA TSI FUTURE	26,713	10,398	156.9%	25,574	4.5%
Aluminium MW Trans Prem Platts	27,518	4,464	516.4%	27,237	1.0%
Metals Options					
COMEX COPPER	2,090	2,505	-16.6%	1,942	7.6%
COMEX GOLD	1,119,202	1,430,386	-21.8%	1,144,735	-2.2%
COMEX SILVER	117,244	173,472	-32.4%	106,479	10.1%
NYMEX PLATINUM	4,694	6,540	-28.2%	4,119	14.0%
PALLADIUM	4,409	8,018	-45.0%	4,195	5.1%
SHORT TERM	0	0	-	0	-
SHORT TERM GOLD	0	0	-	0	-
SILVER	0	0	-	12	-100.0%
COPPER	0	0	-	0	-
GOLD	719	133	440.6%	326	120.6%
IRON ORE 62 CHINA TSI PUT OP	19,180	12,550	52.8%	21,233	-9.7%
IRON ORE 62 CHINA TSI CALL O	19,645	6,390	207.4%	12,800	53.5%
HOT ROLLED COIL STEEL CALL	0	0	-	0	-
HOT ROLLED COIL STEEL PUT O	0	0	-	0	-
Energy Futures					
ETHANOL FWD	146	472	-69.1%	206	-29.1%
MARS BLEND CRUDE OIL	1,046	0	-	1,140	-8.2%
HUSTN SHIP CHNL PIPE SWP	3,425	0	-	3,425	0.0%
NATURAL GAS PHY	1,092,396	998,363	9.4%	1,035,699	5.5%
SOUTHERN NAT LA NAT GAS	0	4,280	-100.0%	522	-100.0%
COLUMBIA GULF MAIN NAT G	0	620	-100.0%	0	-
RBOB GASOLINE BALMO CLNDR	160	1,090	-85.3%	1,640	-90.2%

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Energy Futures					
GASOLINE UP-DOWN BALMO SW	250	1,400	-82.1%	160	56.3%
FUEL OIL (PLATS) CAR CN	84	146	-42.5%	51	64.7%
FUEL OIL (PLATS) CAR CM	154	158	-2.5%	139	10.8%
SINGAPORE MOGAS 92 UNLEAD	12,680	21,656	-41.4%	12,829	-1.2%
ETHANOL T2 FOB ROTT INCL DU	3,595	3,839	-6.4%	3,303	8.8%
SINGAPORE MOGAS 92 UNLEAD	860	365	135.6%	25	3,340.0%
JET AV FUEL (P) CAR FM ICE GA	32	145	-77.9%	49	-34.7%
NY JET FUEL (PLATTS) HEAT OIL	0	1,660	-100.0%	0	-
PROPANE NON-LDH MB (OPIS) B	0	65	-100.0%	175	-100.0%
PROPANE NON-LDH MT. BEL (OF	23,749	10,646	123.1%	22,308	6.5%
N ILLINOIS HUB DAILY	188	0	-	208	-9.6%
CINERGY HUB PEAK MONTH	428	1,208	-64.6%	462	-7.4%
NO 2 UP-DOWN SPREAD CALEN	914	1,075	-15.0%	2,266	-59.7%
CIN HUB 5MW D AH O PK	345,040	324,328	6.4%	356,560	-3.2%
NY 3.0% FUEL OIL (PLATTS	950	520	82.7%	1,375	-30.9%
ARGUS LLS VS. WTI (ARG) T	15,738	10,864	44.9%	19,445	-19.1%
TRANSCO ZONE 1 NG BASIS	0	0	-	0	-
SOUTH STAR TEX OKLHM KNS	856	2,077	-58.8%	1,042	-17.9%
NYISO ZONE A 5MW D AH PK	13,029	27,459	-52.6%	13,507	-3.5%
NEPOOL MAINE 5MW D AH PK	0	0	-	0	-
NEPOOL INTR HUB 5MW D AH	352,687	310,798	13.5%	351,465	0.3%
PJM COMED 5MW D AH O PK	166,165	66,013	151.7%	77,965	113.1%
NYISO ZONE A 5MW D AH O P	336,647	489,321	-31.2%	314,375	7.1%
NEPOOL MAINE 5MW D AH O E	0	0	-	0	-
CHICAGO UNL GAS PL VS RBO	1,416	326	334.4%	1,119	26.5%
PREMIUM UNLEAD 10PPM FOB	15	85	-82.4%	59	-74.6%
GASOIL 10P CRG CIF NW VS	0	5	-100.0%	0	-
GASOIL 0.1 RDAM BRGS VS I	78	135	-42.2%	75	4.0%
PJM WESTHDA PEAK	68,998	74,207	-7.0%	70,993	-2.8%
PJM PEPKO DA PEAK	0	0	-	0	-
PJM DPL DA PEAK	0	0	-	0	-
PJM DAYTON DA PEAK	16,275	14,457	12.6%	16,370	-0.6%
PJM WESTH DA OFF-PEAK	1,260,076	1,326,001	-5.0%	1,298,476	-3.0%
PJM PPL DA OFF-PEAK	50,960	35,136	45.0%	55,640	-8.4%
PJM AECO DA OFF-PEAK	58,458	144,201	-59.5%	63,498	-7.9%
GASOIL 0.1CIF MED VS ICE	40	55	-27.3%	100	-60.0%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-
GASOIL 0.1 ROTTERDAM BARG	0	0	-	0	-
EUROPE NAPHTHA CALSWAP	1,364	1,920	-29.0%	1,190	14.6%
HENRY HUB SWING FUTURE	0	0	-	40	-100.0%
GASOIL 0.1 CIF MED BALMO	0	0	-	0	-
BRENT BALMO SWAP	210	190	10.5%	323	-35.0%
TENNESSEE 500 LEG NG INDE	0	0	-	0	-
CIG ROCKIES NG INDEX SWA	930	0	-	930	0.0%
PJM PECO ZONE5MW PEAK CAL	0	430	-100.0%	0	-
MISO 5MW OFF PEAK	0	0	-	0	-
MISO 5MW PEAK	0	0	-	0	-
NY ULSD (ARGUS) VS HEATING	2,662	7,348	-63.8%	3,236	-17.7%
NY JET FUEL (ARGUS) VS HEATI	0	0	-	0	-
N ROCKIES PIPE SWAP	759	0	-	759	0.0%
CARBON EUA EMISSIONS EURO	0	0	-	0	-

