



## CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2017	Open Interest JAN 2016	% CHG	Open Interest DEC 2017	% CHG
<b>Interest Rate Futures</b>					
30-YR BOND	616,209	537,846	14.6%	602,117	2.3%
10-YR NOTE	3,174,958	2,989,848	6.2%	3,095,051	2.6%
5-YR NOTE	3,138,549	2,700,285	16.2%	2,968,830	5.7%
2-YR NOTE	1,323,131	1,123,555	17.8%	1,125,539	17.6%
FED FUND	1,314,337	863,919	52.1%	972,060	35.2%
EURODOLLARS	11,988,741	11,113,741	7.9%	11,148,612	7.5%
5-YR SWAP RATE	46,324	32,177	44.0%	32,083	44.4%
2-YR SWAP RATE	0	2,119	-100.0%	0	-
10-YR SWAP RATE	33,400	30,092	11.0%	31,478	6.1%
7-YR SWAP	0	1,733	-100.0%	0	-
1-MONTH EURODOLLAR	5,643	2,780	103.0%	5,004	12.8%
ULTRA T-BOND	707,771	635,062	11.4%	685,190	3.3%
30-YR SWAP RATE	1,356	1,005	34.9%	772	75.6%
Ultra 10-Year Note	312,554	56,390	454.3%	291,380	7.3%
EURO 5YR BUNDLE	0	0	-	0	-
3YR BUNDLE	0	0	-	0	-
2YR BUNDLE	0	0	-	0	-
<b>Interest Rate Options</b>					
30-YR BOND	511,065	416,559	22.7%	393,015	30.0%
10-YR NOTE	2,774,522	1,804,186	53.8%	2,217,147	25.1%
5-YR NOTE	1,305,681	1,147,840	13.8%	1,036,476	26.0%
2-YR NOTE	59,355	74,807	-20.7%	46,860	26.7%
FED FUND	16,948	62,492	-72.9%	13,648	24.2%
EURODOLLARS	20,749,368	24,844,552	-16.5%	19,592,586	5.9%
EURO MIDCURVE	16,533,649	11,635,067	42.1%	14,230,600	16.2%
ULTRA T-BOND	2,355	4,742	-50.3%	1,473	59.9%
Ultra 10-Year Note	1,440	0	-	1,375	4.7%

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<b>Equity Index Futures</b>					
DJIA	0	0	-	0	-
MINI \$5 DOW	128,613	64,120	100.6%	136,966	-6.1%
E-MINI S&P500	2,841,019	2,967,333	-4.3%	2,796,278	1.6%
S&P 500	81,426	109,745	-25.8%	65,891	23.6%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	94,045	102,651	-8.4%	95,961	-2.0%
S&P 400 MIDCAP	0	0	-	0	-
S&P 500 GROWTH	19	24	-20.8%	19	0.0%
S&P 500/VALUE	54,980	20,467	168.6%	47,178	16.5%
E-MINI RUSSELL 1000	9	35	-74.3%	19	-52.6%
E-MINI NASDAQ 100	238,036	276,084	-13.8%	225,834	5.4%
NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	28,709	43,619	-34.2%	27,821	3.2%
NIKKEI 225 (YEN) STOCK	63,654	90,536	-29.7%	55,781	14.1%
DJ US REAL ESTATE	14,539	6,561	121.6%	14,249	2.0%
NASDAQ BIOTECH	552	0	-	620	-11.0%
E-MICRO NIFTY	0	0	-	0	-
S&P CONSUMER DSCRTNRY SE	6,087	9,064	-32.8%	4,740	28.4%
S&P HEALTH CARE SECTOR	3,974	2,570	54.6%	4,397	-9.6%
S&P UTILITIES SECTOR	7,298	5,293	37.9%	6,421	13.7%
S&P CONSUMER STAPLES SECT	7,191	12,921	-44.3%	7,149	0.6%
S&P TECHNOLOGY SECTOR	4,389	2,834	54.9%	3,771	16.4%
