



CME Group Exchange Open Interest Report - Monthly

	Open Interest JUL 2016	Open Interest JUL 2015	% CHG	Open Interest JUN 2016	% CHG
Interest Rate Futures					
30-YR BOND	569,616	524,097	8.7%	554,903	2.7%
10-YR NOTE	2,799,695	2,929,691	-4.4%	2,764,842	1.3%
5-YR NOTE	2,714,625	2,373,024	14.4%	2,691,845	0.8%
2-YR NOTE	1,065,654	1,353,809	-21.3%	1,056,960	0.8%
FED FUND	922,040	929,135	-0.8%	923,535	-0.2%
EUROYEN	0	0	-	0	-
EURODOLLARS	10,404,479	11,757,591	-11.5%	10,033,050	3.7%
5-YR SWAP RATE	35,198	35,237	-0.1%	26,036	35.2%
2-YR SWAP RATE	2	2,703	-99.9%	0	-
10-YR SWAP RATE	25,235	51,580	-51.1%	25,446	-0.8%
7-YR SWAP	0	0	-	0	-
1-MONTH EURODOLLAR	1,067	12,627	-91.5%	2,599	-58.9%
ULTRA T-BOND	600,072	615,992	-2.6%	580,145	3.4%
30-YR SWAP RATE	1,010	988	2.2%	651	55.1%
Ultra 10-Year Note	172,099	0	-	138,740	24.0%
EURO 5YR BUNDLE	0	0	-	0	-
3YR BUNDLE	0	0	-	0	-
2YR BUNDLE	0	0	-	0	-
Interest Rate Options					
30-YR BOND	465,109	464,444	0.1%	456,864	1.8%
10-YR NOTE	2,004,368	1,999,291	0.3%	2,385,981	-16.0%
5-YR NOTE	830,973	680,259	22.2%	987,182	-15.8%
2-YR NOTE	74,522	225,309	-66.9%	80,010	-6.9%
FED FUND	19,754	111,153	-82.2%	20,826	-5.1%
FLEX 30-YR BOND	0	0	-	0	-
EURODOLLARS	21,610,234	18,839,343	14.7%	23,506,045	-8.1%
EURO MIDCURVE	10,053,298	8,858,636	13.5%	9,424,372	6.7%
ULTRA T-BOND	7,742	4,565	69.6%	3,266	137.0%
Ultra 10-Year Note	2,940	0	-	1,230	139.0%

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Equity Index Futures					
\$25 DJ	0	0	-	0	-
DJIA	0	0	-	0	-
MINI \$5 DOW	141,021	94,172	49.7%	102,849	37.1%
E-MINI S&P500	2,932,036	2,709,885	8.2%	3,016,077	-2.8%
S&P 500	97,664	109,403	-10.7%	86,992	12.3%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	82,317	80,633	2.1%	81,260	1.3%
S&P 400 MIDCAP	0	0	-	0	-
S&P 500 GROWTH	21	33	-36.4%	21	0.0%
S&P 500/VALUE	53,686	30	178,853.3%	51,796	3.6%
E-MINI RUSSELL 1000	16	0	-	32	-50.0%
E-MINI NASDAQ 100	277,359	357,310	-22.4%	193,181	43.6%
NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	36,000	54,949	-34.5%	34,745	3.6%
NIKKEI 225 (YEN) STOCK	75,125	120,154	-37.5%	75,066	0.1%
DJ US REAL ESTATE	9,287	5,045	84.1%	8,581	8.2%
NASDAQ BIOTECH	124	202	-38.6%	0	-
E-MICRO NIFTY	0	0	-	0	-
S&P CONSUMER DSCRTNRY SE	10,156	8,450	20.2%	9,848	3.1%
S&P HEALTH CARE SECTOR	5,539	3,666	51.1%	5,336	3.8%
S&P UTILITIES SECTOR	20,706	2,348	781.9%	19,811	4.5%
S&P CONSUMER STAPLES SECT	24,511	13,602	80.2%	25,093	-2.3%
S&P TECHNOLOGY SECTOR	4,709	4,623	1.9%	4,219	11.6%
S&P INDUSTRIAL SECTOR	10,802	1,507	616.8%	9,587	12.7%
S&P FINANCIAL SECTOR	5,429	4,395	23.5%	4,831	12.4%
S&P ENERGY SECTOR	2,797	1,871	49.5%	2,374	17.8%
S&P MATERIALS SECTOR	3,119	1,031	202.5%	1,161	168.6%
IBOVESPA INDEX	266	29	817.2%	281	-5.3%
E-MINI RUSSELL 1000 VALUE	928	0	-	923	0.5%
FT-SE 100	223	0	-	210	6.2%
E-MINI RUSSELL 1000 GROWTH	34	0	-	12	183.3%
Equity Index Options					
DJIA	0	0	-	0	-
MINI \$5 DOW	10,432	12,777	-18.4%	13,826	-24.5%
E-MINI S&P500	1,879,799	3,028,603	-37.9%	1,367,945	37.4%
S&P 500	220,044	675,473	-67.4%	140,602	56.5%
E-MINI MIDCAP	0	1	-100.0%	0	-
E-MINI NASDAQ 100	69,505	43,346	60.3%	68,927	0.8%
NASDAQ	0	0	-	0	-
EOM S&P 500	189,266	20,330	831.0%	276,226	-31.5%
EOM EMINI S&P	598,114	236,093	153.3%	761,541	-21.5%
EOW2 EMINI S&P 500	148,362	99,876	48.5%	257,986	-42.5%
EOW2 S&P 500	18,858	18,247	3.3%	46,662	-59.6%
EOW1 EMINI S&P 500	468,828	377,128	24.3%	411,310	14.0%
EOW1 S&P 500	56,514	22,154	155.1%	48,061	17.6%
EOW4 EMINI S&P 500	42,841	50,658	-15.4%	76,949	-44.3%
EOW3 EMINI S&P 500	1,339,205	0	-	1,574,689	-15.0%
EOW3 S&P 500	294,489	0	-	469,378	-37.3%

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Metals Futures					
COMEX COPPER	184,521	173,390	6.4%	166,778	10.6%
URANIUM	5,551	4,620	20.2%	6,472	-14.2%
COMEX MINY COPPER	65	135	-51.9%	56	16.1%
COMEX GOLD	572,243	437,014	30.9%	624,465	-8.4%
COMEX SILVER	224,453	186,246	20.5%	212,393	5.7%
E-MINI SILVER	0	0	-	0	-
NYMEX PLATINUM	78,954	79,120	-0.2%	61,191	29.0%
NYMEX HOT ROLLED STEEL	18,028	19,944	-9.6%	21,910	-17.7%
PALLADIUM	28,178	37,986	-25.8%	21,690	29.9%
E-MICRO GOLD	2,369	1,942	22.0%	2,677	-11.5%
SILVER	848	3,039	-72.1%	533	59.1%
COPPER	4,134	3,785	9.2%	4,761	-13.2%
FERROUS PRODUCTS	360	375	-4.0%	405	-11.1%
ALUMINUM	10,668	124	8,503.2%	9,980	6.9%
COMEX E-Mini GOLD	2,393	1,180	102.8%	1,596	49.9%
COMEX E-Mini SILVER	133	136	-2.2%	92	44.6%
IRON ORE 62 CHINA TSI FUTURE	22,154	17,845	24.1%	22,884	-3.2%
IRON ORE 58 CHINA TSI FUTURE	0	0	-	0	-
IRON ORE 62 CHINA PLATTS FU	1,130	1,330	-15.0%	1,230	-8.1%
Aluminium MW Trans Prem Platss	31,613	16,647	89.9%	31,805	-0.6%
Gold Kilo	176	6	2,833.3%	119	47.9%
LNDN ZINC	35	61	-42.6%	16	118.8%
METALS	0	0	-	5	-100.0%
Metals Options					
COMEX COPPER	5,711	2,170	163.2%	2,786	105.0%
COMEX GOLD	1,045,922	1,325,471	-21.1%	1,090,087	-4.1%
COMEX SILVER	131,943	164,289	-19.7%	115,283	14.5%
NYMEX PLATINUM	4,327	5,122	-15.5%	3,437	25.9%
PALLADIUM	6,946	5,657	22.8%	4,657	49.2%
SHORT TERM	0	0	-	0	-
SHORT TERM GOLD	0	0	-	0	-
SILVER	0	0	0.0%	0	-
COPPER	0	0	-	0	-
GOLD	177	172	2.9%	1,558	-88.6%
IRON ORE 62 CHINA TSI PUT OP	18,760	26,220	-28.5%	16,311	15.0%
IRON ORE 62 CHINA TSI CALL O	15,126	12,816	18.0%	15,506	-2.5%
HOT ROLLED COIL STEEL CALL	0	0	-	0	-
HOT ROLLED COIL STEEL PUT O	0	0	-	0	-
Energy Futures					
ETHANOL FWD	216	250	-13.6%	163	32.5%
MARS BLEND CRUDE OIL	3,099	0	-	4,099	-24.4%
HUSTN SHIP CHNL PIPE SWP	3,425	4,073	-15.9%	3,425	0.0%
NATURAL GAS PHY	996,494	973,490	2.4%	1,054,914	-5.5%
SOUTHERN NAT LA NAT GAS	0	2,460	-100.0%	0	-
COLUMBIA GULF MAIN NAT G	1,476	0	-	1,836	-19.6%

