



CME Group Exchange Open Interest Report - Monthly

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

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

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

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

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

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

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CME Group Exchange Open Interest Report - Monthly

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

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CME Group Exchange Open Interest Report - Monthly

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

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CME Group Exchange Open Interest Report - Monthly

	Open Interest AUG 2016	Open Interest AUG 2015	% CHG	Open Interest JUL 2016	% CHG
Energy Futures					
TETCO M-3 INDEX	9,596	4,464	115.0%	10,074	-4.7%
SINGAPORE JET KERO GASOIL	3,045	1,645	85.1%	2,170	40.3%
SINGAPORE FUEL OIL SPREAD	1,691	1,090	55.1%	1,792	-5.6%
NORTHERN ILLINOIS OFF-PEA	400	1,628	-75.4%	480	-16.7%
NEW YORK HUB ZONE G PEAK	2,451	903	171.4%	3,107	-21.1%
SINGAPORE FUEL 180CST CAL	1,608	2,561	-37.2%	1,816	-11.5%
EUROPE 1% FUEL OIL NWE CA	684	337	103.0%	749	-8.7%
Tetco ELA Basis	0	122	-100.0%	0	-
ULSD 10PPM CIF NW BALMO S	0	0	-	0	-
JET FUEL CARGOES CIF NEW	0	0	-	0	-
ICE GASOIL BALMO SWAP	0	0	-	0	-
ULSD 10PPM CIF MED SWAP	0	0	-	0	-
GASOIL 0.1 CIF MED SWAP	15	0	-	15	0.0%
TENNESSEE 500 LEG NG SWIN	0	0	-	0	-
MICHCON NG INDEX SWAP	1,840	0	-	1,840	0.0%
TCO NG INDEX SWAP	1,224	4,152	-70.5%	1,472	-16.8%
ALGONQUIN CITYGATES BASIS	2,662	876	203.9%	3,403	-21.8%
PJM WESTH RT PEAK	187,474	144,302	29.9%	178,855	4.8%
PJM PSEG DA OFF-PEAK	136,440	0	-	138,560	-1.5%
PJM PSEG DA PEAK	5,100	0	-	5,100	0.0%
PJM PPL DA PEAK	1,391	2,653	-47.6%	1,651	-15.7%
PJM JCPL DA PEAK	2,130	5,090	-58.2%	2,330	-8.6%
PJM EASTERNH DA PEAK	0	0	-	0	-
PJM DPL DA OFF-PEAK	0	0	-	0	-
PJM BGE DA PEAK	1,998	1,083	84.5%	2,018	-1.0%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-
DATED TO FRONTLINE BRENT	11,170	13,715	-18.6%	11,095	0.7%
NEPOOL W CNTR M 5MW D AH	2,553	2,623	-2.7%	3,253	-21.5%
TENNESSEE 800 LEG NG BASI	1,218	3,050	-60.1%	796	53.0%
UP DOWN GC ULSD VS NMX HO	54,266	66,783	-18.7%	65,747	-17.5%
USGC UNL 87 CRACK SPREAD	0	1,100	-100.0%	0	-
GULF COAST ULSD CRACK SPR	5,426	10,274	-47.2%	5,998	-9.5%
NYMEX ULSD VS NYMEX HO	220	1,165	-81.1%	285	-22.8%
RBOB VS HEATING OIL SWAP	2,910	2,025	43.7%	2,741	6.2%
NYISO ZONE G 5MW D AH PK	23,332	19,195	21.6%	24,119	-3.3%
GASOIL 0.1 BRGS FOB VS IC	0	0	-	0	-
ULSD 10PPM CIF VS ICE GAS	0	5	-100.0%	0	-
SINGAPORE NAPHTHA BALMO	0	0	-	0	-
ARGUS PROPAN FAR EST INDE	2,113	677	212.1%	2,307	-8.4%
3.5% FUEL OIL CID MED SWA	934	45	1,975.6%	882	5.9%
JET FUEL CRG CIF NEW VS I	0	0	-	0	-
BRENT CFD SWAP	0	0	-	0	-
GASOIL 0.1 CRG CIF NW VS	0	0	-	0	-
PREMIUM UNLD 10P FOB MED	347	613	-43.4%	284	22.2%
EURO 1% FUEL OIL NEW BALM	0	3	-100.0%	0	-
DUBAI CRUDE OIL BALMO	0	0	-	275	-100.0%
SINGAPORE JET KERO BALMO	0	0	-	0	-
WTS (ARGUS) VS WTI TRD MT	2,660	8,576	-69.0%	2,840	-6.3%
MARS (ARGUS) VS WTI TRD M	15,294	1,781	758.7%	10,316	48.3%
MARS (ARGUS) VS WTI SWAP	12,055	18,130	-33.5%	13,082	-7.9%
GASOIL 0.1 CARGOES CIF NE	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