S&P INDUSTRIAL SECTOR	6,049	1,755	244.7%	7,696	-21.4%
S&P FINANCIAL SECTOR	9,508	3,905	143.5%	12,853	-26.0%
S&P ENERGY SECTOR	4,642	1,908	143.3%	4,279	8.5%
S&P MATERIALS SECTOR	2,897	1,323	119.0%	2,046	41.6%
IBOVESPA INDEX	196	177	10.7%	215	-8.8%
E-MINI RUSSELL 1000 VALUE	989	60	1,548.3%	1,079	-8.3%
FT-SE 100	225	337	-33.2%	278	-19.1%
E-MINI RUSSELL 1000 GROWTH	73	69	5.8%	14	421.4%
NIFTY 50	432	41	953.7%	1,112	-61.2%
<b>Equity Index Options</b>					
DJIA	0	0	-	0	-
MINI \$5 DOW	7,579	21,283	-64.4%	8,421	-10.0%
E-MINI S&P500	1,707,101	2,916,708	-41.5%	1,153,567	48.0%
S&P 500	129,015	550,778	-76.6%	33,214	288.4%
E-MINI MIDCAP	0	0	-	0	-
E-MINI NASDAQ 100	55,737	111,892	-50.2%	38,739	43.9%
NASDAQ	0	0	-	0	-
EOM S&P 500	101,743	11,108	815.9%	110,218	-7.7%
EOM EMINI S&P	554,586	157,283	252.6%	459,786	20.6%
EOW2 EMINI S&P 500	239,489	85,724	179.4%	100,838	137.5%
EOW2 S&P 500	27,412	6,265	337.5%	6,251	338.5%
EOW1 EMINI S&P 500	377,387	353,913	6.6%	367,566	2.7%
EOW1 S&P 500	53,484	18,700	186.0%	34,025	57.2%
EOW4 EMINI S&P 500	49,407	31,064	59.0%	36,888	33.9%
EOW3 S&P 500	233,646	0	-	285,704	-18.2%
EOW3 EMINI S&P 500	1,148,878	0	-	1,335,351	-14.0%

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<b>Metals Futures</b>					
COMEX COPPER	292,253	200,688	45.6%	224,939	29.9%
URANIUM	4,275	4,385	-2.5%	4,451	-4.0%
COMEX MINY COPPER	168	96	75.0%	86	95.3%
COMEX GOLD	401,586	374,497	7.2%	423,967	-5.3%
COMEX SILVER	187,630	158,711	18.2%	164,943	13.8%
NYMEX PLATINUM	64,783	66,047	-1.9%	62,997	2.8%
NYMEX HOT ROLLED STEEL	12,422	21,719	-42.8%	13,287	-6.5%
PALLADIUM	28,596	25,578	11.8%	23,829	20.0%
E-MICRO GOLD	3,690	1,332	177.0%	2,917	26.5%
SILVER	928	814	14.0%	851	9.0%
COPPER	1,608	5,524	-70.9%	1,996	-19.4%
FERROUS PRODUCTS	302	0	-	367	-17.7%
ALUMINUM	26,385	6,362	314.7%	18,878	39.8%
GOLD	0	0	-	0	-
COMEX E-Mini GOLD	1,112	1,032	7.8%	1,972	-43.6%
COMEX E-Mini SILVER	133	113	17.7%	161	-17.4%
IRON ORE 62 CHINA TSI FUTURE	17,504	24,349	-28.1%	19,371	-9.6%
IRON ORE 58 CHINA TSI FUTURE	0	0	-	0	-
IRON ORE 62 CHINA PLATTS FU	880	0	-	946	-7.0%
Aluminium MW Trans Prem Platfs	35,145	25,812	36.2%	33,544	4.8%
Gold Kilo	18	7	157.1%	25	-28.0%
LNDN ZINC	5	48	-89.6%	3	66.7%
METALS	0	0	-	0	-
<b>Metals Options</b>					
COMEX COPPER	4,381	2,593	69.0%	2,661	64.6%
COMEX GOLD	914,378	990,833	-7.7%	953,182	-4.1%
COMEX SILVER	111,063	100,572	10.4%	104,888	5.9%