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Energy Futures					
RBOB GASOLINE BALMO CLNDR	785	932	-15.8%	294	167.0%
GASOLINE UP-DOWN BALMO SW	0	350	-100.0%	0	-
FUEL OIL (PLATS) CAR CN	72	75	-4.0%	75	-4.0%
FUEL OIL (PLATS) CAR CM	1,029	81	1,170.4%	119	764.7%
SINGAPORE MOGAS 92 UNLEAD	11,132	9,725	14.5%	10,911	2.0%
ETHANOL T2 FOB ROTT INCL DU	2,643	4,688	-43.6%	3,142	-15.9%
SINGAPORE MOGAS 92 UNLEAD	0	100	-100.0%	428	-100.0%
JET AV FUEL (P) CAR FM ICE GA	68	127	-46.5%	43	58.1%
NY JET FUEL (PLATTS) HEAT OIL	0	225	-100.0%	0	-
PROPANE NON-LDH MB (OPIS) B	225	25	800.0%	736	-69.4%
PROPANE NON-LDH MT. BEL (OF	28,106	17,372	61.8%	30,079	-6.6%
N ILLINOIS HUB DAILY	178	0	-	208	-14.4%
CINERGY HUB PEAK MONTH	372	900	-58.7%	386	-3.6%
NO 2 UP-DOWN SPREAD CALEN	203	317	-36.0%	22	822.7%
CIN HUB 5MW D AH O PK	260,120	276,776	-6.0%	316,480	-17.8%
NY 3.0% FUEL OIL (PLATTS	550	800	-31.3%	700	-21.4%
ARGUS LLS VS. WTI (ARG) T	12,535	10,997	14.0%	16,343	-23.3%
TRANSCO ZONE 1 NG BASIS	0	184	-100.0%	0	-
SOUTH STAR TEX OKLHM KNS	1,736	2,237	-22.4%	756	129.6%
NYISO ZONE A 5MW D AH PK	10,191	24,190	-57.9%	10,950	-6.9%
NEPOOL MAINE 5MW D AH PK	0	0	-	0	-
NEPOOL INTR HUB 5MW D AH	361,900	311,093	16.3%	385,103	-6.0%
PJM COMED 5MW D AH O PK	234,025	94,443	147.8%	242,260	-3.4%
NYISO ZONE A 5MW D AH O P	253,031	449,137	-43.7%	277,471	-8.8%
NEPOOL MAINE 5MW D AH O E	0	0	-	0	-
CHICAGO UNL GAS PL VS RBO	54	202	-73.3%	607	-91.1%
PREMIUM UNLEAD 10PPM FOB	17	88	-80.7%	97	-82.5%
GASOIL 10P CRG CIF NW VS	0	10	-100.0%	0	-
GASOIL 0.1 RDAM BRGS VS I	59	66	-10.6%	65	-9.2%
PJM WESTHDA PEAK	60,595	74,173	-18.3%	64,620	-6.2%
PJM PEPKO DA PEAK	0	0	-	0	-
PJM DPL DA PEAK	0	0	-	0	-
PJM DAYTON DA PEAK	24,290	13,420	81.0%	21,285	14.1%
PJM WESTH DA OFF-PEAK	1,121,692	1,305,890	-14.1%	1,183,356	-5.2%
PJM PPL DA OFF-PEAK	31,005	21,177	46.4%	35,789	-13.4%
PJM AECO DA OFF-PEAK	38,808	102,376	-62.1%	42,120	-7.9%
ULSD 10PPM CIF MED BALMO	0	0	-	0	-
GASOIL 0.1CIF MED VS ICE	40	41	-2.4%	5	700.0%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-
GASOIL 0.1 ROTTERDAM BARG	0	0	-	0	-
EUROPE NAPHTHA CALSWAP	1,873	1,546	21.2%	1,614	16.0%
HENRY HUB SWING FUTURE	0	0	-	0	-
FL GAS ZONE 3 NAT GAS IND	8,310	0	-	8,310	0.0%
GASOIL 0.1 CIF MED BALMO	0	0	-	0	-
BRENT BALMO SWAP	40	420	-90.5%	0	-
TENNESSEE 500 LEG NG INDE	0	0	-	0	-
CIG ROCKIES NG INDEX SWA	124	0	-	0	-
PJM PECO ZONE5MW PEAK CAL	0	908	-100.0%	0	-
MISO 5MW OFF PEAK	0	0	-	0	-
MISO 5MW PEAK	0	0	-	0	-
NY ULSD (ARGUS) VS HEATING	1,213	8,764	-86.2%	1,286	-5.7%