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Energy Futures					
GASOIL MINI CALENDAR SWAP	815	1,266	-35.6%	1,071	-23.9%
BRENT OIL LAST DAY	159,648	155,479	2.7%	174,427	-8.5%
SAN JUAN PIPE SWAP	0	0	-	0	-
SINGAPORE GASOIL BALMO	298	194	53.6%	210	41.9%
EUROPEAN NAPHTHA BALMO	187	75	149.3%	157	19.1%
EURO 3.5% FUEL OIL RDAM B	239	579	-58.7%	330	-27.6%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-
LA CARB DIESEL (OPIS) SWA	1,522	805	89.1%	586	159.7%
GASOLINE UP-DOWN (ARGUS)	0	0	-	0	-
GULF COAST ULSD CALENDAR	5,012	6,918	-27.6%	5,309	-5.6%
CENTERPOINT EAST INDEX	0	0	-	0	-
CENTERPOINT BASIS SWAP	15,740	10,275	53.2%	16,329	-3.6%
WTI-BRENT CALENDAR SWAP	71,702	128,624	-44.3%	77,669	-7.7%
EURO GASOIL 10PPM VS ICE	912	246	270.7%	865	5.4%
BRENT CALENDAR SWAP	16,915	33,342	-49.3%	16,333	3.6%
MINY HTG OIL	2	2	0.0%	2	0.0%
FUELOIL SWAP:CARGOES VS.B	1,474	2,976	-50.5%	1,458	1.1%
MICHIGAN HUB PEAK MONTH S	0	0	-	0	-
TD3 MEG TO JAPAN 250K MT	0	0	-	0	-
DOMINION TRAN INC - APP I	7,609	0	-	1,278	495.4%
TENNESSEE ZONE 0 BASIS SW	1,760	0	-	1,392	26.4%
PJM OFF-PEAK LMP SWAP FUT	3,536	7,392	-52.2%	3,818	-7.4%
AEP-DAYTON HUB OFF-PEAK M	1,378	3,264	-57.8%	1,481	-7.0%
AEP-DAYTON HUB DAILY	268	0	-	268	0.0%
EASTERN RAIL DELIVERY CSX	2,732	5,138	-46.8%	2,865	-4.6%
HTG OIL	1,125	48	2,243.8%	2,092	-46.2%
EUROPE 3.5% FUEL OIL MED	1,029	352	192.3%	894	15.1%
WAHA INDEX SWAP FUTURE	3,172	0	-	2,332	36.0%
EL PASO PERMIAN INDEX SWA	372	0	-	372	0.0%
HEATING OIL PHY	370,670	364,522	1.7%	361,825	2.4%
PJM MONTHLY	11,600	16,523	-29.8%	12,000	-3.3%
NY HARBOR HEAT OIL SWP	15,315	23,371	-34.5%	15,429	-0.7%
TCO BASIS SWAP	45,612	74,217	-38.5%	46,010	-0.9%
DOMINION TRANSMISSION INC	42,914	15,441	177.9%	40,838	5.1%
NYISO A	4,388	9,700	-54.8%	4,850	-9.5%
MINY NATURAL GAS	3,228	4,773	-32.4%	3,117	3.6%
TRANSCO ZONE 6 BASIS SWAP	5,915	2,430	143.4%	5,059	16.9%
NYH NO 2 CRACK SPREAD CAL	13,904	17,275	-19.5%	14,037	-0.9%
JAPAN C&F NAPHTHA CRACK S	1,385	400	246.3%	1,408	-1.6%
PERMIAN BASIS SWAP	16,485	4,335	280.3%	17,431	-5.4%
NY HARBOR RESIDUAL FUEL 1	7,687	5,796	32.6%	7,982	-3.7%
GULF COAST NO.6 FUEL OIL	70,458	68,314	3.1%	67,242	4.8%
NGPL MID-CONTINENT	39,657	20,363	94.8%	41,972	-5.5%
NYISO J	5,232	7,274	-28.1%	5,482	-4.6%
NYISO G	451	3,689	-87.8%	535	-15.7%
ARGUS PROPAN(SAUDI ARAMC	770	533	44.5%	970	-20.6%
JAPAN NAPHTHA BALMO SWAP	170	25	580.0%	0	-
EUROPE JET KERO NWE CALSW	38	81	-53.1%	19	100.0%
JET CIF NWE VS ICE	393	415	-5.3%	370	6.2%
RBOB PHY	399,679	389,492	2.6%	406,067	-1.6%
RBOB GAS	3,377	478	606.5%	4,289	-21.3%