NYMEX PLATINUM	6,694	3,980	68.2%	7,740	-13.5%
PALLADIUM	5,469	4,502	21.5%	2,652	106.2%
SILVER	11	0	0.0%	0	0.0%
COPPER	0	0	-	0	-
GOLD	1,917	841	127.9%	694	176.2%
IRON ORE 62 CHINA TSI PUT OP	2,700	22,846	-88.2%	8,092	-66.6%
IRON ORE 62 CHINA TSI CALL O	10,946	13,835	-20.9%	13,283	-17.6%
<b>Energy Futures</b>					
ETHANOL FWD	181	78	132.1%	119	52.1%
MARS BLEND CRUDE OIL	3,074	115	2,573.0%	2,800	9.8%
HUSTN SHIP CHNL PIPE SWP	3,017	3,425	-11.9%	3,425	-11.9%
NATURAL GAS PHY	1,175,887	925,938	27.0%	1,251,358	-6.0%
SOUTHERN NAT LA NAT GAS	0	522	-100.0%	0	-
COLUMBIA GULF MAIN NAT G	0	930	-100.0%	0	-
RBOB GASOLINE BALMO CLNDR	1,027	0	-	2,312	-55.6%
GASOLINE UP-DOWN BALMO SW	0	350	-100.0%	0	-
FUEL OIL (PLATS) CAR CN	0	36	-100.0%	12	-100.0%
FUEL OIL (PLATS) CAR CM	211	140	50.7%	403	-47.6%

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<b>Energy Futures</b>					
SINGAPORE MOGAS 92 UNLEAD	21,865	12,150	80.0%	20,694	5.7%
ETHANOL T2 FOB ROTT INCL DU	4,411	2,990	47.5%	4,468	-1.3%
SINGAPORE MOGAS 92 UNLEAD	75	0	-	375	-80.0%
JET AV FUEL (P) CAR FM ICE GA	39	46	-15.2%	48	-18.8%
NY JET FUEL (PLATTS) HEAT OIL	0	0	-	0	-
PROPANE NON-LDH MB (OPIS) B	1,716	774	121.7%	150	1,044.0%
PROPANE NON-LDH MT. BEL (OF	38,103	24,737	54.0%	38,127	-0.1%
N ILLINOIS HUB DAILY	196	188	4.3%	198	-1.0%
CINERGY HUB PEAK MONTH	288	496	-41.9%	302	-4.6%
NO 2 UP-DOWN SPREAD CALEN	1,671	1,525	9.6%	1,007	65.9%
CIN HUB 5MW D AH O PK	238,800	350,280	-31.8%	247,600	-3.6%
NY 3.0% FUEL OIL (PLATTS	975	1,600	-39.1%	575	69.6%
ARGUS LLS VS. WTI (ARG) T	11,503	15,942	-27.8%	11,079	3.8%
TRANSCO ZONE 1 NG BASIS	0	0	-	0	-
SOUTH STAR TEX OKLHM KNS	523	1,216	-57.0%	554	-5.6%
NYISO ZONE A 5MW D AH PK	11,910	14,312	-16.8%	6,915	72.2%
NEPOOL INTR HUB 5MW D AH	587,301	356,675	64.7%	606,073	-3.1%
PJM COMED 5MW D AH O PK	133,435	84,325	58.2%	134,515	-0.8%
NYISO ZONE A 5MW D AH O P	169,560	311,520	-45.6%	170,760	-0.7%
CHICAGO UNL GAS PL VS RBO	36	1,122	-96.8%	39	-7.7%
PREMIUM UNLEAD 10PPM FOB	6	34	-82.4%	23	-73.9%
GASOIL 10P CRG CIF NW VS	0	10	-100.0%	0	-
GASOIL 0.1 RDAM BRGS VS I	45	51	-11.8%	47	-4.3%
PJM WESTHDA PEAK	59,232	68,548	-13.6%	62,552	-5.3%
PJM DAYTON DA PEAK	23,243	17,060	36.2%	24,183	-3.9%
PJM WESTH DA OFF-PEAK	1,044,457	1,262,769	-17.3%	1,102,537	-5.3%
PJM PPL DA OFF-PEAK	0	61,152	-100.0%	5,304	-100.0%
PJM AECO DA OFF-PEAK	17,343	69,434	-75.0%	21,015	-17.5%
ULSD 10PPM CIF MED BALMO	0	0	-	0	-
GASOIL 0.1CIF MED VS ICE	60	125	-52.0%	80	-25.0%