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Energy Futures					
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	672	1,193	-43.7%	801	-16.1%
BRENT OIL LAST DAY	155,521	148,427	4.8%	169,497	-8.2%
SAN JUAN PIPE SWAP	0	0	-	0	-
SINGAPORE GASOIL BALMO	755	225	235.6%	295	155.9%
EUROPEAN NAPHTHA BALMO	128	60	113.3%	166	-22.9%
EURO 3.5% FUEL OIL RDAM B	182	385	-52.7%	262	-30.5%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-
LA CARB DIESEL (OPIS) SWA	1,000	1,642	-39.1%	1,440	-30.6%
GASOLINE UP-DOWN (ARGUS)	0	0	-	0	-
GULF COAST ULSD CALENDAR	4,444	6,121	-27.4%	4,440	0.1%
CENTERPOINT EAST INDEX	740	341	117.0%	0	-
CENTERPOINT BASIS SWAP	22,294	16,968	31.4%	22,188	0.5%
WTI-BRENT CALENDAR SWAP	71,060	128,186	-44.6%	71,841	-1.1%
EURO GASOIL 10PPM VS ICE	594	229	159.4%	635	-6.5%
BRENT CALENDAR SWAP	17,812	28,588	-37.7%	17,677	0.8%
MINY HTG OIL	1	1	0.0%	1	0.0%
FUELOIL SWAP:CARGOES VS.B	1,164	2,077	-44.0%	1,305	-10.8%
MICHIGAN HUB PEAK MONTH S	0	0	-	0	-
TD3 MEG TO JAPAN 250K MT	0	0	-	0	-
DOMINION TRAN INC - APP I	8,303	0	-	9,203	-9.8%
TENNESSEE ZONE 0 BASIS SW	2,180	0	-	1,700	28.2%
PJM OFF-PEAK LMP SWAP FUT	2,560	5,956	-57.0%	2,804	-8.7%
AEP-DAYTON HUB OFF-PEAK M	1,002	3,144	-68.1%	1,069	-6.3%
AEP-DAYTON HUB DAILY	302	0	-	238	26.9%
EASTERN RAIL DELIVERY CSX	2,205	3,999	-44.9%	2,232	-1.2%
HTG OIL	3,334	120	2,678.3%	3,446	-3.3%
EUROPE 3.5% FUEL OIL MED	963	74	1,201.4%	989	-2.6%
WAHA INDEX SWAP FUTURE	3,804	0	-	5,104	-25.5%
EL PASO PERMIAN INDEX SWA	1,240	0	-	620	100.0%
HEATING OIL PHY	384,183	403,237	-4.7%	378,361	1.5%
PJM MONTHLY	8,884	13,548	-34.4%	9,356	-5.0%
NY HARBOR HEAT OIL SWP	14,168	20,067	-29.4%	15,096	-6.1%
TCO BASIS SWAP	31,606	63,864	-50.5%	34,001	-7.0%
DOMINION TRANSMISSION INC	47,462	21,493	120.8%	48,024	-1.2%
NYISO A	2,560	7,870	-67.5%	3,000	-14.7%
MINY NATURAL GAS	2,545	1,563	62.8%	2,609	-2.5%
TRANSCO ZONE 6 BASIS SWAP	5,223	4,540	15.0%	4,741	10.2%
NYH NO 2 CRACK SPREAD CAL	13,718	15,419	-11.0%	15,457	-11.3%
JAPAN C&F NAPHTHA CRACK S	883	291	203.4%	666	32.6%
PERMIAN BASIS SWAP	16,928	5,618	201.3%	15,990	5.9%
NY HARBOR RESIDUAL FUEL 1	5,374	4,412	21.8%	5,962	-9.9%
GULF COAST NO.6 FUEL OIL	61,535	77,861	-21.0%	57,592	6.8%
NGPL MID-CONTINENT	41,343	40,000	3.4%	40,498	2.1%
NYISO J	3,882	7,029	-44.8%	4,278	-9.3%
NYISO G	254	2,377	-89.3%	298	-14.8%
ARGUS PROPAN(SAUDI ARAMC	1,085	328	230.8%	1,247	-13.0%
JAPAN NAPHTHA BALMO SWAP	5	0	-	0	-
EUROPE JET KERO NWE CALSW	18	92	-80.4%	23	-21.7%

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Energy Futures					
JET CIF NWE VS ICE	532	571	-6.8%	485	9.7%
RBOB PHY	393,880	357,228	10.3%	387,931	1.5%
RBOB GAS	3,000	524	472.5%	2,441	22.9%
GASOIL 0.1 CIF NWE VS ISE	0	111	-100.0%	0	-
NY1% VS GC SPREAD SWAP	6,511	5,403	20.5%	6,850	-4.9%
GULF COAST 3% FUEL OIL BA	242	859	-71.8%	192	26.0%
EUROPE 3.5% FUEL OIL RDAM	8,390	10,767	-22.1%	8,761	-4.2%
FUEL OIL NWE CRACK VS ICE	114	318	-64.2%	165	-30.9%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-
TRANSCO ZONE 6 INDEX	3,294	0	-	2,990	10.2%
SONAT BASIS SWAP FUTURE	2,600	7,930	-67.2%	3,189	-18.5%
PANHANDLE BASIS SWAP FUTU	45,394	53,866	-15.7%	46,464	-2.3%
NGPL MIDCONTINENT INDEX	3,297	0	-	4,861	-32.2%
DUBAI CRUDE OIL CALENDAR	4,650	7,566	-38.5%	2,521	84.5%
CRUDE OIL PHY	1,776,158	1,725,100	3.0%	1,750,691	1.5%
CINERGY HUB OFF-PEAK MONT	464	792	-41.4%	508	-8.7%
ANR LOUISIANA BASIS SWAP	368	920	-60.0%	492	-25.2%
TRANSCO ZONE4 BASIS SWAP	30,394	49,087	-38.1%	33,297	-8.7%
FLORIDA GAS ZONE3 BASIS S	1,792	6,910	-74.1%	1,282	39.8%
SINGAPORE NAPHTHA SWAP	0	50	-100.0%	0	-
SINGAPORE JET KEROSENE SW	1,676	3,037	-44.8%	1,736	-3.5%
SINGAPORE 380CST FUEL OIL	8,572	8,129	5.4%	7,959	7.7%
AEP-DAYTON HUB MTHLY	1,302	2,692	-51.6%	1,379	-5.6%
N ILLINOIS HUB MTHLY	360	1,176	-69.4%	380	-5.3%
ISO NEW ENGLAND OFF-PEAK	396	984	-59.8%	434	-8.8%
NYISO G OFF-PEAK	150	814	-81.6%	170	-11.8%
NYISO A OFF-PEAK	790	2,676	-70.5%	920	-14.1%
TC2 ROTTERDAM TO USAC 37K	0	0	-	0	-
EUROPE DATED BRENT SWAP	3,720	3,496	6.4%	3,215	15.7%
WESTERN RAIL DELIVERY PRB	3,065	4,598	-33.3%	3,445	-11.0%
NATURAL GAS PEN SWP	312,835	457,120	-31.6%	323,334	-3.2%
SINGAPORE GASOIL VS ICE	8,031	4,805	67.1%	6,685	20.1%
JET BARGES VS ICE GASOIL	0	15	-100.0%	2	-100.0%
SOCAL PIPE SWAP	3,360	612	449.0%	3,360	0.0%
SINGAPORE 180CST BALMO	15	95	-84.2%	38	-60.5%
MONT BELVIEU LDH PROPANE 5	139,919	71,043	96.9%	149,359	-6.3%
MONT BELVIEU ETHANE 5 DECI	80,053	19,178	317.4%	76,937	4.1%
MONT BELVIEU NORMAL BUTAN	33,732	28,859	16.9%	33,224	1.5%
WAHA BASIS	17,994	11,935	50.8%	19,189	-6.2%
PREM UNL GAS 10PPM RDAM F	70	59	18.6%	29	141.4%
PREM UNL GAS 10PPM RDAM F	0	0	-	0	-
HENRY HUB SWAP	1,369,747	1,655,563	-17.3%	1,389,951	-1.5%
HENRY HUB BASIS SWAP	55,279	55,942	-1.2%	52,035	6.2%
CHICAGO ETHANOL SWAP	52,308	55,108	-5.1%	57,609	-9.2%
PJM WESTH RT OFF-PEAK	3,156,559	2,891,201	9.2%	3,484,564	-9.4%
PJM JCPL DA OFF-PEAK	43,120	101,520	-57.5%	46,800	-7.9%
PJM DAYTON DA OFF-PEAK	144,785	155,166	-6.7%	161,705	-10.5%
PJM AD HUB 5MW REAL TIME	1,113,618	1,237,610	-10.0%	1,139,374	-2.3%
NEPOOL SE MASS 5MW D AH P	0	129	-100.0%	0	-
ISO NEW ENGLAND PK LMP	434	1,266	-65.7%	469	-7.5%
CRUDE OIL	24,865	17,978	38.3%	24,322	2.2%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest JUL 2016	Open Interest JUL 2015	% CHG	Open Interest JUN 2016	% CHG
Energy Futures					
EUROPEAN NAPHTHA CRACK SP	9,787	13,708	-28.6%	9,518	2.8%
GASOIL CRACK SPREAD CALEN	15,208	13,110	16.0%	17,991	-15.5%
ICE BRENT DUBAI SWAP	1,080	1,395	-22.6%	1,465	-26.3%
BRENT FINANCIAL FUTURES	7,228	8,821	-18.1%	7,016	3.0%
NGPL TEXOK SWING SWAP	0	0	-	0	-
NGPL MIDCONTINENT SWING S	80	0	-	620	-87.1%
GASOIL CALENDAR SWAP	178	93	91.4%	154	15.6%
EURO 3.5% FUEL OIL SPREAD	780	2,207	-64.7%	859	-9.2%
MICHIGAN HUB OFF-PEAK MON	0	0	-	0	-
NYMEX ALUMINUM FUTURES	1,462	0	-	1,223	19.5%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-
GULF COAST JET VS NYM 2 H	41,915	38,959	7.6%	43,392	-3.4%
SOCAL BASIS SWAP	0	1,224	-100.0%	0	-
SAN JUAN BASIS SWAP	38,929	10,597	267.4%	36,327	7.2%
EUROPE 1% FUEL OIL RDAM C	71	80	-11.3%	72	-1.4%
GULF COAST GASOLINE CLNDR	0	1,721	-100.0%	0	-
Transco Zone 3 Basis	7,852	9,860	-20.4%	8,038	-2.3%
Tetco STX Basis	3,018	2,964	1.8%	2,778	8.6%
COLUMBIA GULF ONSHORE	21,867	29,783	-26.6%	22,797	-4.1%
PJM DAILY	900	0	-	858	4.9%
CIG BASIS	53,998	14,863	263.3%	52,232	3.4%
NORTHEN NATURAL GAS VENTL	5,633	5,194	8.5%	4,760	18.3%
PGE&E CITYGATE	0	0	-	0	-
TEXAS EASTERN ZONE M-3 BA	25,895	14,957	73.1%	26,310	-1.6%
MICHIGAN BASIS	10,637	3,124	240.5%	10,583	0.5%
ANR OKLAHOMA	5,345	7,753	-31.1%	5,500	-2.8%
LA JET FUEL VS NYM NO 2 H	445	130	242.3%	503	-11.5%
RBOB UP-DOWN CALENDAR SW	0	21,170	-100.0%	0	-
RBOB CALENDAR SWAP	14,622	17,296	-15.5%	14,292	2.3%
MINY RBOB GAS	1	0	-	0	0.0%
GAS EURO-BOB OXY NWE BARG	6,385	7,064	-9.6%	7,145	-10.6%
GAS EURO-BOB OXY NWE BARG	26,067	36,019	-27.6%	28,514	-8.6%
PETRO OUTRIGHT EURO	19,149	14,532	31.8%	17,380	10.2%
DATED BRENT (PLATTS) DAILY S	0	0	-	0	-
LA CARBOB GASOLINE(OPIS)S	600	675	-11.1%	825	-27.3%
EURO PROPANE CIF ARA SWA	1,689	924	82.8%	1,726	-2.1%
GASOIL BULLET SWAP	0	0	-	0	-
NEW YORK ETHANOL SWAP	1,250	2,915	-57.1%	1,375	-9.1%
LA CARB DIESEL (OPIS)	104	80	30.0%	117	-11.1%
DEMARC INDEX FUTURE	620	0	-	800	-22.5%
WTI CALENDAR	122,346	144,775	-15.5%	130,267	-6.1%
APPALACHIAN COAL (PHY)	20	434	-95.4%	25	-20.0%
ROCKIES KERN OPAL - NW IN	798	0	-	736	8.4%
NEW ENGLAND HUB PEAK DAIL	2,728	0	-	2,422	12.6%
HOUSTON SHIP CHANNEL INDE	186	0	-	0	-
NORTHEN NATURAL GAS DEMA	2,143	1,669	28.4%	2,262	-5.3%
TENNESSEE 500 LEG BASIS S	1,519	3,054	-50.3%	1,526	-0.5%
EAST/WEST FUEL OIL SPREAD	325	1,412	-77.0%	328	-0.9%
NYISO J OFF-PEAK	722	1,434	-49.7%	774	-6.7%
TC5 RAS TANURA TO YOKOHAM	0	0	-	5	-100.0%
WTI-BRENT BULLET SWAP	0	20	-100.0%	0	-