	Open Interest AUG 2016	Open Interest AUG 2015	% CHG	Open Interest JUL 2016	% CHG
Energy Futures					
NATURAL GAS	121,104	91,636	32.2%	123,423	-1.9%
NGPL TEXOK INDEX	300	480	-37.5%	0	-
FUEL OIL CRACK VS ICE	21,143	15,864	33.3%	20,081	5.3%
HEATING OIL VS ICE GASOIL	0	0	-	0	-
HOUSTON SHIP CHANNEL BASI	28,123	22,544	24.7%	30,326	-7.3%
LLS (ARGUS) VS WTI SWAP	36,869	52,704	-30.0%	37,815	-2.5%
JAPAN C&F NAPHTHA SWAP	1,853	1,187	56.1%	1,865	-0.6%
MINY WTI CRUDE OIL	4,707	9,044	-48.0%	4,866	-3.3%
CIN HUB 5MW REAL TIME PK	46,601	17,531	165.8%	47,493	-1.9%
PJM NILL DA PEAK	45,058	7,300	517.2%	32,407	39.0%
PANHANDLE INDEX SWAP FUTU	0	1,770	-100.0%	1,922	-100.0%
PJM NILL DA OFF-PEAK	855,793	169,691	404.3%	601,370	42.3%
PETROCHEMICALS	9,710	8,698	11.6%	9,216	5.4%
IN DELIVERY MONTH EUA	48,850	87,891	-44.4%	48,850	0.0%
MONT BELVIEU NORMAL BUTAN	521	290	79.7%	626	-16.8%
MONT BELVIEU NATURAL GASO	251	230	9.1%	82	206.1%
CONWAY NORMAL BUTANE (OPI	600	763	-21.4%	255	135.3%
CONWAY PROPANE 5 DECIMALS	16,201	9,869	64.2%	15,229	6.4%
MONT BELVIEU NATURAL GASO	19,301	9,561	101.9%	18,724	3.1%
CONWAY NATURAL GASOLINE (606	299	102.7%	709	-14.5%
MONT BELVIEU LDH PROPANE C	791	124	537.9%	765	3.4%
MONT BELVIEU ETHANE OPIS B	165	90	83.3%	110	50.0%
SINGAPORE JET KERO VS. GAS	0	0	-	0	-
ERCOT NORTH ZMCPE 5MW PE	588	5,071	-88.4%	749	-21.5%
ERCOT NORTH ZMCPE 5MW OF	7,925	59,703	-86.7%	9,805	-19.2%
ERCOT NORTH ZMCPE 5MW OF	480	0	-	720	-33.3%
DIESEL 10PPM BARGES FOB B	0	0	-	0	-
EURO 3.5% FUEL OIL M CRK	0	0	-	0	-
PJM DUQUESNE 5MW D AH PK	0	0	-	0	-
PJM DUQUS 5MW D AH O PK	0	0	-	0	-
GRP THREE ULSD(PLT)VS HEA	6,821	9,994	-31.7%	6,918	-1.4%
GRP THREE UNL GS (PLT) VS	3,175	5,209	-39.0%	3,237	-1.9%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-
CHICAGO ULSD PL VS HO SPR	1,750	2,385	-26.6%	1,501	16.6%
PETRO CRK&SPRD EURO	16,184	15,003	7.9%	15,859	2.0%
CRUDE OIL OUTRIGHTS	22,277	28,298	-21.3%	18,630	19.6%
PJM WES HUB PEAK LMP 50 M	0	106	-100.0%	0	-
FREIGHT MARKETS	962	282	241.1%	1,013	-5.0%
MCCLOSKEY ARA ARGS COAL	105,025	144,730	-27.4%	112,421	-6.6%
MNC FUT	4,818	4,845	-0.6%	4,840	-0.5%
MCCLOSKEY RCH BAY COAL	19,204	33,385	-42.5%	18,791	2.2%
CRUDE OIL SPRDS	12,610	1,215	937.9%	11,200	12.6%
ELEC FINSETTLED	3,339	106	3,050.0%	3,439	-2.9%
ELECTRICITY OFF PEAK	61,349	13,851	342.9%	63,469	-3.3%
PETRO OUTRIGHT NA	18,230	12,523	45.6%	18,399	-0.9%
TRANSCO ZONE 6 PIPE SWAP	0	122	-100.0%	0	-
ALGON CITY GATES NAT GAS	3,656	0	-	3,664	-0.2%
NEPOOL NEW HAMP 5MW D AH	0	4,166	-100.0%	0	-
PJM APS ZONE DA OFF-PEAK	5,883	20,043	-70.6%	7,155	-17.8%
NAT GAS BASIS SWAP	15,496	2,438	535.6%	13,823	12.1%
RBOB SPREAD (PLATTS) SWAP	60	119	-49.6%	65	-7.7%