GASOIL 0.1 CIF VS ICE GAS	20	0	-	0	-
GASOIL 0.1 ROTTERDAM BARG	30	0	-	10	200.0%
EUROPE NAPHTHA CALSWAP	2,433	1,075	126.3%	1,945	25.1%
HENRY HUB SWING FUTURE	0	290	-100.0%	0	-
FL GAS ZONE 3 NAT GAS IND	0	0	-	0	-
GASOIL 0.1 CIF MED BALMO	0	0	-	0	-
BRENT BALMO SWAP	25	20	25.0%	250	-90.0%
CIG ROCKIES NG INDEX SWA	0	0	-	0	-
PJM PECO ZONE5MW PEAK CAL	0	0	-	0	-
NY ULSD (ARGUS) VS HEATING	5,289	4,250	24.4%	5,284	0.1%
N ROCKIES PIPE SWAP	515	759	-32.1%	546	-5.7%
GASOIL MINI CALENDAR SWAP	230	1,059	-78.3%	432	-46.8%
BRENT OIL LAST DAY	130,335	179,797	-27.5%	126,410	3.1%
SAN JUAN PIPE SWAP	0	0	-	0	-
EUROPEAN NAPHTHA BALMO	409	114	258.8%	245	66.9%
EURO 3.5% FUEL OIL RDAM B	829	277	199.3%	1,059	-21.7%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-
LA CARB DIESEL (OPIS) SWA	451	579	-22.1%	641	-29.6%
GULF COAST ULSD CALENDAR	3,479	5,743	-39.4%	3,859	-9.8%
CENTERPOINT EAST INDEX	0	0	-	0	-
CENTERPOINT BASIS SWAP	18,721	16,880	10.9%	19,799	-5.4%

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<b>Energy Futures</b>					
WTI-BRENT CALENDAR SWAP	46,637	88,281	-47.2%	49,622	-6.0%
EURO GASOIL 10PPM VS ICE	330	912	-63.8%	299	10.4%
BRENT CALENDAR SWAP	14,997	16,653	-9.9%	14,834	1.1%
MINY HTG OIL	0	2	-100.0%	1	-100.0%
FUELOIL SWAP:CARGOES VS.B	1,041	1,088	-4.3%	1,063	-2.1%
DOMINION TRAN INC - APP I	2,920	751	288.8%	2,951	-1.1%
TENNESSEE ZONE 0 BASIS SW	1,504	1,032	45.7%	1,752	-14.2%
PJM OFF-PEAK LMP SWAP FUT	1,028	4,100	-74.9%	1,272	-19.2%
AEP-DAYTON HUB OFF-PEAK M	600	1,584	-62.1%	667	-10.0%
AEP-DAYTON HUB DAILY	192	278	-30.9%	248	-22.6%
EASTERN RAIL DELIVERY CSX	2,005	2,910	-31.1%	2,375	-15.6%
HTG OIL	614	2,110	-70.9%	1,033	-40.6%
EUROPE 3.5% FUEL OIL MED	1,116	664	68.1%	957	16.6%
WAHA INDEX SWAP FUTURE	720	1,712	-57.9%	968	-25.6%
EL PASO PERMIAN INDEX SWA	0	0	-	0	-
HEATING OIL PHY	405,989	355,447	14.2%	428,386	-5.2%
PJM MONTHLY	3,836	12,252	-68.7%	4,602	-16.6%
NY HARBOR HEAT OIL SWP	13,963	16,662	-16.2%	14,333	-2.6%
TCO BASIS SWAP	24,790	48,381	-48.8%	26,585	-6.8%
DOMINION TRANSMISSION INC	59,984	38,921	54.1%	56,031	7.1%
NYISO A	0	5,310	-100.0%	420	-100.0%
MINY NATURAL GAS	1,788	2,671	-33.1%	2,027	-11.8%
TRANSCO ZONE 6 BASIS SWAP	8,454	5,131	64.8%	7,342	15.1%
NYH NO 2 CRACK SPREAD CAL	10,167	14,704	-30.9%	11,592	-12.3%
JAPAN C&F NAPHTHA CRACK S	1,215	1,593	-23.7%	875	38.9%
PERMIAN BASIS SWAP	20,495	18,230	12.4%	21,332	-3.9%