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CME Group Exchange Open Interest Report - Monthly

	Open Interest JUL 2016	Open Interest JUL 2015	% CHG	Open Interest JUN 2016	% CHG
Energy Futures					
EURO GASOIL 10 CAL SWAP	0	0	-	0	-
HENRY HUB INDEX SWAP FUTU	30,391	29,011	4.8%	26,407	15.1%
Sumas Basis Swap	11,230	9,864	13.8%	11,342	-1.0%
RBOB CRACK SPREAD	2,528	3,768	-32.9%	3,466	-27.1%
CIN HUB 5MW D AH PK	19,111	18,894	1.1%	21,038	-9.2%
TEXAS GAS ZONE1 NG BASIS	14,713	17,492	-15.9%	14,868	-1.0%
SINGAPORE GASOIL SWAP	13,255	4,760	178.5%	10,279	29.0%
GULF COAST JET FUEL CLNDR	1,185	1,810	-34.5%	1,129	5.0%
ULSD 10PPM CIF MED VS ICE	98	180	-45.6%	87	12.6%
PJM BGE DA OFF-PEAK	37,072	18,344	102.1%	37,440	-1.0%
SINGAPORE 380CST BALMO	125	296	-57.8%	155	-19.4%
LTD NAT GAS	276,046	390,637	-29.3%	282,263	-2.2%
NORTHWEST ROCKIES BASIS S	88,092	30,846	185.6%	89,927	-2.0%
SING FUEL	5	5	0.0%	0	-
CIN HUB 5MW REAL TIME O P	617,912	464,784	32.9%	720,824	-14.3%
NYISO ZONE C 5MW D AH PK	2,147	1,533	40.1%	2,257	-4.9%
NEPOOL NE MASS 5MW D AH O	0	13,332	-100.0%	0	-
NEPOOL NE MASS 5MW D AH P	425	1,081	-60.7%	535	-20.6%
NEPOOL SE MASS 5MW D AH O	0	2,353	-100.0%	0	-
NEPOOL CNCTCT 5MW D AH O	16,621	9,402	76.8%	16,621	0.0%
NEPOOL CONECTIC 5MW D AH	889	512	73.6%	889	0.0%
NEPOOL W CNT MASS 5MW D A	34,772	41,216	-15.6%	39,924	-12.9%
PJM COMED 5MW D AH PK	13,880	5,144	169.8%	14,900	-6.8%
NYISO ZONE J 5MW D AH O P	132,437	100,350	32.0%	134,317	-1.4%
NYISO ZONE J 5MW D AH PK	10,127	10,073	0.5%	11,645	-13.0%
PJM NI HUB 5MW REAL TIME	1,060,756	675,559	57.0%	1,136,325	-6.7%
NYISO ZONE C 5MW D AH O P	40,455	28,226	43.3%	68,055	-40.6%
ONEOK OKLAHOMA NG BASIS	3,015	3,524	-14.4%	3,290	-8.4%
COLUMB GULF MAINLINE NG B	29,702	41,125	-27.8%	32,924	-9.8%
PANHANDLE PIPE SWAP	0	314	-100.0%	0	-
TRANSCO ZONE 4 NAT GAS IN	961	868	10.7%	217	342.9%
ELEC MISO PEAK	2,159	1,785	21.0%	2,357	-8.4%
ELEC NYISO OFF-PEAK	40,249	32,928	22.2%	43,561	-7.6%
WTS (ARGUS) VS WTI SWAP	23,260	45,207	-48.5%	25,623	-9.2%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-
BRENT CFD(PLATTS) VS FRNT	0	0	-	0	-
NY 2.2% FUEL OIL (PLATTS	220	125	76.0%	220	0.0%
EIA FLAT TAX ONHWAY DIESE	5,200	5,706	-8.9%	5,024	3.5%
JET FUEL UP-DOWN BALMO CL	1,340	3,115	-57.0%	1,150	16.5%
ULSD UP-DOWN BALMO SWP	9,602	7,880	21.9%	4,875	97.0%
EUROPEAN GASOIL (ICE)	4,642	2,469	88.0%	3,578	29.7%
CRUDE OIL LAST DAY	0	0	-	0	-
NYISO ZONE G 5MW D AH O P	393,340	258,736	52.0%	326,564	20.4%
PJM PEPKO DA OFF-PEAK	0	3,760	-100.0%	0	-
NY H OIL PLATTS VS NYMEX	0	41	-100.0%	0	-
GASOIL 10PPM VS ICE SWAP	552	570	-3.2%	522	5.7%
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-
LA JET (OPIS) SWAP	2,775	1,145	142.4%	2,960	-6.3%
PJM AECO DA PEAK	2,097	5,717	-63.3%	2,295	-8.6%
PREMIUM UNLD 10PPM CARGOE	0	0	-	0	-
GASOIL 10PPM CARGOES CIF	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