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Energy Futures					
GASOIL 0.1 CIF NWE VS ISE	0	55	-100.0%	0	-
NY1% VS GC SPREAD SWAP	5,393	5,277	2.2%	5,534	-2.5%
GULF COAST 3% FUEL OIL BA	1,003	850	18.0%	320	213.4%
EUROPE 3.5% FUEL OIL RDAM	8,471	13,637	-37.9%	9,547	-11.3%
FUEL OIL NWE CRACK VS ICE	190	508	-62.6%	209	-9.1%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-
TRANSCO ZONE 6 INDEX	2,834	40	6,985.0%	604	369.2%
SONAT BASIS SWAP FUTURE	4,490	4,918	-8.7%	5,172	-13.2%
PANHANDLE BASIS SWAP FUTU	45,941	24,347	88.7%	45,525	0.9%
NGPL MIDCONTINENT INDEX	4,280	180	2,277.8%	4,280	0.0%
DUBAI CRUDE OIL CALENDAR	1,536	7,421	-79.3%	2,653	-42.1%
CRUDE OIL PHY	1,774,422	1,744,837	1.7%	1,780,593	-0.3%
CINERGY HUB OFF-PEAK MONT	658	1,050	-37.3%	708	-7.1%
ANR LOUISIANA BASIS SWAP	856	2,140	-60.0%	856	0.0%
TRANSCO ZONE4 BASIS SWAP	38,694	27,254	42.0%	39,552	-2.2%
FLORIDA GAS ZONE3 BASIS S	1,041	10,698	-90.3%	1,326	-21.5%
SINGAPORE NAPHTHA SWAP	0	275	-100.0%	0	-
SINGAPORE JET KEROSENE SW	1,829	5,745	-68.2%	1,636	11.8%
SINGAPORE 380CST FUEL OIL	8,386	8,597	-2.5%	7,151	17.3%
AEP-DAYTON HUB MTHLY	1,622	2,846	-43.0%	1,699	-4.5%
N ILLINOIS HUB MTHLY	440	1,768	-75.1%	460	-4.3%
ISO NEW ENGLAND OFF-PEAK	548	1,224	-55.2%	586	-6.5%
NYISO G OFF-PEAK	240	1,215	-80.2%	260	-7.7%
NYISO A OFF-PEAK	1,330	3,400	-60.9%	1,480	-10.1%
TC2 ROTTERDAM TO USAC 37K	0	8	-100.0%	0	-
EUROPE DATED BRENT SWAP	8,159	9,203	-11.3%	8,527	-4.3%
WESTERN RAIL DELIVERY PRB	3,375	5,560	-39.3%	4,025	-16.1%
NATURAL GAS PEN SWP	310,978	520,699	-40.3%	309,895	0.3%
SINGAPORE GASOIL VS ICE	4,650	4,770	-2.5%	3,915	18.8%
JET BARGES VS ICE GASOIL	21	0	-	28	-25.0%
SOCAL PIPE SWAP	3,360	1,100	205.5%	3,360	0.0%
SINGAPORE 180CST BALMO	0	23	-100.0%	10	-100.0%
MONT BELVIEU LDH PROPANE 5	121,706	65,078	87.0%	126,279	-3.6%
MONT BELVIEU ETHANE 5 DECI	51,806	19,039	172.1%	43,273	19.7%
MONT BELVIEU NORMAL BUTAN	33,176	21,012	57.9%	31,645	4.8%
WAHA BASIS	16,337	11,643	40.3%	16,744	-2.4%
PREM UNL GAS 10PPM RDAM F	121	142	-14.8%	53	128.3%
PREM UNL GAS 10PPM RDAM F	0	0	-	2	-100.0%
HENRY HUB SWAP	1,408,818	1,618,707	-13.0%	1,451,477	-2.9%
HENRY HUB BASIS SWAP	66,494	37,958	75.2%	68,822	-3.4%
CHICAGO ETHANOL SWAP	43,252	49,641	-12.9%	44,425	-2.6%
PJM WESTH RT OFF-PEAK	3,858,338	2,881,996	33.9%	3,755,509	2.7%
PJM JCPL DA OFF-PEAK	58,470	109,030	-46.4%	62,070	-5.8%
PJM DAYTON DA OFF-PEAK	197,905	268,858	-26.4%	199,870	-1.0%
PJM AD HUB 5MW REAL TIME	1,403,283	1,440,599	-2.6%	1,544,814	-9.2%
NEPOOL SE MASS 5MW D AH P	0	215	-100.0%	0	-
ISO NEW ENGLAND PK LMP	574	1,774	-67.6%	589	-2.5%
CRUDE OIL	24,251	14,872	63.1%	20,590	17.8%
EUROPEAN NAPHTHA CRACK SP	10,170	14,326	-29.0%	10,410	-2.3%
GASOIL CRACK SPREAD CALEN	6,402	12,865	-50.2%	7,261	-11.8%
ICE BRENT DUBAI SWAP	2,640	4,370	-39.6%	3,045	-13.3%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
BRENT FINANCIAL FUTURES	7,143	9,412	-24.1%	8,527	-16.2%
NGPL TEXOK SWING SWAP	0	0	-	0	-
GASOIL CALENDAR SWAP	82	159	-48.4%	47	74.5%
EURO 3.5% FUEL OIL SPREAD	974	2,560	-62.0%	924	5.4%
MICHIGAN HUB OFF-PEAK MON	0	0	-	0	-
NYMEX ALUMINUM FUTURES	1,188	0	-	1,640	-27.6%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-
GULF COAST JET VS NYM 2 H	33,191	38,442	-13.7%	33,548	-1.1%
SOCAL BASIS SWAP	0	2,632	-100.0%	0	-
SAN JUAN BASIS SWAP	19,333	3,377	472.5%	19,293	0.2%
EUROPE 1% FUEL OIL RDAM C	135	100	35.0%	146	-7.5%
GULF COAST GASOLINE CLNDR	0	2,749	-100.0%	1,300	-100.0%
Transco Zone 3 Basis	8,584	11,332	-24.2%	9,266	-7.4%
Tetco STX Basis	3,688	642	474.5%	3,812	-3.3%
COLUMBIA GULF ONSHORE	25,527	27,403	-6.8%	26,395	-3.3%
PJM DAILY	670	0	-	682	-1.8%
CIG BASIS	41,527	12,633	228.7%	43,616	-4.8%
NORTHERN NATURAL GAS VENTL	1,817	6,691	-72.8%	1,629	11.5%
PGE&E CITYGATE	0	0	-	0	-
TEXAS EASTERN ZONE M-3 BA	26,295	18,829	39.7%	24,133	9.0%
MICHIGAN BASIS	9,056	2,286	296.2%	9,315	-2.8%
ANR OKLAHOMA	6,683	10,552	-36.7%	7,334	-8.9%
LA JET FUEL VS NYM NO 2 H	727	15	4,746.7%	718	1.3%
RBOB UP-DOWN CALENDAR SW	1,360	14,903	-90.9%	6,775	-79.9%
RBOB CALENDAR SWAP	12,610	16,986	-25.8%	13,817	-8.7%
MINY RBOB GAS	0	4	-100.0%	0	-
GAS EURO-BOB OXY NWE BARG	8,156	7,442	9.6%	7,849	3.9%
GAS EURO-BOB OXY NWE BARG	34,979	40,729	-14.1%	35,799	-2.3%
PETRO OUTRIGHT EURO	17,503	19,954	-12.3%	16,229	7.9%
DATED BRENT (PLATTS) DAILY S	0	5,355	-100.0%	0	-
LA CARBOB GASOLINE(OPIS)S	1,725	400	331.3%	2,450	-29.6%
EURO PROPANE CIF ARA SWA	1,139	646	76.3%	967	17.8%
GASOIL BULLET SWAP	0	0	-	0	-
NEW YORK ETHANOL SWAP	3,985	1,920	107.6%	4,465	-10.8%
LA CARB DIESEL (OPIS)	156	60	160.0%	169	-7.7%
DEMARX INDEX FUTURE	0	0	-	0	-
WTI CALENDAR	128,827	138,536	-7.0%	123,726	4.1%
APPALACHIAN COAL (PHY)	100	712	-86.0%	105	-4.8%
ROCKIES KERN OPAL - NW IN	1,046	0	-	1,336	-21.7%
NEW ENGLAND HUB PEAK DAIL	1,550	0	-	1,870	-17.1%
HOUSTON SHIP CHANNEL INDE	0	0	-	0	-
NORTHERN NATURAL GAS DEMA	1,528	120	1,173.3%	1,628	-6.1%
TENNESSEE 500 LEG BASIS S	2,014	3,414	-41.0%	2,076	-3.0%
EAST/WEST FUEL OIL SPREAD	416	2,148	-80.6%	461	-9.8%
NYISO J OFF-PEAK	860	1,414	-39.2%	862	-0.2%
TC5 RAS TANURA TO YOKOHAM	15	15	0.0%	15	0.0%
WTI-BRENT BULLET SWAP	0	40	-100.0%	0	-
EURO GASOIL 10 CAL SWAP	0	6	-100.0%	3	-100.0%
HENRY HUB INDEX SWAP FUTU	36,684	19,262	90.4%	35,545	3.2%
Sumas Basis Swap	10,589	7,226	46.5%	11,232	-5.7%
RBOB CRACK SPREAD	5,042	3,177	58.7%	5,016	0.5%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
CIN HUB 5MW D AH PK	22,752	20,965	8.5%	23,172	-1.8%
TEXAS GAS ZONE1 NG BASIS	15,323	18,956	-19.2%	15,478	-1.0%
SINGAPORE GASOIL SWAP	3,308	6,201	-46.7%	3,894	-15.0%
GULF COAST JET FUEL CLNDR	725	2,528	-71.3%	898	-19.3%
ULSD 10PPM CIF MED VS ICE	123	410	-70.0%	134	-8.2%
PJM BGE DA OFF-PEAK	15,207	26,993	-43.7%	15,567	-2.3%
SINGAPORE 380CST BALMO	375	25	1,400.0%	36	941.7%
LTD NAT GAS	269,780	381,170	-29.2%	289,138	-6.7%
NORTHWEST ROCKIES BASIS S	74,298	17,981	313.2%	69,293	7.2%
SING FUEL	0	0	-	0	-
CIN HUB 5MW REAL TIME O P	968,712	539,064	79.7%	980,240	-1.2%
NYISO ZONE C 5MW D AH PK	1,070	1,705	-37.2%	1,175	-8.9%
NEPOOL NE MASS 5MW D AH O	0	15,616	-100.0%	0	-
NEPOOL NE MASS 5MW D AH P	640	860	-25.6%	0	-
NEPOOL SE MASS 5MW D AH O	0	3,904	-100.0%	0	-
NEPOOL CNCTCT 5MW D AH O	4,696	12,504	-62.4%	4,696	0.0%
NEPOOL CONECTIC 5MW D AH	254	684	-62.9%	254	0.0%
NEPOOL W CNT MASS 5MW D A	44,592	28,208	58.1%	42,032	6.1%
PJM COMED 5MW D AH PK	10,775	3,632	196.7%	6,850	57.3%
NYISO ZONE J 5MW D AH O P	135,621	107,488	26.2%	139,845	-3.0%
NYISO ZONE J 5MW D AH PK	14,006	7,589	84.6%	13,582	3.1%
PJM NI HUB 5MW REAL TIME	1,324,317	586,556	125.8%	1,288,567	2.8%
NYISO ZONE C 5MW D AH O P	19,600	31,328	-37.4%	21,400	-8.4%
ONEOK OKLAHOMA NG BASIS	3,941	2,875	37.1%	3,772	4.5%
COLUMB GULF MAINLINE NG B	38,544	38,935	-1.0%	34,588	11.4%
PANHANDLE PIPE SWAP	0	0	-	0	-
TRANSCO ZONE 4 NAT GAS IN	0	0	-	0	-
ELEC MISO PEAK	3,034	1,705	77.9%	3,307	-8.3%
ELEC NYISO OFF-PEAK	55,564	31,328	77.4%	60,244	-7.8%
WTS (ARGUS) VS WTI SWAP	32,592	41,876	-22.2%	34,998	-6.9%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-
BRENT CFD(PLATTS) VS FRNT	0	0	-	0	-
NY 2.2% FUEL OIL (PLATTS	214	458	-53.3%	530	-59.6%
EIA FLAT TAX ONHWAY DIESE	5,744	5,430	5.8%	5,682	1.1%
JET FUEL UP-DOWN BALMO CL	3,025	1,510	100.3%	3,555	-14.9%
ULSD UP-DOWN BALMO SWP	3,475	2,046	69.8%	2,000	73.8%
EUROPEAN GASOIL (ICE)	3,079	3,177	-3.1%	6,859	-55.1%
CRUDE OIL LAST DAY	0	0	-	0	-
NYISO ZONE G 5MW D AH O P	308,269	275,072	12.1%	283,773	8.6%
PJM PEPKO DA OFF-PEAK	0	0	-	0	-
NY H OIL PLATTS VS NYMEX	11	384	-97.1%	18	-38.9%
GASOIL 10PPM VS ICE SWAP	192	405	-52.6%	180	6.7%
NY HARBOR 1% FUEL OIL BAL	30	50	-40.0%	0	-
LA JET (OPIS) SWAP	2,502	850	194.4%	1,875	33.4%
PJM AECO DA PEAK	3,205	7,877	-59.3%	3,499	-8.4%
PREMIUM UNLD 10PPM CARGOE	0	0	-	0	-
GASOIL 10PPM CARGOES CIF	0	0	-	3	-100.0%
TETCO M-3 INDEX	10,598	5,374	97.2%	9,216	15.0%
SINGAPORE JET KERO GASOIL	2,690	2,370	13.5%	1,775	51.5%
SINGAPORE FUEL OIL SPREAD	982	1,262	-22.2%	670	46.6%
NORTHERN ILLINOIS OFF-PEA	830	2,260	-63.3%	920	-9.8%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
NEW YORK HUB ZONE G PEAK	2,092	0	-	2,422	-13.6%
SINGAPORE FUEL 180CST CAL	1,849	3,572	-48.2%	1,533	20.6%
EUROPE 1% FUEL OIL NWE CA	382	598	-36.1%	404	-5.4%
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	7	3	133.3%	0	-
GASOIL 0.1 CIF MED SWAP	30	0	-	40	-25.0%
TENNESSEE 500 LEG NG SWIN	0	0	-	0	-
TCO NG INDEX SWAP	2,448	2,448	0.0%	2,680	-8.7%
ALGONQUIN CITYGATES BASIS	1,800	166	984.3%	1,357	32.6%
PJM WESTH RT PEAK	226,696	134,984	67.9%	215,487	5.2%
PJM PSEG DA OFF-PEAK	93,600	13,013	619.3%	93,600	0.0%
PJM PSEG DA PEAK	2,550	704	262.2%	2,550	0.0%
PJM PPL DA PEAK	2,782	2,795	-0.5%	3,055	-8.9%
PJM JCPL DA PEAK	3,200	6,080	-47.4%	3,410	-6.2%
PJM EASTERNH DA PEAK	0	0	-	0	-
PJM DPL DA OFF-PEAK	0	0	-	0	-
PJM BGE DA PEAK	830	2,005	-58.6%	851	-2.5%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-
DATED TO FRONTLINE BRENT	7,363	5,646	30.4%	8,258	-10.8%
NEPOOL W CNTR M 5MW D AH	4,123	1,783	131.2%	2,543	62.1%
TENNESSEE 800 LEG NG BASI	1,956	3,056	-36.0%	2,142	-8.7%
UP DOWN GC ULSD VS NMX HO	62,821	52,990	18.6%	52,932	18.7%
USGC UNL 87 CRACK SPREAD	225	975	-76.9%	600	-62.5%
GULF COAST ULSD CRACK SPR	7,220	13,279	-45.6%	7,717	-6.4%
NYMEX ULSD VS NYMEX HO	576	844	-31.8%	777	-25.9%
RBOB VS HEATING OIL SWAP	2,096	1,275	64.4%	2,540	-17.5%
NYISO ZONE G 5MW D AH PK	24,521	20,525	19.5%	25,772	-4.9%
GASOIL 0.1 BRGS FOB VS IC	1	0	-	0	-
ULSD 10PPM CIF VS ICE GAS	0	0	-	0	-
SINGAPORE NAPHTHA BALMO	20	0	-	0	-
ARGUS PROPAN FAR EST INDE	1,484	302	391.4%	1,450	2.3%
3.5% FUEL OIL CID MED SWA	891	98	809.2%	781	14.1%
JET FUEL CRG CIF NEW VS I	0	0	-	30	-100.0%
BRENT CFD SWAP	0	0	-	0	-
GASOIL 0.1 CRG CIF NW VS	0	10	-100.0%	0	-
PREMIUM UNLD 10P FOB MED	516	895	-42.3%	554	-6.9%
EURO 1% FUEL OIL NEW BALM	0	5	-100.0%	37	-100.0%
DUBAI CRUDE OIL BALMO	0	0	-	0	-
SINGAPORE JET KERO BALMO	0	50	-100.0%	56	-100.0%
WTS (ARGUS) VS WTI TRD MT	3,160	9,166	-65.5%	4,055	-22.1%
MARS (ARGUS) VS WTI TRD M	7,536	3,301	128.3%	9,655	-21.9%
MARS (ARGUS) VS WTI SWAP	15,921	13,128	21.3%	16,536	-3.7%
GASOIL 0.1 CARGOES CIF NE	0	0	-	0	-
NATURAL GAS	103,048	83,871	22.9%	103,723	-0.7%
NGPL TEXOK INDEX	0	0	-	0	-
FUEL OIL CRACK VS ICE	17,750	17,227	3.0%	16,773	5.8%
HEATING OIL VS ICE GASOIL	0	0	-	0	-
HOUSTON SHIP CHANNEL BASI	25,554	17,140	49.1%	26,858	-4.9%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
LLS (ARGUS) VS WTI SWAP	41,264	48,395	-14.7%	43,589	-5.3%
JAPAN C&F NAPHTHA SWAP	1,628	1,563	4.2%	1,520	7.1%
MINY WTI CRUDE OIL	3,836	6,794	-43.5%	7,735	-50.4%
CIN HUB 5MW REAL TIME PK	50,958	17,235	195.7%	47,038	8.3%
PJM NILL DA PEAK	25,364	8,435	200.7%	21,838	16.1%
PANHANDLE INDEX SWAP FUTU	558	0	-	558	0.0%
PJM NILL DA OFF-PEAK	460,614	148,029	211.2%	455,380	1.1%
PETROCHEMICALS	8,056	7,140	12.8%	7,297	10.4%
IN DELIVERY MONTH EUA	47,500	76,491	-37.9%	46,500	2.2%
MONT BELVIEU NORMAL BUTAN	459	217	111.5%	979	-53.1%
MONT BELVIEU NATURAL GASO	252	105	140.0%	185	36.2%
CONWAY NORMAL BUTANE (OPI	301	315	-4.4%	415	-27.5%
CONWAY PROPANE 5 DECIMALS	14,725	9,940	48.1%	14,122	4.3%
MONT BELVIEU NATURAL GASO	16,468	14,311	15.1%	14,904	10.5%
CONWAY NATURAL GASOLINE (689	354	94.6%	733	-6.0%
MONT BELVIEU LDH PROPANE C	833	1,020	-18.3%	581	43.4%
MONT BELVIEU ETHANE OPIS B	150	100	50.0%	150	0.0%
SINGAPORE JET KERO VS. GAS	0	0	-	0	-
ERCOT NORTH ZMCPE 5MW PE	1,337	8,235	-83.8%	1,498	-10.7%
ERCOT NORTH ZMCPE 5MW OF	17,725	82,080	-78.4%	19,600	-9.6%
ERCOT NORTH ZMCPE 5MW OF	520	0	-	480	8.3%
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	6,515	12,039	-45.9%	6,367	2.3%
GRP THREE UNL GS (PLT) VS	4,835	3,281	47.4%	5,100	-5.2%
CHICAGO ULSD PL VS HO SPR	2,252	2,446	-7.9%	2,143	5.1%
PETRO CRK&SPRD EURO	17,876	22,245	-19.6%	16,722	6.9%
CRUDE OIL OUTRIGHTS	16,428	18,021	-8.8%	18,332	-10.4%
PJM WES HUB PEAK LMP 50 M	0	215	-100.0%	0	-
FREIGHT MARKETS	684	24	2,750.0%	705	-3.0%
MCCLOSKEY ARA ARGS COAL	112,857	114,843	-1.7%	130,869	-13.8%
MNC FUT	5,506	5,278	4.3%	5,150	6.9%
MCCLOSKEY RCH BAY COAL	25,440	31,949	-20.4%	30,142	-15.6%
CRUDE OIL SPRDS	5,060	465	988.2%	6,044	-16.3%
ELEC FINSETTLED	3,874	855	353.1%	3,979	-2.6%
ELECTRICITY OFF PEAK	71,144	23,542	202.2%	72,944	-2.5%
PETRO OUTRIGHT NA	13,818	10,325	33.8%	13,245	4.3%
TRANSCO ZONE 6 PIPE SWAP	0	0	-	0	-
ALGON CITY GATES NAT GAS	0	0	-	0	-
NEPOOL NEW HAMP 5MW D AH	0	8,238	-100.0%	0	-
PJM APS ZONE DA OFF-PEAK	11,760	25,824	-54.5%	12,840	-8.4%
NAT GAS BASIS SWAP	6,000	1,160	417.2%	4,639	29.3%
RBOB SPREAD (PLATTS) SWAP	85	111	-23.4%	90	-5.6%
NGPL TEX/OK	59,664	42,335	40.9%	62,634	-4.7%
NEPOOL RHD ISLD 5MW D AH	8,909	10,707	-16.8%	9,833	-9.4%
HEATING OIL BALMO CLNDR S	0	0	-	100	-100.0%
PJM APS ZONE DA PEAK	642	1,410	-54.5%	705	-8.9%
SINGAPORE GASOIL CALENDAR	50	738	-93.2%	47	6.4%
GC ULSD VS GC JET SPREAD	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