NY HARBOR RESIDUAL FUEL 1	4,219	6,743	-37.4%	5,565	-24.2%
GULF COAST NO.6 FUEL OIL	62,852	65,700	-4.3%	62,029	1.3%
NGPL MID-CONTINENT	32,093	40,400	-20.6%	33,621	-4.5%
NYISO J	1,571	5,802	-72.9%	1,907	-17.6%
NYISO G	0	635	-100.0%	42	-100.0%
ARGUS PROPAN(SAUDI ARAMC	794	908	-12.6%	608	30.6%
JAPAN NAPHTHA BALMO SWAP	50	82	-39.0%	66	-24.2%
EUROPE JET KERO NWE CALSW	0	10	-100.0%	3	-100.0%
JET CIF NWE VS ICE	368	403	-8.7%	357	3.1%
RBOB PHY	426,771	386,463	10.4%	403,123	5.9%
RBOB GAS	1,356	4,586	-70.4%	1,334	1.6%
GASOIL 0.1 CIF NWE VS ISE	0	0	-	15	-100.0%
NY1% VS GC SPREAD SWAP	8,236	6,322	30.3%	7,062	16.6%
GULF COAST 3% FUEL OIL BA	311	1,455	-78.6%	949	-67.2%
EUROPE 3.5% FUEL OIL RDAM	12,778	9,417	35.7%	12,158	5.1%
FUEL OIL NWE CRACK VS ICE	0	228	-100.0%	19	-100.0%
DIESEL 10P BRG FOB RDM VS	0	0	-	100	-100.0%
TRANSCO ZONE 6 INDEX	1,576	604	160.9%	1,824	-13.6%
SONAT BASIS SWAP FUTURE	668	5,868	-88.6%	916	-27.1%
PANHANDLE BASIS SWAP FUTU	38,118	46,989	-18.9%	39,968	-4.6%
NGPL MIDCONTINENT INDEX	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	21,870	4,371	400.3%	10,920	100.3%
CRUDE OIL PHY	2,194,908	1,841,290	19.2%	2,068,877	6.1%
CINERGY HUB OFF-PEAK MONT	140	698	-79.9%	194	-27.8%
ANR LOUISIANA BASIS SWAP	59	856	-93.1%	214	-72.4%

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TRANSCO ZONE4 BASIS SWAP	25,690	38,598	-33.4%	22,821	12.6%
FLORIDA GAS ZONE3 BASIS S	1,708	2,109	-19.0%	2,700	-36.7%
SINGAPORE NAPHTHA SWAP	0	0	-	0	-
SINGAPORE JET KEROSENE SW	2,365	1,901	24.4%	2,013	17.5%
SINGAPORE 380CST FUEL OIL	14,896	7,860	89.5%	14,187	5.0%
AEP-DAYTON HUB MTHLY	840	1,776	-52.7%	907	-7.4%
N ILLINOIS HUB MTHLY	240	480	-50.0%	260	-7.7%
ISO NEW ENGLAND OFF-PEAK	168	624	-73.1%	206	-18.4%
NYISO G OFF-PEAK	0	280	-100.0%	20	-100.0%
NYISO A OFF-PEAK	0	1,630	-100.0%	140	-100.0%
TC2 ROTTERDAM TO USAC 37K	0	0	-	0	-
EUROPE DATED BRENT SWAP	339	3,667	-90.8%	395	-14.2%
WESTERN RAIL DELIVERY PRB	1,515	3,770	-59.8%	1,700	-10.9%
NATURAL GAS PEN SWP	279,366	307,834	-9.2%	279,942	-0.2%
SINGAPORE GASOIL VS ICE	23,393	2,895	708.0%	18,968	23.3%
JET BARGES VS ICE GASOIL	0	33	-100.0%	0	-
SOCAL PIPE SWAP	1,520	0	-	2,280	-33.3%
SINGAPORE 180CST BALMO	0	113	-100.0%	35	-100.0%
MONT BELVIEU LDH PROPANE 5	126,515	109,556	15.5%	137,635	-8.1%
MONT BELVIEU ETHANE 5 DECI	104,659	35,127	197.9%	104,548	0.1%
MONT BELVIEU NORMAL BUTAN	38,558	32,472	18.7%	38,590	-0.1%
WAHA BASIS	12,050	15,408	-21.8%	12,360	-2.5%