	Open Interest JUL 2016	Open Interest JUL 2015	% CHG	Open Interest JUN 2016	% CHG
Energy Futures					
TETCO M-3 INDEX	10,074	4,464	125.7%	10,612	-5.1%
SINGAPORE JET KERO GASOIL	2,170	1,920	13.0%	2,900	-25.2%
SINGAPORE FUEL OIL SPREAD	1,792	1,077	66.4%	1,829	-2.0%
NORTHERN ILLINOIS OFF-PEA	480	1,714	-72.0%	560	-14.3%
NEW YORK HUB ZONE G PEAK	3,107	0	-	2,563	21.2%
SINGAPORE FUEL 180CST CAL	1,816	2,420	-25.0%	1,921	-5.5%
EUROPE 1% FUEL OIL NWE CA	749	445	68.3%	332	125.6%
Tetco ELA Basis	0	184	-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	-	38	-100.0%
GASOIL 0.1 CIF MED SWAP	15	0	-	20	-25.0%
TENNESSEE 500 LEG NG SWIN	0	0	-	0	-
MICHCON NG INDEX SWAP	1,840	0	-	0	-
TCO NG INDEX SWAP	1,472	4,400	-66.5%	1,712	-14.0%
ALGONQUIN CITYGATES BASIS	3,403	731	365.5%	2,581	31.8%
PJM WESTH RT PEAK	178,855	131,445	36.1%	200,716	-10.9%
PJM PSEG DA OFF-PEAK	138,560	0	-	140,400	-1.3%
PJM PSEG DA PEAK	5,100	0	-	5,100	0.0%
PJM PPL DA PEAK	1,651	1,677	-1.6%	1,937	-14.8%
PJM JCPL DA PEAK	2,330	5,550	-58.0%	2,550	-8.6%
PJM EASTERNH DA PEAK	0	0	-	0	-
PJM DPL DA OFF-PEAK	0	0	-	0	-
PJM BGE DA PEAK	2,018	1,129	78.7%	2,040	-1.1%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-
DATED TO FRONTLINE BRENT	11,095	15,244	-27.2%	10,128	9.5%
NEPOOL W CNTR M 5MW D AH	3,253	2,203	47.7%	3,693	-11.9%
TENNESSEE 800 LEG NG BASI	796	2,020	-60.6%	1,044	-23.8%
UP DOWN GC ULSD VS NMX HO	65,747	68,661	-4.2%	68,752	-4.4%
USGC UNL 87 CRACK SPREAD	0	1,050	-100.0%	0	-
GULF COAST ULSD CRACK SPR	5,998	10,746	-44.2%	6,395	-6.2%
NYMEX ULSD VS NYMEX HO	285	1,203	-76.3%	315	-9.5%
RBOB VS HEATING OIL SWAP	2,741	1,625	68.7%	2,956	-7.3%
NYISO ZONE G 5MW D AH PK	24,119	20,987	14.9%	23,198	4.0%
GASOIL 0.1 BRGS FOB VS IC	0	0	-	0	-
ULSD 10PPM CIF VS ICE GAS	0	10	-100.0%	0	-
SINGAPORE NAPHTHA BALMO	0	0	-	0	-
ARGUS PROPAN FAR EST INDE	2,307	583	295.7%	2,221	3.9%
3.5% FUEL OIL CID MED SWA	882	77	1,045.5%	893	-1.2%
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	284	633	-55.1%	320	-11.3%
EURO 1% FUEL OIL NEW BALM	0	0	-	0	-
DUBAI CRUDE OIL BALMO	275	0	-	0	-
SINGAPORE JET KERO BALMO	0	25	-100.0%	0	-
WTS (ARGUS) VS WTI TRD MT	2,840	7,233	-60.7%	2,795	1.6%
MARS (ARGUS) VS WTI TRD M	10,316	985	947.3%	8,642	19.4%
MARS (ARGUS) VS WTI SWAP	13,082	15,120	-13.5%	15,117	-13.5%
GASOIL 0.1 CARGOES CIF NE	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