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CME Group Exchange Open Interest Report - Monthly

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

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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	846	216	291.7%	341	148.1%
ELECTRICITY ERCOT PEAK	0	0	-	0	-
NY HARBOR LOW SULPUR GAS	0	0	-	0	-
Energy Options					
ETHANOL	0	0	-	0	0.0%
EUROPEAN JET KEROSENE NW	50	0	-	60	-16.7%
HUSTN SHIP CHNL PIPE SWP	0	1,800	-100.0%	0	-
NATURAL GAS PHY	2,860,921	3,119,770	-8.3%	2,969,489	-3.7%
NATURAL GAS 3 M CSO FIN	55,789	13,545	311.9%	53,415	4.4%
NATURAL GAS 1 M CSO FIN	7,550	7,075	6.7%	6,750	11.9%
WTI CRUDE OIL 1 M CSO FI	363,660	388,581	-6.4%	372,295	-2.3%
SINGAPORE JET FUEL CALEND	800	1,200	-33.3%	900	-11.1%
ROTTERDAM 3.5%FUEL OIL CL	510	740	-31.1%	390	30.8%
NYMEX EUROPEAN GASOIL APO	0	1,563	-100.0%	0	0.0%
N ROCKIES PIPE SWAP	7,470	7,437	0.4%	6,750	10.7%
BRENT OIL LAST DAY	102,553	63,477	61.6%	90,433	13.4%
SAN JUAN PIPE SWAP	7,716	4,004	92.7%	6,300	22.5%
BRENT CALENDAR SWAP	31,623	189,334	-83.3%	34,332	-7.9%
HEATING OIL PHY	67,470	65,858	2.4%	68,430	-1.4%
PJM MONTHLY	0	46	-100.0%	0	-
NY HARBOR HEAT OIL SWP	42,565	94,883	-55.1%	43,842	-2.9%
NG HH 3 MONTH CAL	0	0	-	0	-
RBOB PHY	24,419	29,330	-16.7%	30,465	-19.8%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-
NYMEX EUROPEAN GASOIL OPT	0	160	-100.0%	0	-
PGE CITYGATE PIPE SWAP	0	2,400	-100.0%	0	-
CRUDE OIL PHY	2,895,261	3,483,037	-16.9%	2,968,281	-2.5%
WTI 12 MONTH CALENDAR OPT	0	500	-100.0%	0	-
WTI 6 MONTH CALENDAR OPTI	0	0	-	0	-
CRUDE OIL 1MO	725,920	428,739	69.3%	698,671	3.9%
SOCAL PIPE SWAP	6,000	5,528	8.5%	6,000	0.0%
HENRY HUB FINANCIAL LAST	10,987	10,465	5.0%	11,207	-2.0%
ISO NEW ENGLAND PK LMP	0	0	-	0	-
HO 1 MONTH CLNDR OPTIONS	600	1,400	-57.1%	600	0.0%
CRUDE OIL APO	278,637	467,599	-40.4%	276,861	0.6%
RBOB CALENDAR SWAP	3,248	13,701	-76.3%	3,251	-0.1%
PETRO OUTRIGHT EURO	0	255	-100.0%	0	-
WTI-BRENT BULLET SWAP	21,510	38,200	-43.7%	17,450	23.3%
NATURAL GAS OPTION ON CALE	17,826	12,487	42.8%	15,786	12.9%
ELEC MISO PEAK	420	0	-	420	0.0%
NATURAL GAS SUMMER STRIP	0	0	-	0	-
SINGAPORE FUEL OIL 180 CS	0	0	-	0	-
NATURAL GAS	0	0	-	0	-
NYISO ZONE G 5MW PEAK OPTI	420	0	-	420	0.0%
PETROCHEMICALS	11,935	15,639	-23.7%	12,141	-1.7%
PJM CALENDAR STRIP	0	1,060	-100.0%	0	-
APPALACHIAN COAL	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