PREM UNL GAS 10PPM RDAM F	0	48	-100.0%	5	-100.0%
PREM UNL GAS 10PPM RDAM F	0	0	-	0	-
HENRY HUB SWAP	1,305,939	1,420,838	-8.1%	1,360,539	-4.0%
HENRY HUB BASIS SWAP	41,394	64,203	-35.5%	42,762	-3.2%
CHICAGO ETHANOL SWAP	59,739	42,552	40.4%	56,560	5.6%
PJM WESTH RT OFF-PEAK	2,288,111	3,284,660	-30.3%	2,410,018	-5.1%
PJM JCPL DA OFF-PEAK	19,270	66,310	-70.9%	23,350	-17.5%
PJM DAYTON DA OFF-PEAK	206,155	211,120	-2.4%	114,960	79.3%
PJM AD HUB 5MW REAL TIME	820,924	1,623,385	-49.4%	954,650	-14.0%
NEPOOL SE MASS 5MW D AH P	0	0	-	0	-
ISO NEW ENGLAND PK LMP	234	624	-62.5%	259	-9.7%
CRUDE OIL	25,906	32,450	-20.2%	22,123	17.1%
EUROPEAN NAPHTHA CRACK SP	10,342	10,845	-4.6%	10,993	-5.9%
GASOIL CRACK SPREAD CALEN	18,079	7,551	139.4%	17,784	1.7%
ICE BRENT DUBAI SWAP	15,518	3,450	349.8%	22,156	-30.0%
BRENT FINANCIAL FUTURES	5,642	10,321	-45.3%	1,439	292.1%
DEMARC SWING SWAP	0	0	-	0	-
NGPL MIDCONTINENT SWING S	0	0	-	0	-
GASOIL CALENDAR SWAP	75	41	82.9%	96	-21.9%
EURO 3.5% FUEL OIL SPREAD	2,857	1,156	147.1%	3,180	-10.2%
NYMEX ALUMINUM FUTURES	620	1,760	-64.8%	926	-33.0%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-
GULF COAST JET VS NYM 2 H	33,397	36,853	-9.4%	36,123	-7.5%
SOCAL BASIS SWAP	0	0	-	0	-
SAN JUAN BASIS SWAP	37,628	17,014	121.2%	39,271	-4.2%
EUROPE 1% FUEL OIL RDAM C	8	96	-91.7%	25	-68.0%
GULF COAST GASOLINE CLNDR	0	2,800	-100.0%	0	-
Transco Zone 3 Basis	6,959	9,904	-29.7%	7,300	-4.7%
Tetco STX Basis	1,791	3,047	-41.2%	1,915	-6.5%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2017	Open Interest JAN 2016	% CHG	Open Interest DEC 2017	% CHG
<b>Energy Futures</b>					
COLUMBIA GULF ONSHORE	15,698	27,207	-42.3%	17,279	-9.1%
PJM DAILY	868	712	21.9%	754	15.1%
CIG BASIS	46,755	36,631	27.6%	48,622	-3.8%
NORTHEN NATURAL GAS VENTL	5,212	1,901	174.2%	5,584	-6.7%
TEXAS EASTERN ZONE M-3 BA	23,102	18,372	25.7%	21,530	7.3%
MICHIGAN BASIS	12,076	7,918	52.5%	14,181	-14.8%
ANR OKLAHOMA	3,439	7,385	-53.4%	3,532	-2.6%
LA JET FUEL VS NYM NO 2 H	30	405	-92.6%	75	-60.0%
RBOB UP-DOWN CALENDAR SW	0	10,194	-100.0%	0	-
RBOB CALENDAR SWAP	14,413	15,581	-7.5%	13,675	5.4%
MINY RBOB GAS	0	0	0.0%	0	0.0%
GAS EURO-BOB OXY NWE BARG	5,693	6,986	-18.5%	5,924	-3.9%
GAS EURO-BOB OXY NWE BARG	30,537	33,731	-9.5%	27,506	11.0%
PETRO OUTRIGHT EURO	19,046	15,924	19.6%	18,940	0.6%
DATED BRENT (PLATTS) DAILY S	0	0	-	0	-
LA CARBOB GASOLINE(OPIS)S	250	2,025	-87.7%	0	-
EURO PROPANE CIF ARA SWA	1,570	898	74.8%	1,765	-11.0%