	Open Interest JUL 2016	Open Interest JUL 2015	% CHG	Open Interest JUN 2016	% CHG
Energy Futures					
NATURAL GAS	123,423	97,271	26.9%	118,102	4.5%
NGPL TEXOK INDEX	0	0	-	60	-100.0%
FUEL OIL CRACK VS ICE	20,081	15,135	32.7%	19,723	1.8%
HEATING OIL VS ICE GASOIL	0	0	-	0	-
HOUSTON SHIP CHANNEL BASI	30,326	20,408	48.6%	31,992	-5.2%
LLS (ARGUS) VS WTI SWAP	37,815	50,160	-24.6%	39,593	-4.5%
JAPAN C&F NAPHTHA SWAP	1,865	1,320	41.3%	1,990	-6.3%
MINY WTI CRUDE OIL	4,866	7,858	-38.1%	3,076	58.2%
CIN HUB 5MW REAL TIME PK	47,493	16,969	179.9%	50,274	-5.5%
PJM NILL DA PEAK	32,407	8,665	274.0%	36,139	-10.3%
PANHANDLE INDEX SWAP FUTU	1,922	0	-	1,922	0.0%
PJM NILL DA OFF-PEAK	601,370	143,780	318.3%	665,961	-9.7%
PETROCHEMICALS	9,216	9,749	-5.5%	9,198	0.2%
IN DELIVERY MONTH EUA	48,850	86,641	-43.6%	48,850	0.0%
MONT BELVIEU NORMAL BUTAN	626	767	-18.4%	1,288	-51.4%
MONT BELVIEU NATURAL GASO	82	603	-86.4%	380	-78.4%
CONWAY NORMAL BUTANE (OPI	255	685	-62.8%	330	-22.7%
CONWAY PROPANE 5 DECIMALS	15,229	10,427	46.1%	16,399	-7.1%
MONT BELVIEU NATURAL GASO	18,724	10,008	87.1%	18,075	3.6%
CONWAY NATURAL GASOLINE (709	228	211.0%	745	-4.8%
MONT BELVIEU LDH PROPANE C	765	415	84.3%	2,145	-64.3%
MONT BELVIEU ETHANE OPIS B	110	430	-74.4%	60	83.3%
SINGAPORE JET KERO VS. GAS	0	50	-100.0%	0	-
ERCOT NORTH ZMCPE 5MW PE	749	5,784	-87.1%	889	-15.7%
ERCOT NORTH ZMCPE 5MW OF	9,805	58,815	-83.3%	11,925	-17.8%
ERCOT NORTH ZMCPE 5MW OF	720	0	-	480	50.0%
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	6,918	11,218	-38.3%	6,270	10.3%
GRP THREE UNL GS (PLT) VS	3,237	4,786	-32.4%	2,974	8.8%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-
CHICAGO ULSD PL VS HO SPR	1,501	2,594	-42.1%	1,423	5.5%
PETRO CRK&SPRD EURO	15,859	15,538	2.1%	16,339	-2.9%
CRUDE OIL OUTRIGHTS	18,630	29,184	-36.2%	16,397	13.6%
PJM WES HUB PEAK LMP 50 M	0	129	-100.0%	0	-
FREIGHT MARKETS	1,013	129	685.3%	1,081	-6.3%
MCCLOSKEY ARA ARGS COAL	112,421	135,141	-16.8%	117,953	-4.7%
MNC FUT	4,840	4,674	3.6%	3,834	26.2%
MCCLOSKEY RCH BAY COAL	18,791	34,362	-45.3%	17,834	5.4%
CRUDE OIL SPRDS	11,200	945	1,085.2%	7,470	49.9%
ELEC FINSETTLED	3,439	129	2,565.9%	3,549	-3.1%
ELECTRICITY OFF PEAK	63,469	18,739	238.7%	65,309	-2.8%
PETRO OUTRIGHT NA	18,399	11,541	59.4%	16,012	14.9%
TRANSCO ZONE 6 PIPE SWAP	0	122	-100.0%	0	-
ALGON CITY GATES NAT GAS	3,664	0	-	2,448	49.7%
NEPOOL NEW HAMP 5MW D AH	0	4,964	-100.0%	0	-
PJM APS ZONE DA OFF-PEAK	7,155	21,171	-66.2%	8,259	-13.4%
NAT GAS BASIS SWAP	13,823	1,920	619.9%	14,536	-4.9%
RBOB SPREAD (PLATTS) SWAP	65	91	-28.6%	70	-7.1%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
NGPL TEX/OK	51,863	76,468	-32.2%	53,700	-3.4%
NEPOOL RHD ISLD 5MW D AH	6,041	11,026	-45.2%	6,679	-9.6%
HEATING OIL BALMO CLNDR S	25	185	-86.5%	0	-
PJM APS ZONE DA PEAK	381	1,152	-66.9%	447	-14.8%
SINGAPORE GASOIL CALENDAR	0	50	-100.0%	0	-
GC ULSD VS GC JET SPREAD	0	0	-	0	-
ELEC ERCOT OFF PEAK	0	51,766	-100.0%	0	-
ELEC ERCOT DLY PEAK	42	2,838	-98.5%	42	0.0%
PETROLEUM PRODUCTS ASIA	1,995	1,802	10.7%	1,519	31.3%
PETRO CRCKS & SPRDS NA	87,506	83,564	4.7%	86,212	1.5%
SINGAPORE GASOIL	6,347	5,378	18.0%	6,367	-0.3%
ONTARIO POWER SWAPS	98,905	200,910	-50.8%	108,013	-8.4%
PLASTICS	1,603	3,326	-51.8%	1,781	-10.0%
MJC FUT	469	260	80.4%	359	30.6%
TENN 800 LEG NAT GAS INDE	248	0	-	248	0.0%
NEPOOL RHODE IL 5MW D AH	95,735	186,555	-48.7%	103,831	-7.8%
PETROLEUM PRODUCTS	1,754	70	2,405.7%	655	167.8%
PJM ATSI ELEC	22,725	24,675	-7.9%	24,675	-7.9%
COAL SWAP	170	1,209	-85.9%	120	41.7%
MGN1 SWAP FUT	574	427	34.4%	581	-1.2%
PETRO CRCKS & SPRDS ASIA	0	150	-100.0%	139	-100.0%
INDIANA MISO	45,890	111,281	-58.8%	48,398	-5.2%
MICHIGAN MISO	216,152	178,376	21.2%	224,732	-3.8%
NYISO CAPACITY	4,699	3,293	42.7%	4,961	-5.3%
GROUP THREE ULSD (PLATTS)	0	6	-100.0%	0	-
EURO-DENOMINATED PETRO P	88	44	100.0%	0	-
AUSTRIALIAN COKE COAL	1,000	872	14.7%	1,063	-5.9%
DAILY PJM	376,677	61,315	514.3%	317,578	18.6%
EMMISSIONS	0	250	-100.0%	0	-
UCM FUT	111	110	0.9%	111	0.0%
INDONESIAN COAL	60	390	-84.6%	45	33.3%
NEW YORK HUB ZONE J PEAK	2,244	0	-	1,771	26.7%
DLY GAS EURO-BOB OXY	40	0	-	0	-
NATURAL GAS INDEX	3,128	0	-	4,990	-37.3%
MGF FUT	54	16	237.5%	76	-28.9%
CHICAGO ULSD (PLATTS) SWA	18	63	-71.4%	21	-14.3%
NATURAL GAS FIXED PRICE SW	4,624	12,932	-64.2%	5,230	-11.6%
3.5% FUEL OIL CIF BALMO S	0	0	-	0	-
MINI RBOB V. EBOB(ARGUS) NW	1,445	1,174	23.1%	1,712	-15.6%
SUMAS NAT GAS PLATTS FIXED	1,251	2,893	-56.8%	1,313	-4.7%
NY HARBOR LOW SULPUR GAS	2,651	2,897	-8.5%	2,506	5.8%
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	200	60	233.3%	0	-
ELEC ERCOT DLY OFF PK	0	0	-	0	-
EU LOW SULPHUR GASOIL CRA	0	0	-	0	-
CANADIAN LIGHT SWEET OIL	10,425	812	1,183.9%	11,078	-5.9%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
MINI GAS EUROBOB OXY NWE A	341	208	63.9%	371	-8.1%
ELECTRICITY ERCOT PEAK	0	0	-	0	-
NY HARBOR LOW SULPUR GAS	0	0	-	0	-
Energy Options					
ETHANOL	0	0	-	25	-100.0%
EUROPEAN JET KEROSENE NW	60	0	-	60	0.0%
HUSTN SHIP CHNL PIPE SWP	0	2,160	-100.0%	0	-
NATURAL GAS PHY	2,969,489	3,344,639	-11.2%	2,982,809	-0.4%
NATURAL GAS 3 M CSO FIN	53,415	10,895	390.3%	49,990	6.9%
NATURAL GAS 1 M CSO FIN	6,750	7,950	-15.1%	5,750	17.4%
WTI CRUDE OIL 1 M CSO FI	372,295	296,808	25.4%	463,520	-19.7%
SINGAPORE JET FUEL CALEND	900	0	-	1,000	-10.0%
ROTTERDAM 3.5%FUEL OIL CL	390	850	-54.1%	390	0.0%
NYMEX EUROPEAN GASOIL APO	0	1,567	-100.0%	2	-100.0%
N ROCKIES PIPE SWAP	6,750	6,441	4.8%	6,030	11.9%
BRENT OIL LAST DAY	90,433	64,112	41.1%	86,392	4.7%
SAN JUAN PIPE SWAP	6,300	3,276	92.3%	5,700	10.5%
BRENT CALENDAR SWAP	34,332	203,830	-83.2%	44,351	-22.6%
HEATING OIL PHY	68,430	61,875	10.6%	68,925	-0.7%
PJM MONTHLY	0	58	-100.0%	0	-
NY HARBOR HEAT OIL SWP	43,842	97,096	-54.8%	43,711	0.3%
NG HH 3 MONTH CAL	0	0	-	0	-
RBOB PHY	30,465	34,186	-10.9%	34,037	-10.5%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-
NYMEX EUROPEAN GASOIL OPT	0	200	-100.0%	0	-
PGE CITYGATE PIPE SWAP	0	3,000	-100.0%	0	-
CRUDE OIL PHY	2,968,281	3,434,865	-13.6%	2,816,000	5.4%
WTI 12 MONTH CALENDAR OPT	0	500	-100.0%	0	-
WTI 6 MONTH CALENDAR OPTI	0	0	-	0	-
CRUDE OIL 1MO	698,671	425,269	64.3%	634,050	10.2%
SOCAL PIPE SWAP	6,000	7,376	-18.7%	6,000	0.0%
HENRY HUB FINANCIAL LAST	11,207	12,011	-6.7%	11,093	1.0%
ISO NEW ENGLAND PK LMP	0	0	-	0	-
HO 1 MONTH CLNDR OPTIONS	600	200	200.0%	600	0.0%
CRUDE OIL APO	276,861	480,931	-42.4%	290,153	-4.6%
RBOB CALENDAR SWAP	3,251	13,482	-75.9%	3,254	-0.1%
PETRO OUTRIGHT EURO	0	300	-100.0%	25	-100.0%
WTI-BRENT BULLET SWAP	17,450	50,935	-65.7%	12,800	36.3%
NATURAL GAS OPTION ON CALE	15,786	12,267	28.7%	14,986	5.3%
ELEC MISO PEAK	420	0	-	1,800	-76.7%
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	105	300.0%	420	0.0%
PETROCHEMICALS	12,141	18,332	-33.8%	11,374	6.7%
PJM CALENDAR STRIP	0	900	-100.0%	0	-
APPALACHIAN COAL	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