	Open Interest MAR 2016	Open Interest MAR 2015	% CHG	Open Interest FEB 2016	% CHG
Energy Futures					
ELEC ERCOT OFF PEAK	0	85,888	-100.0%	0	-
ELEC ERCOT DLY PEAK	49	4,730	-99.0%	102	-52.0%
PETROLEUM PRODUCTS ASIA	1,490	2,544	-41.4%	1,222	21.9%
PETRO CRCKS & SPRDS NA	90,304	87,566	3.1%	88,247	2.3%
SINGAPORE GASOIL	5,276	5,777	-8.7%	5,382	-2.0%
ONTARIO POWER SWAPS	137,802	227,538	-39.4%	151,478	-9.0%
PLASTICS	1,764	2,772	-36.4%	1,984	-11.1%
MJC FUT	358	180	98.9%	303	18.2%
TENN 800 LEG NAT GAS INDE	1,688	0	-	1,260	34.0%
NEPOOL RHODE IL 5MW D AH	135,130	194,013	-30.4%	148,450	-9.0%
PETROLEUM PRODUCTS	885	82	979.3%	989	-10.5%
PJM ATSI ELEC	24,675	0	-	24,675	0.0%
COAL SWAP	389	1,564	-75.1%	1,103	-64.7%
MGN1 SWAP FUT	640	425	50.6%	695	-7.9%
PETRO CRCKS & SPRDS ASIA	529	295	79.3%	583	-9.3%
INDIANA MISO	68,243	137,059	-50.2%	76,141	-10.4%
MICHIGAN MISO	237,878	199,670	19.1%	240,545	-1.1%
NYISO CAPACITY	4,987	2,440	104.4%	5,282	-5.6%
GROUP THREE ULSD (PLATTS)	0	10	-100.0%	0	-
EURO-DENOMINATED PETRO P	0	963	-100.0%	0	-
AUSTRIALIAN COKE COAL	897	1,059	-15.3%	796	12.7%
DAILY PJM	253,733	0	-	237,699	6.7%
EMMISSIONS	0	0	-	0	-
UCM FUT	85	20	325.0%	75	13.3%
INDONESIAN COAL	45	795	-94.3%	105	-57.1%
NEW YORK HUB ZONE J PEAK	992	0	-	1,164	-14.8%
NATURAL GAS INDEX	610	0	-	0	-
MGF FUT	60	0	-	60	0.0%
CHICAGO ULSD (PLATTS) SWA	30	73	-58.9%	33	-9.1%
MINI RBOB V. EBOBARG NWE BF	0	500	-100.0%	196	-100.0%
NATURAL GAS FIXED PRICE SW	7,022	0	-	7,624	-7.9%
VENTURA NAT GAS PLATTS FIX	0	0	-	0	-
MJB FUT	0	0	-	0	-
MINI GAS EUROBOB OXY NWE A	244	374	-34.8%	758	-67.8%
ELEC ERCOT DLY OFF PK	0	0	-	0	-
DY EURO 3.5% FUEL OI RDA	0	0	-	0	-
COLUMBIA GULF NAT GAS FIXE	0	0	-	0	-
EU LOW SULPHUR GASOIL CRA	0	0	-	0	-
CENTER POINT NAT GAS FIXED	0	0	-	0	-
SUMAS NAT GAS PLATTS FIXED	1,617	0	-	1,648	-1.9%
MINI RBOB V. EBOB(ARGUS) NW	1,656	1,492	11.0%	1,166	42.0%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
3.5% FUEL OIL CIF BALMO S	50	5	900.0%	60	-16.7%
CANADIAN LIGHT SWEET OIL	4,714	643	633.1%	5,532	-14.8%
DIESEL10PPM BARG VS ICE LS	0	0	-	0	-
NY HARBOR LOW SULPUR GAS	700	3,340	-79.0%	950	-26.3%
ELECTRICITY ERCOT PEAK	0	0	-	0	-
NY HARBOR LOW SULPUR GAS	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