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Energy Options					
CRUDE OIL OUTRIGHTS	2,040	5,795	-64.8%	1,410	44.7%
MCCLOSKEY ARA ARGS COAL	890	5,860	-84.8%	900	-1.1%
MCCLOSKEY RCH BAY COAL	420	1,525	-72.5%	1,260	-66.7%
ELEC FINSETTLED	31	177	-82.5%	52	-40.4%
ELECTRICITY OFF PEAK	0	0	-	0	-
NATURAL GAS 5 M CSO FIN	0	0	-	0	-
NATURAL GAS 2 M CSO FIN	0	1,000	-100.0%	0	-
BRENT 1 MONTH CAL	0	0	-	0	-
CRUDE OIL CALNDR STRIP	0	110	-100.0%	0	-
SINGAPORE GASOIL CALENDAR	300	0	-	300	0.0%
ETHANOL SWAP	14,900	17,521	-15.0%	15,181	-1.9%
NATURAL GAS 6 M CSO FIN	0	1,000	-100.0%	0	-
GASOIL CRACK SPREAD AVG PR	0	0	-	0	-
SHORT TERM NATURAL GAS	100	350	-71.4%	300	-66.7%
SHORT TERM	0	0	-	0	-
COAL SWAP	1,422	3,110	-54.3%	1,372	3.6%
COAL API2 INDEX	61,852	55,449	11.5%	59,939	3.2%
EURO-DENOMINATED PETRO P	0	0	-	0	-
COAL API4 INDEX	220	1,590	-86.2%	220	0.0%
SHORT TERM CRUDE OIL	0	0	-	0	-
NATURAL GAS 12 M CSO FIN	0	500	-100.0%	0	-
DAILY CRUDE OIL	0	0	-	0	-
PJM WES HUB PEAK LMP 50MW	8,883	0	-	1,910	365.1%
LLS CRUDE OIL	11,060	0	-	11,350	-2.6%
PJM WES HUB PEAK CAL MTH	10,390	200	5,095.0%	10,224	1.6%
PJM ELECTRIC	0	6	-100.0%	0	-
1 MO GASOIL CAL SWAP SPR	100	0	-	100	0.0%
GASOLINE	456	125	264.8%	456	0.0%
WTI CRUDE OIL 12 M CSO F	0	0	-	0	-
FX Futures					
AUSTRALIAN DOLLAR	107,743	171,889	-37.3%	102,717	4.9%
BRITISH POUND	252,055	167,096	50.8%	233,415	8.0%
BRAZIL REAL	34,838	33,125	5.2%	36,322	-4.1%
CANADIAN DOLLAR	123,269	162,464	-24.1%	116,029	6.2%
E-MINI EURO FX	4,775	7,609	-37.2%	5,134	-7.0%
EURO FX	364,936	366,660	-0.5%	388,553	-6.1%
E-MINI JAPANESE YEN	1,979	2,197	-9.9%	1,493	32.6%
JAPANESE YEN	165,535	266,741	-37.9%	165,572	0.0%
MEXICAN PESO	118,763	191,482	-38.0%	121,226	-2.0%
NEW ZEALND DOLLAR	48,820	34,090	43.2%	40,557	20.4%
NKR/USD CROSS RATE	1,237	711	74.0%	947	30.6%
RUSSIAN RUBLE	39,660	55,518	-28.6%	34,238	15.8%
S.AFRICAN RAND	5,285	8,969	-41.1%	5,101	3.6%
SWISS FRANC	44,636	35,953	24.2%	47,133	-5.3%
AD/CD CROSS RATES	0	11	-100.0%	0	-
AD/JY CROSS RATES	1,197	1,778	-32.7%	1,225	-2.3%
AD/NE CROSS RATES	32	20	60.0%	24	33.3%
BP/JY CROSS RATES	520	213	144.1%	372	39.8%