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Energy Options					
CRUDE OIL OUTRIGHTS	1,410	5,940	-76.3%	2,720	-48.2%
MCCLOSKEY ARA ARGS COAL	900	7,095	-87.3%	840	7.1%
MCCLOSKEY RCH BAY COAL	1,260	1,830	-31.1%	1,260	0.0%
ELEC FINSETTLED	52	210	-75.2%	65	-20.0%
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	15,181	19,391	-21.7%	16,173	-6.1%
NATURAL GAS 6 M CSO FIN	0	1,000	-100.0%	0	-
GASOIL CRACK SPREAD AVG PR	0	0	-	0	-
SHORT TERM NATURAL GAS	300	200	50.0%	400	-25.0%
SHORT TERM	0	0	-	0	-
COAL SWAP	1,372	2,985	-54.0%	1,372	0.0%
COAL API2 INDEX	59,939	44,540	34.6%	58,622	2.2%
EURO-DENOMINATED PETRO P	0	0	-	0	-
COAL API4 INDEX	220	1,315	-83.3%	220	0.0%
SHORT TERM CRUDE OIL	0	0	-	0	-
NATURAL GAS 12 M CSO FIN	0	0	-	0	-
DAILY CRUDE OIL	0	0	-	0	-
PJM WES HUB PEAK LMP 50MW	1,910	0	-	1,695	12.7%
LLS CRUDE OIL	11,350	0	-	9,540	19.0%
PJM WES HUB PEAK CAL MTH	10,224	20	51,020.0%	10,500	-2.6%
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	102,717	168,197	-38.9%	72,831	41.0%
BRITISH POUND	233,415	174,135	34.0%	218,274	6.9%
BRAZIL REAL	36,322	22,085	64.5%	29,865	21.6%
CANADIAN DOLLAR	116,029	169,763	-31.7%	114,235	1.6%
E-MINI EURO FX	5,134	8,588	-40.2%	4,220	21.7%
EURO FX	388,553	365,803	6.2%	344,694	12.7%
E-MINI JAPANESE YEN	1,493	2,734	-45.4%	1,292	15.6%
JAPANESE YEN	165,572	248,154	-33.3%	144,108	14.9%
MEXICAN PESO	121,226	195,056	-37.9%	110,056	10.1%
NEW ZEALND DOLLAR	40,557	37,984	6.8%	44,937	-9.7%
NKR/USD CROSS RATE	947	874	8.4%	791	19.7%
RUSSIAN RUBLE	34,238	48,839	-29.9%	35,547	-3.7%
S.AFRICAN RAND	5,101	8,685	-41.3%	4,354	17.2%
SWISS FRANC	47,133	33,689	39.9%	35,693	32.1%
AD/CD CROSS RATES	0	2	-100.0%	0	-
AD/JY CROSS RATES	1,225	1,757	-30.3%	1,311	-6.6%
AD/NE CROSS RATES	24	10	140.0%	28	-14.3%
BP/JY CROSS RATES	372	224	66.1%	308	20.8%

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CME Group Exchange Open Interest Report - Monthly

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FX Futures					
BP/SF CROSS RATES	24	32	-25.0%	13	84.6%
CD/JY CROSS RATES	1	4	-75.0%	0	-
EC/AD CROSS RATES	674	698	-3.4%	562	19.9%
EC/CD CROSS RATES	801	753	6.4%	806	-0.6%
EC/NOK CROSS RATES	1	8	-87.5%	1	0.0%
EC/SEK CROSS RATES	248	441	-43.8%	248	0.0%
EFX/BP CROSS RATES	31,655	22,290	42.0%	29,367	7.8%
EFX/JY CROSS RATES	11,237	7,822	43.7%	9,783	14.9%
EFX/SF CROSS RATES	9,132	8,092	12.9%	11,217	-18.6%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	1,155	914	26.4%	1,037	11.4%
CZECK KORUNA (US)	0	0	-	0	-
CZECK KORUNA (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	0	0	-	0	-
HUNGARIAN FORINT (EC)	0	0	-	0	-
POLISH ZLOTY (US)	1,458	142	926.8%	1,463	-0.3%
POLISH ZLOTY (EC)	1	0	-	0	-
SHEKEL	0	3	-100.0%	0	-
RMB USD	353	502	-29.7%	357	-1.1%
KOREAN WON	22	39	-43.6%	20	10.0%
TURKISH LIRA	0	3	-100.0%	0	-
TURKISH LIRA (EU)	0	0	-	0	-
E-MICRO EUR/USD	6,008	5,641	6.5%	3,669	63.8%
E-MICRO GBP/USD	2,251	1,128	99.6%	1,913	17.7%
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	3,001	2,897	3.6%	1,254	139.3%
MICRO CHF/USD	184	261	-29.5%	151	21.9%
INDIAN RUPEE	533	336	58.6%	1,109	-51.9%
E-MICRO INR/USD	299	3	9,866.7%	458	-34.7%
E-MICRO JPY/USD	1,864	858	117.2%	986	89.0%
CHINESE RENMINBI (CNH)	2,248	323	596.0%	2,319	-3.1%
USDZAR	0	25	-100.0%	0	-
FCXRX	0	0	-	0	0.0%
E-MICRO USD/CNH	0	14	-100.0%	0	-
E-MICRO CAD/USD	1,217	1,535	-20.7%	657	85.2%
EURO QUARTERLY VARIANCE F	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

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FX Options					
AUSTRALIAN DOLLAR	71,434	86,880	-17.8%	80,315	-11.1%
BRITISH POUND	118,238	104,953	12.7%	136,609	-13.4%
BRAZIL REAL	0	0	-	0	-
CANADIAN DOLLAR	64,614	70,694	-8.6%	66,047	-2.2%
EURO FX	259,654	364,028	-28.7%	314,851	-17.5%
JAPANESE YEN	177,151	152,613	16.1%	178,561	-0.8%
MEXICAN PESO	2,749	1,610	70.7%	2,346	17.2%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	0	150	-100.0%	0	-
SWISS FRANC	9,012	10,553	-14.6%	8,713	3.4%
JAPANESE YEN (EU)	1,773	631	181.0%	1,271	39.5%
EURO FX (EU)	5,250	2,577	103.7%	5,469	-4.0%
SWISS FRANC (EU)	0	0	-	0	-
CANADIAN DOLLAR (EU)	109	131	-16.8%	32	240.6%
BRITISH POUND (EU)	1,400	90	1,455.6%	873	60.4%
AUSTRALIAN DLR (EU)	80	272	-70.6%	44	81.8%