	Open Interest MAR 2016	Open Interest MAR 2015	% CHG	Open Interest FEB 2016	% CHG
Energy Options					
ETHANOL	25	0	-	0	-
EUROPEAN JET KEROSENE NW	60	0	-	60	0.0%
HUSTN SHIP CHNL PIPE SWP	0	2,160	-100.0%	120	-100.0%
NATURAL GAS PHY	2,928,076	3,317,838	-11.7%	2,850,670	2.7%
NATURAL GAS 3 M CSO FIN	23,910	5,955	301.5%	4,910	387.0%
NATURAL GAS 1 M CSO FIN	5,200	2,350	121.3%	3,250	60.0%
WTI CRUDE OIL 1 M CSO FI	375,187	406,529	-7.7%	314,100	19.4%
SINGAPORE JET FUEL CALEND	1,300	625	108.0%	1,400	-7.1%
ROTTERDAM 3.5%FUEL OIL CL	280	1,905	-85.3%	40	600.0%
NYMEX EUROPEAN GASOIL APO	607	338	79.6%	808	-24.9%
N ROCKIES PIPE SWAP	3,960	2,908	36.2%	3,240	22.2%
BRENT OIL LAST DAY	54,026	79,414	-32.0%	52,629	2.7%
SAN JUAN PIPE SWAP	360	0	-	360	0.0%
BRENT CALENDAR SWAP	72,175	270,250	-73.3%	83,082	-13.1%
HEATING OIL PHY	67,862	85,290	-20.4%	62,670	8.3%
PJM MONTHLY	2	146	-98.6%	4	-50.0%
NY HARBOR HEAT OIL SWP	51,062	99,257	-48.6%	58,362	-12.5%
NG HH 3 MONTH CAL	250	0	-	250	0.0%
RBOB PHY	41,465	32,029	29.5%	42,187	-1.7%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-
NYMEX EUROPEAN GASOIL OPT	0	220	-100.0%	0	-
PGE CITYGATE PIPE SWAP	0	5,400	-100.0%	0	-
CRUDE OIL PHY	2,967,350	3,673,429	-19.2%	2,794,169	6.2%
WTI 12 MONTH CALENDAR OPT	0	0	-	0	-
WTI 6 MONTH CALENDAR OPTI	0	0	-	0	-
CRUDE OIL 1MO	427,401	344,151	24.2%	326,025	31.1%
SOCAL PIPE SWAP	6,000	14,752	-59.3%	6,000	0.0%
HENRY HUB FINANCIAL LAST	5,929	16,946	-65.0%	5,963	-0.6%
ISO NEW ENGLAND PK LMP	0	0	-	0	-
HO 1 MONTH CLNDR OPTIONS	800	50	1,500.0%	200	300.0%
CRUDE OIL APO	321,527	533,863	-39.8%	339,575	-5.3%
RBOB CALENDAR SWAP	2,258	4,137	-45.4%	2,384	-5.3%
PETRO OUTRIGHT EURO	100	525	-81.0%	125	-20.0%
WTI-BRENT BULLET SWAP	13,200	48,625	-72.9%	23,250	-43.2%
NATURAL GAS OPTION ON CALE	14,146	10,427	35.7%	13,186	7.3%
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	500	0	-	500	0.0%
NYISO ZONE G 5MW PEAK OPTI	0	0	-	0	-
PETROCHEMICALS	8,596	17,542	-51.0%	7,371	16.6%
PJM CALENDAR STRIP	0	640	-100.0%	0	-
APPALACHIAN COAL	0	0	-	0	-
CRUDE OIL OUTRIGHTS	3,000	7,620	-60.6%	3,660	-18.0%
MCCLOSKEY ARA ARGS COAL	4,320	10,515	-58.9%	4,600	-6.1%
MCCLOSKEY RCH BAY COAL	1,350	2,745	-50.8%	600	125.0%
ELEC FINSETTLED	84	372	-77.4%	62	35.5%
ELECTRICITY OFF PEAK	0	0	-	0	-
NATURAL GAS 5 M CSO FIN	550	950	-42.1%	0	-
NATURAL GAS 2 M CSO FIN	1,000	0	-	1,000	0.0%
BRENT 1 MONTH CAL	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