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CME Group Exchange Open Interest Report - Monthly

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FX Futures					
BP/SF CROSS RATES	18	30	-40.0%	24	-25.0%
CD/JY CROSS RATES	1	9	-88.9%	1	0.0%
EC/AD CROSS RATES	867	810	7.0%	674	28.6%
EC/CD CROSS RATES	954	887	7.6%	801	19.1%
EC/NOK CROSS RATES	1	8	-87.5%	1	0.0%
EC/SEK CROSS RATES	260	441	-41.0%	248	4.8%
EFX/BP CROSS RATES	31,902	20,992	52.0%	31,655	0.8%
EFX/JY CROSS RATES	11,211	7,759	44.5%	11,237	-0.2%
EFX/SF CROSS RATES	14,456	8,845	63.4%	9,132	58.3%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	1,285	605	112.4%	1,155	11.3%
CZECK KORUNA (US)	0	0	-	0	-
CZECK KORUNA (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	0	0	-	0	-
HUNGARIAN FORINT (EC)	0	0	-	0	-
POLISH ZLOTY (US)	883	43	1,953.5%	1,458	-39.4%
POLISH ZLOTY (EC)	4	4	0.0%	1	300.0%
SHEKEL	0	3	-100.0%	0	-
RMB USD	348	936	-62.8%	353	-1.4%
KOREAN WON	23	168	-86.3%	22	4.5%
TURKISH LIRA	0	0	-	0	-
TURKISH LIRA (EU)	0	1	-100.0%	0	-
E-MICRO EUR/USD	4,000	6,500	-38.5%	6,008	-33.4%
E-MICRO GBP/USD	3,619	2,353	53.8%	2,251	60.8%
E-MICRO USD/CAD	0	0	-	0	-
E-MICRO USD/CHF	0	0	-	0	-
E-MICRO USD/JPY	0	10	-100.0%	0	-
E-MICRO AUD/USD	2,603	1,367	90.4%	3,001	-13.3%
MICRO CHF/USD	508	327	55.4%	184	176.1%
INDIAN RUPEE	669	1,027	-34.9%	533	25.5%
E-MICRO INR/USD	64	7	814.3%	299	-78.6%
E-MICRO JPY/USD	1,267	2,313	-45.2%	1,864	-32.0%
CHINESE RENMINBI (CNH)	2,371	1,143	107.4%	2,248	5.5%
USDZAR	0	78	-100.0%	0	-
FCXRX	1	0	-	0	-
E-MICRO USD/CNH	0	15	-100.0%	0	-
E-MICRO CAD/USD	1,320	1,877	-29.7%	1,217	8.5%
EURO QUARTERLY VARIANCE F	0	0	-	0	-

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

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

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CME Group Exchange Open Interest Report - Monthly