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Commodities and Alternative Investments					
Futures					
CORN	1,318,161	1,364,290	-3.4%	1,306,209	0.9%
SOYBEAN	689,023	641,710	7.4%	783,848	-12.1%
SOYBEAN MEAL	363,271	382,644	-5.1%	379,669	-4.3%
SOYBEAN OIL	360,488	377,661	-4.5%	360,550	0.0%
OATS	9,814	8,114	21.0%	9,877	-0.6%
ROUGH RICE	10,957	8,815	24.3%	9,290	17.9%
MINI CORN	8,555	10,238	-16.4%	9,325	-8.3%
MINI SOYBEAN	33,480	16,258	105.9%	34,167	-2.0%
MINI WHEAT	1,775	2,023	-12.3%	1,152	54.1%
LIVE CATTLE	252,030	243,193	3.6%	242,870	3.8%
FEEDER CATTLE	44,992	42,689	5.4%	42,654	5.5%
LEAN HOGS	223,741	205,779	8.7%	257,415	-13.1%
LUMBER	5,436	5,614	-3.2%	3,967	37.0%
MILK	31,613	31,989	-1.2%	29,054	8.8%
MLK MID	0	0	-	0	0.0%
NFD MILK	5,594	6,748	-17.1%	5,516	1.4%
BUTTER CS	6,154	7,188	-14.4%	5,661	8.7%
CLASS IV MILK	3,850	3,184	20.9%	3,480	10.6%
DRY WHEY	4,088	4,563	-10.4%	3,806	7.4%
GSCI EXCESS RETURN FUT	42,733	27,709	54.2%	40,159	6.4%
GOLDMAN SACHS	12,144	12,430	-2.3%	11,723	3.6%
HOUSING INDEX	46	58	-20.7%	43	7.0%
ETHANOL	4,260	5,583	-23.7%	4,953	-14.0%
HDD WEATHER	0	50	-100.0%	0	-
CDD WEATHER	2,200	1,950	12.8%	800	175.0%
HDD SEASONAL STRIP	0	202	-100.0%	0	-
CDD SEASONAL STRIP	1,425	1,254	13.6%	1,375	3.6%
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	3	22	-86.4%	3	0.0%
DOW-UBS COMMOD INDEX	16,027	20,484	-21.8%	16,397	-2.3%
SUGAR 11	9	33	-72.7%	12	-25.0%
COCOA TAS	47	83	-43.4%	29	62.1%
COTTON	22	18	22.2%	4	450.0%
GRAIN BASIS SWAPS	0	0	-	0	-
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-
CASH-SETTLED CHEESE	28,055	29,025	-3.3%	26,485	5.9%
OTC SP GSCI ER SWAP	0	0	-	0	-
FERTILIZER PRODUCTS	3,455	3,505	-1.4%	3,465	-0.3%
S&P GSCI ENHANCED ER SWAP	13,072	13,072	0.0%	13,072	0.0%
CHI WHEAT	480,810	413,138	16.4%	415,288	15.8%
KC WHEAT	239,844	201,393	19.1%	217,345	10.4%
MALAYSIAN PALM SWAP	17,840	8,600	107.4%	19,280	-7.5%
PALM OIL	0	0	-	0	-
Intercommodity Spread	0	0	-	0	-
DJ_UBS ROLL SELECT INDEX FU	496	503	-1.4%	496	0.0%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest JUL 2016	Open Interest JUL 2015	% CHG	Open Interest JUN 2016	% CHG
Commodities and Alternative Investments					
Options					
CORN	1,453,677	1,757,528	-17.3%	1,594,176	-8.8%
SOYBEAN	915,784	843,738	8.5%	1,070,281	-14.4%
SOYBEAN MEAL	197,972	176,108	12.4%	212,753	-6.9%
SOYBEAN OIL	138,345	100,582	37.5%	134,740	2.7%
SOYBEAN CRUSH	671	112	499.1%	741	-9.4%
OATS	2,641	3,613	-26.9%	1,650	60.1%
ROUGH RICE	2,145	2,982	-28.1%	2,098	2.2%
WHEAT	0	0	-	0	-
LIVE CATTLE	240,018	247,488	-3.0%	219,890	9.2%
FEEDER CATTLE	42,338	47,815	-11.5%	35,374	19.7%
LEAN HOGS	169,158	239,777	-29.5%	159,056	6.4%
LUMBER	954	1,034	-7.7%	436	118.8%
MILK	80,302	65,155	23.2%	71,779	11.9%
MLK MID	335	507	-33.9%	275	21.8%
NFD MILK	7,186	12,189	-41.0%	6,363	12.9%
BUTTER CS	4,852	6,440	-24.7%	4,005	21.1%
CLASS IV MILK	6,219	3,270	90.2%	4,040	53.9%
DRY WHEY	558	2,349	-76.2%	523	6.7%
HOUSING INDEX	18	0	-	18	0.0%
HDD WEATHER	0	0	-	0	-
CDD WEATHER	500	150	233.3%	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	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	227	200	13.5%	206	10.2%
JULY-NOV SOYBEAN CAL SPRD	30	0	-	0	-
DEC-JULY WHEAT CAL SPRD	0	35	-100.0%	0	-
JULY-DEC CORN CAL SPRD	0	0	-	0	-
SOYBN NEARBY+2 CAL SPRD	1	100	-99.0%	0	-
WHEAT NEARBY+2 CAL SPRD	5,306	21,416	-75.2%	975	444.2%
CORN NEARBY+2 CAL SPRD	9,799	12,040	-18.6%	9,976	-1.8%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-
LV CATL CSO	195	12	1,525.0%	195	0.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	600	-100.0%
SBIN HURR	0	0	-	0	-
SNOWFALL	0	0	-	0	-
WHEAT-CORN IC50	200	845	-76.3%	200	0.0%
CASH-SETTLED CHEESE	30,710	26,686	15.1%	28,864	6.4%
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	6,874	946	626.6%	6,448	6.6%
DEC-JULY CORN CAL SPRD	3,100	3,315	-6.5%	200	1,450.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	20	-100.0%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-
CHI WHEAT	276,215	343,332	-19.5%	241,498	14.4%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest JUL 2016	Open Interest JUL 2015	% CHG	Open Interest JUN 2016	% CHG
Commodities and Alternative Investments					
Options					
KC WHEAT	44,883	27,601	62.6%	39,685	13.1%
MAR-DEC CORN CAL SPRD	0	0	-	0	-
SEP-DEC SOYBEAN MEAL CSO	0	1,000	-100.0%	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	-	5	-100.0%
Foreign Exchange Futures					
CHILEAN PESO	0	0	-	0	-
TOTAL FUTURES GROUP					
Interest Rate Futures	19,310,792	20,586,474	-6.2%	18,798,752	2.7%
Equity Index Futures	3,793,875	3,573,338	6.2%	3,734,286	1.6%
Metals Futures	1,188,006	984,925	20.6%	1,191,058	-0.3%
Energy Futures	19,529,883	18,680,248	4.5%	20,407,987	-4.3%
FX Futures	1,374,425	1,541,353	-10.8%	1,229,934	11.7%
Commodities and Alternative Invest	4,235,760	4,101,862	3.3%	4,259,689	-0.6%
Foreign Exchange Futures	0	0	-	0	-
TOTAL FUTURES	49,432,741	49,468,200	-0.1%	49,621,706	-0.4%
TOTAL OPTIONS GROUP					
Interest Rate Options	35,068,940	31,183,000	12.5%	36,865,776	-4.9%
Equity Index Options	5,336,257	4,584,686	16.4%	5,514,102	-3.2%
Metals Options	1,228,912	1,541,917	-20.3%	1,249,625	-1.7%
Energy Options	7,799,913	8,682,183	-10.2%	7,699,510	1.3%
FX Options	711,464	795,182	-10.5%	795,131	-10.5%
Commodities and Alternative Invest	3,669,713	4,013,405	-8.6%	3,875,570	-5.3%
TOTAL OPTIONS	53,815,199	50,800,373	5.9%	55,999,714	-3.9%

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CME Group Exchange Open Interest Report - Monthly

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TOTAL COMBINED					
Interest Rate	54,379,732	51,769,474	5.0%	55,664,528	-2.3%
Equity Index	9,130,132	8,158,024	11.9%	9,248,388	-1.3%
Metals	2,416,918	2,526,842	-4.4%	2,440,683	-1.0%
Energy	27,329,796	27,362,431	-0.1%	28,107,497	-2.8%
FX	2,085,889	2,336,535	-10.7%	2,025,065	3.0%
Commodities and Alternative Invest	7,905,473	8,115,267	-2.6%	8,135,259	-2.8%
Foreign Exchange	0	0	-	0	-
GRAND TOTAL	103,247,940	100,268,573	3.0%	105,621,420	-2.2%

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