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Energy Options					
CRUDE OIL CALNDR STRIP	0	110	-100.0%	0	-
SINGAPORE GASOIL CALENDAR	300	0	-	300	0.0%
ETHANOL SWAP	12,180	28,545	-57.3%	12,991	-6.2%
NATURAL GAS 6 M CSO FIN	0	0	-	4,650	-100.0%
GASOIL CRACK SPREAD AVG PR	0	0	-	0	-
SHORT TERM NATURAL GAS	500	50	900.0%	650	-23.1%
SHORT TERM	0	0	-	0	-
COAL SWAP	2,179	3,315	-34.3%	3,114	-30.0%
COAL API2 INDEX	58,895	28,840	104.2%	72,458	-18.7%
EURO-DENOMINATED PETRO P	0	0	-	0	-
COAL API4 INDEX	675	1,215	-44.4%	700	-3.6%
SHORT TERM CRUDE OIL	0	0	-	0	-
NATURAL GAS 12 M CSO FIN	0	0	-	0	-
DAILY CRUDE OIL	0	0	-	0	-
PJM ELECTRIC	0	6	-100.0%	0	-
PJM WES HUB PEAK CAL MTH	10,500	0	-	8,400	25.0%
1 MO GASOIL CAL SWAP SPR	100	0	-	100	0.0%
PJM WES HUB PEAK LMP 50MW	1,200	0	-	0	-
GASOLINE	456	0	-	0	-
LLS CRUDE OIL	5,235	0	-	4,375	19.7%
WTI CRUDE OIL 12 M CSO F	0	0	-	0	-