	Open Interest AUG 2016	Open Interest AUG 2015	% CHG	Open Interest JUL 2016	% CHG
Commodities and Alternative Investments					
Options					
CORN	1,169,351	1,311,550	-10.8%	1,453,677	-19.6%
SOYBEAN	758,879	801,229	-5.3%	915,784	-17.1%
SOYBEAN MEAL	159,269	175,882	-9.4%	197,972	-19.5%
SOYBEAN OIL	128,945	120,789	6.8%	138,345	-6.8%
SOYBEAN CRUSH	699	529	32.1%	671	4.2%
OATS	2,951	3,799	-22.3%	2,641	11.7%
ROUGH RICE	1,906	2,070	-7.9%	2,145	-11.1%
WHEAT	0	0	-	0	-
LIVE CATTLE	212,997	239,829	-11.2%	240,018	-11.3%
FEEDER CATTLE	31,620	27,337	15.7%	42,338	-25.3%
LEAN HOGS	166,171	214,274	-22.4%	169,158	-1.8%
LUMBER	684	665	2.9%	954	-28.3%
MILK	70,329	64,704	8.7%	80,302	-12.4%
MLK MID	426	483	-11.8%	335	27.2%
NFD MILK	4,913	11,882	-58.7%	7,186	-31.6%
BUTTER CS	3,943	6,042	-34.7%	4,852	-18.7%
CLASS IV MILK	6,263	2,765	126.5%	6,219	0.7%
DRY WHEY	625	2,080	-70.0%	558	12.0%
HOUSING INDEX	18	0	-	18	0.0%
HDD WEATHER	0	0	-	0	-
CDD WEATHER	1,000	0	-	500	100.0%
HDD SEASONAL STRIP	0	0	-	0	-
CDD SEASONAL STRIP	28,500	65,000	-56.2%	28,500	0.0%
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	0	2,500	-100.0%	0	-
NOV-NOV SOYBEAN CAL SPRD	2,326	200	1,063.0%	227	924.7%
JULY-NOV SOYBEAN CAL SPRD	0	0	-	30	-100.0%
DEC-JULY WHEAT CAL SPRD	100	35	185.7%	0	-
JULY-DEC CORN CAL SPRD	1,600	185	764.9%	0	-
SOYBN NEARBY+2 CAL SPRD	0	100	-100.0%	1	-100.0%
WHEAT NEARBY+2 CAL SPRD	4,458	10,259	-56.5%	5,306	-16.0%
CORN NEARBY+2 CAL SPRD	1,020	6,043	-83.1%	9,799	-89.6%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-
LV CATL CSO	5	2	150.0%	195	-97.4%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
SBIN HURR	0	0	-	0	-
SNOWFALL	0	0	-	0	-
WHEAT-CORN IC50	2,100	3,820	-45.0%	200	950.0%
CASH-SETTLED CHEESE	25,299	24,671	2.5%	30,710	-17.6%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
DEC-DEC CORN CAL SPRD	8,490	1,136	647.4%	6,874	23.5%
DEC-JULY CORN CAL SPRD	12,746	3,440	270.5%	3,100	311.2%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-
CHI WHEAT	248,889	243,109	2.4%	276,215	-9.9%

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CME Group Exchange Open Interest Report - Monthly

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Commodities and Alternative Investments					
Options					
KC WHEAT	29,813	25,603	16.4%	44,883	-33.6%
MAR-DEC CORN CAL SPRD	0	0	-	0	-
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
Intercommodity Spread	0	40	-100.0%	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
DEC-JUL SOYBEAN OIL CSO	0	0	-	0	-
NOV-DEC SOYBEAN CSO	0	0	-	0	-
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-
Foreign Exchange Futures					
CHILEAN PESO	0	0	-	0	-
TOTAL FUTURES GROUP					
Interest Rate Futures	20,439,384	21,011,106	-2.7%	19,310,792	5.8%
Equity Index Futures	3,988,326	3,979,822	0.2%	3,793,875	5.1%
Metals Futures	1,146,155	902,251	27.0%	1,188,006	-3.5%
Energy Futures	19,531,800	18,972,715	2.9%	19,529,883	0.0%
FX Futures	1,393,915	1,565,084	-10.9%	1,374,425	1.4%
Commodities and Alternative Invest	4,149,226	3,860,268	7.5%	4,235,760	-2.0%
Foreign Exchange Futures	0	0	-	0	-
TOTAL FUTURES	50,648,806	50,291,246	0.7%	49,432,741	2.5%
TOTAL OPTIONS GROUP					
Interest Rate Options	36,320,012	32,960,214	10.2%	35,068,940	3.6%
Equity Index Options	5,476,432	4,763,478	15.0%	5,336,257	2.6%
Metals Options	1,238,002	1,556,185	-20.4%	1,228,912	0.7%
Energy Options	7,658,924	8,564,131	-10.6%	7,799,913	-1.8%
FX Options	700,791	848,344	-17.4%	711,464	-1.5%
Commodities and Alternative Invest	3,086,335	3,372,052	-8.5%	3,669,713	-15.9%
TOTAL OPTIONS	54,480,496	52,064,404	4.6%	53,815,199	1.2%

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CME Group Exchange Open Interest Report - Monthly

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

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