FX Futures

AUSTRALIAN DOLLAR	120,776	138,297	-12.7%	122,821	-1.7%
BRITISH POUND	244,673	182,569	34.0%	274,875	-11.0%
BRAZIL REAL	45,071	25,906	74.0%	14,009	221.7%
CANADIAN DOLLAR	105,938	110,514	-4.1%	159,085	-33.4%
E-MINI EURO FX	5,824	6,746	-13.7%	6,818	-14.6%
EURO FX	342,782	460,773	-25.6%	422,229	-18.8%
E-MINI JAPANESE YEN	1,074	1,956	-45.1%	1,828	-41.2%
JAPANESE YEN	149,929	177,537	-15.6%	262,291	-42.8%
MEXICAN PESO	111,137	157,703	-29.5%	141,856	-21.7%
NEW ZEALND DOLLAR	28,293	24,065	17.6%	31,986	-11.5%
NKR/USD CROSS RATE	1,138	876	29.9%	1,167	-2.5%
RUSSIAN RUBLE	27,130	56,354	-51.9%	30,030	-9.7%
S.AFRICAN RAND	4,291	7,063	-39.2%	5,188	-17.3%
SWISS FRANC	36,241	34,168	6.1%	47,613	-23.9%
AD/CD CROSS RATES	0	11	-100.0%	6	-100.0%
AD/JY CROSS RATES	505	794	-36.4%	891	-43.3%
AD/NE CROSS RATES	27	5	440.0%	12	125.0%
BP/JY CROSS RATES	287	194	47.9%	689	-58.3%
BP/SF CROSS RATES	2	34	-94.1%	62	-96.8%
CD/JY CROSS RATES	0	4	-100.0%	3	-100.0%
EC/AD CROSS RATES	557	970	-42.6%	862	-35.4%
EC/CD CROSS RATES	886	1,781	-50.3%	1,334	-33.6%
EC/NOK CROSS RATES	1	238	-99.6%	1	0.0%
EC/SEK CROSS RATES	273	413	-33.9%	272	0.4%
EFX/BP CROSS RATES	32,203	14,722	118.7%	34,193	-5.8%
EFX/JY CROSS RATES	12,046	5,925	103.3%	12,668	-4.9%

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CME Group Exchange Open Interest Report - Monthly

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FX Futures					
EFX/SF CROSS RATES	8,604	6,505	32.3%	15,105	-43.0%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	918	748	22.7%	860	6.7%
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)	401	8	4,912.5%	462	-13.2%
POLISH ZLOTY (EC)	2,367	5	47,240.0%	1,708	38.6%
SHEKEL	0	1	-100.0%	0	-
RMB USD	513	698	-26.5%	833	-38.4%
KOREAN WON	21	32	-34.4%	22	-4.5%
TURKISH LIRA	0	5	-100.0%	7	-100.0%
TURKISH LIRA (EU)	0	0	-	0	-
E-MICRO EUR/USD	3,743	4,471	-16.3%	6,085	-38.5%
E-MICRO GBP/USD	1,574	818	92.4%	2,760	-43.0%
E-MICRO USD/CAD	3	0	-	2	50.0%
E-MICRO USD/CHF	1	1	0.0%	0	-
E-MICRO USD/JPY	10	14	-28.6%	10	0.0%
E-MICRO AUD/USD	2,516	825	205.0%	2,773	-9.3%
MICRO CHF/USD	1,131	236	379.2%	516	119.2%
INDIAN RUPEE	320	715	-55.2%	903	-64.6%
E-MICRO USD/CNH	0	105	-100.0%	25	-100.0%
CHINESE RENMINBI (CNH)	3,228	358	801.7%	3,369	-4.2%
E-MICRO JPY/USD	1,364	587	132.4%	2,696	-49.4%
E-MICRO CAD/USD	2,188	678	222.7%	2,108	3.8%
E-MICRO INR/USD	87	8	987.5%	30	190.0%
USDZAR	0	32	-100.0%	0	0.0%
EURO QUARTERLY VARIANCE F	0	0	-	0	-
FX Options					
AUSTRALIAN DOLLAR	75,535	82,309	-8.2%	74,175	1.8%
BRITISH POUND	119,879	173,626	-31.0%	122,710	-2.3%
BRAZIL REAL	0	0	-	0	-
CANADIAN DOLLAR	79,534	67,321	18.1%	83,466	-4.7%
EURO FX	292,090	433,977	-32.7%	320,289	-8.8%
JAPANESE YEN	139,546	123,706	12.8%	157,699	-11.5%
MEXICAN PESO	1,742	1,998	-12.8%	3,698	-52.9%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	1,187	0	-	1,187	0.0%
SWISS FRANC	11,000	21,461	-48.7%	21,188	-48.1%
JAPANESE YEN (EU)	852	92	826.1%	943	-9.7%
EURO FX (EU)	3,448	5,870	-41.3%	5,595	-38.4%
SWISS FRANC (EU)	0	0	-	0	-
CANADIAN DOLLAR (EU)	32	4	700.0%	152	-78.9%
BRITISH POUND (EU)	2,089	1,243	68.1%	2,108	-0.9%
AUSTRALIAN DLR (EU)	481	0	-	559	-14.0%

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CME Group Exchange Open Interest Report - Monthly

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Commodities and Alternative Investments					
Futures					
CORN	1,389,765	1,352,918	2.7%	1,327,763	4.7%
SOYBEAN	774,306	765,313	1.2%	695,334	11.4%
SOYBEAN MEAL	375,408	346,637	8.3%	393,602	-4.6%
SOYBEAN OIL	453,877	383,784	18.3%	383,756	18.3%
OATS	11,107	9,569	16.1%	10,507	5.7%
ROUGH RICE	13,149	9,228	42.5%	12,255	7.3%
MINI CORN	5,792	6,827	-15.2%	4,448	30.2%
MINI SOYBEAN	13,439	14,176	-5.2%	5,538	142.7%
MINI WHEAT	1,122	1,675	-33.0%	888	26.4%
LIVE CATTLE	291,595	277,989	4.9%	276,296	5.5%
FEEDER CATTLE	38,734	40,789	-5.0%	41,418	-6.5%
LEAN HOGS	230,656	217,019	6.3%	195,462	18.0%
LUMBER	5,025	7,034	-28.6%	4,476	12.3%
MILK	30,586	43,039	-28.9%	34,893	-12.3%
MLK MID	0	0	-	0	-
NFD MILK	5,732	5,876	-2.5%	7,899	-27.4%
BUTTER CS	5,798	6,806	-14.8%	6,541	-11.4%
CLASS IV MILK	2,046	2,994	-31.7%	2,509	-18.5%
DRY WHEY	4,574	6,304	-27.4%	5,763	-20.6%
GSCI EXCESS RETURN FUT	36,397	32,519	11.9%	34,417	5.8%
GOLDMAN SACHS	11,520	12,075	-4.6%	11,631	-1.0%
HOUSING INDEX	37	64	-42.2%	37	0.0%
ETHANOL	3,830	6,724	-43.0%	4,192	-8.6%
HDD WEATHER	550	1,200	-54.2%	1,328	-58.6%
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	827	450	83.8%	827	0.0%
CDD SEASONAL STRIP	750	50	1,400.0%	0	-
HDD WEATHER EUROPEAN	600	500	20.0%	500	20.0%
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	100	4,750	-97.9%	50	100.0%
WKLY AVG TEMP	0	0	-	0	-
COFFEE	13	10	30.0%	17	-23.5%
DOW-UBS COMMOD INDEX	18,433	13,628	35.3%	17,489	5.4%
SUGAR 11	19	56	-66.1%	22	-13.6%
COCOA TAS	9	12	-25.0%	6	50.0%
COTTON	8	42	-81.0%	6	33.3%
GRAIN BASIS SWAPS	0	0	-	0	-
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-
CASH-SETTLED CHEESE	31,881	35,285	-9.6%	35,079	-9.1%
OTC SP GSCI ER SWAP	0	0	-	0	-
FERTILIZER PRODUCTS	4,155	2,130	95.1%	4,525	-8.2%
S&P GSCI ENHANCED ER SWAP	13,072	13,072	0.0%	13,072	0.0%
CHI WHEAT	434,924	434,023	0.2%	426,170	2.1%
KC WHEAT	207,597	154,976	34.0%	213,417	-2.7%
Intercommodity Spread	0	0	-	0	-
DJ_UBS ROLL SELECT INDEX FU	332	1,084	-69.4%	333	-0.3%
MALAYSIAN PALM SWAP	13,872	7,200	92.7%	10,892	27.4%

**Commodities and
Alternative Investments**
Options

CORN	1,312,683	1,443,922	-9.1%	942,841	39.2%
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CME Group Exchange Open Interest Report - Monthly

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Commodities and Alternative Investments					
Options					
SOYBEAN	864,392	863,873	0.1%	662,507	30.5%
SOYBEAN MEAL	172,517	188,621	-8.5%	144,693	19.2%
SOYBEAN OIL	194,632	115,247	68.9%	131,826	47.6%
SOYBEAN CRUSH	2,483	631	293.5%	1,995	24.5%
OATS	3,237	3,864	-16.2%	2,347	37.9%
ROUGH RICE	2,816	2,641	6.6%	2,039	38.1%
WHEAT	0	0	-	0	-
LIVE CATTLE	290,380	298,565	-2.7%	254,881	13.9%
FEEDER CATTLE	31,183	33,877	-8.0%	37,763	-17.4%
LEAN HOGS	184,513	267,376	-31.0%	174,939	5.5%
LUMBER	1,033	1,078	-4.2%	482	114.3%
MILK	56,897	78,320	-27.4%	63,278	-10.1%
MLK MID	319	770	-58.6%	367	-13.1%
NFD MILK	7,921	9,046	-12.4%	12,501	-36.6%
BUTTER CS	4,215	5,742	-26.6%	5,205	-19.0%
CLASS IV MILK	2,778	4,208	-34.0%	3,076	-9.7%
DRY WHEY	214	2,995	-92.9%	486	-56.0%
HOUSING INDEX	0	0	-	0	-
HDD WEATHER	0	1,200	-100.0%	0	-
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	14,100	19,720	-28.5%	14,100	0.0%
CDD SEASONAL STRIP	13,500	28,000	-51.8%	0	-
HDD WEATHER EUROPEAN	5,500	1,000	450.0%	5,500	0.0%
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	129	33	290.9%	0	-
JULY-NOV SOYBEAN CAL SPRD	7,021	11,115	-36.8%	5,086	38.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	13,347	8,965	48.9%	10,477	27.4%
SOYBN NEARBY+2 CAL SPRD	350	220	59.1%	50	600.0%
WHEAT NEARBY+2 CAL SPRD	7,069	11,391	-37.9%	7,911	-10.6%
CORN NEARBY+2 CAL SPRD	5,688	5,956	-4.5%	5,363	6.1%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-DEC WHEAT CAL SPRD	8,620	2,296	275.4%	7,597	13.5%
LV CATL CSO	25	7	257.1%	25	0.0%
SOYMEAL NEARBY+2 CAL SPRD	2,475	300	725.0%	0	-
SBIN HURR	0	0	-	0	-
SNOWFALL	0	0	-	0	-
WHEAT-CORN IC50	1	1,300	-99.9%	1	0.0%
CASH-SETTLED CHEESE	28,240	27,163	4.0%	35,074	-19.5%
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	1,778	444	300.5%	700	154.0%
DEC-JULY CORN CAL SPRD	0	100	-100.0%	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	365,133	383,467	-4.8%	282,927	29.1%
KC WHEAT	45,578	52,307	-12.9%	38,176	19.4%

***** 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 MAR 2016	Open Interest MAR 2015	% CHG	Open Interest FEB 2016	% CHG
Commodities and Alternative Investments					
Options					
MAR-JULY CORN CAL SPRD	0	0	-	0	-
Intercommodity Spread	1,850	0	-	1,850	0.0%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
MAR-DEC 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	-
Foreign Exchange Futures					
CHILEAN PESO	4	0	-	0	-
Ags Futures					
PALM OIL	0	40	-100.0%	0	-
TOTAL FUTURES GROUP					
Interest Rate Futures	18,087,349	18,802,971	-3.8%	19,870,227	-9.0%
Equity Index Futures	3,537,630	3,470,520	1.9%	3,956,083	-10.6%
Metals Futures	1,024,471	873,902	17.2%	973,118	5.3%
Energy Futures	21,266,550	19,065,711	11.5%	21,272,060	0.0%
FX Futures	1,300,073	1,426,468	-8.9%	1,613,063	-19.4%
Commodities and Alternative Invest	4,431,637	4,217,827	5.1%	4,183,358	5.9%
Foreign Exchange Futures	4	0	-	0	-
Ags Futures	0	40	-100.0%	0	-
TOTAL FUTURES	49,647,714	47,857,439	3.7%	51,867,909	-4.3%
TOTAL OPTIONS GROUP					
Interest Rate Options	38,166,300	29,427,981	29.7%	42,890,674	-11.0%
Equity Index Options	4,466,331	3,599,840	24.1%	4,260,789	4.8%
Metals Options	1,287,183	1,639,994	-21.5%	1,295,841	-0.7%
Energy Options	7,496,558	9,061,984	-17.3%	7,114,970	5.4%
FX Options	727,415	911,607	-20.2%	793,769	-8.4%
Commodities and Alternative Invest	3,656,117	3,908,135	-6.4%	2,859,563	27.9%
TOTAL OPTIONS	55,799,904	48,549,541	14.9%	59,215,606	-5.8%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest MAR 2016	Open Interest MAR 2015	% CHG	Open Interest FEB 2016	% CHG
TOTAL COMBINED					
Interest Rate	56,253,649	48,230,952	16.6%	62,760,901	-10.4%
Equity Index	8,003,961	7,070,360	13.2%	8,216,872	-2.6%
Metals	2,311,654	2,513,896	-8.0%	2,268,959	1.9%
Energy	28,763,108	28,127,695	2.3%	28,387,030	1.3%
FX	2,027,488	2,338,075	-13.3%	2,406,832	-15.8%
Commodities and Alternative Invest	8,087,754	8,125,962	-0.5%	7,042,921	14.8%
Foreign Exchange	4	0	-	0	-
Ags	0	40	-100.0%	0	-
GRAND TOTAL	105,447,618	96,406,980	9.4%	111,083,515	-5.1%

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