GASOIL BULLET SWAP	0	0	-	50	-100.0%
NEW YORK ETHANOL SWAP	1,550	4,465	-65.3%	2,225	-30.3%
LA CARB DIESEL (OPIS)	78	182	-57.1%	91	-14.3%
DEMARC INDEX FUTURE	0	0	-	0	-
WTI CALENDAR	125,399	122,636	2.3%	125,487	-0.1%
APPALACHIAN COAL (PHY)	0	110	-100.0%	0	-
ROCKIES KERN OPAL - NW IN	0	910	-100.0%	0	-
NEW ENGLAND HUB PEAK DAIL	1,271	1,903	-33.2%	1,356	-6.3%
HOUSTON SHIP CHANNEL INDE	0	0	-	0	-
NORTHEN NATURAL GAS DEMA	2,936	2,008	46.2%	3,144	-6.6%
TENNESSEE 500 LEG BASIS S	843	2,134	-60.5%	936	-9.9%
EAST/WEST FUEL OIL SPREAD	887	685	29.5%	145	511.7%
NYISO J OFF-PEAK	360	904	-60.2%	402	-10.4%
TC5 RAS TANURA TO YOKOHAM	0	0	-	0	-
WTI-BRENT BULLET SWAP	704	0	-	500	40.8%
EURO GASOIL 10 CAL SWAP	0	3	-100.0%	0	-
HENRY HUB INDEX SWAP FUTU	20,807	27,165	-23.4%	20,251	2.7%
Sumas Basis Swap	8,037	10,251	-21.6%	8,789	-8.6%
RBOB CRACK SPREAD	3,319	3,920	-15.3%	3,889	-14.7%
CIN HUB 5MW D AH PK	16,195	22,043	-26.5%	17,052	-5.0%
TEXAS GAS ZONE1 NG BASIS	13,260	15,623	-15.1%	13,948	-4.9%
SINGAPORE GASOIL SWAP	20,764	3,868	436.8%	22,499	-7.7%
GULF COAST JET FUEL CLNDR	1,213	1,044	16.2%	1,342	-9.6%
ULSD 10PPM CIF MED VS ICE	21	245	-91.4%	36	-41.7%
PJM BGE DA OFF-PEAK	34,687	15,991	116.9%	35,095	-1.2%
SINGAPORE 380CST BALMO	69	40	72.5%	174	-60.3%
LTD NAT GAS	362,635	284,731	27.4%	355,797	1.9%
NORTHWEST ROCKIES BASIS S	70,447	73,041	-3.6%	74,433	-5.4%
SING FUEL	10	0	-	5	100.0%
CIN HUB 5MW REAL TIME O P	652,536	975,696	-33.1%	661,456	-1.3%
NYISO ZONE C 5MW D AH PK	0	1,275	-100.0%	483	-100.0%
NEPOOL NE MASS 5MW D AH O	0	0	-	0	-
NEPOOL NE MASS 5MW D AH P	0	0	-	0	-
NEPOOL SE MASS 5MW D AH O	0	0	-	0	-

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2017	Open Interest JAN 2016	% CHG	Open Interest DEC 2017	% CHG
<b>Energy Futures</b>					
NEPOOL CNCTCT 5MW D AH O	4,696	4,696	0.0%	6,736	-30.3%
NEPOOL CONECTIC 5MW D AH	254	254	0.0%	359	-29.2%
NEPOOL W CNT MASS 5MW D A	9,392	43,728	-78.5%	11,024	-14.8%
PJM COMED 5MW D AH PK	7,325	7,150	2.4%	7,310	0.2%
NYISO ZONE J 5MW D AH O P	174,096	50,370	245.6%	182,896	-4.8%
NYISO ZONE J 5MW D AH PK	11,581	8,808	31.5%	11,601	-0.2%
PJM NI HUB 5MW REAL TIME	1,670,811	1,353,666	23.4%	1,237,740	35.0%
NYISO ZONE C 5MW D AH O P	0	23,520	-100.0%	9,384	-100.0%
ONEOK OKLAHOMA NG BASIS	1,708	3,903	-56.2%	1,907	-10.4%
COLUMB GULF MAINLINE NG B	18,474	36,010	-48.7%	20,114	-8.2%
PANHANDLE PIPE SWAP	0	0	-	0	-
TRANSCO ZONE 4 NAT GAS IN	0	310	-100.0%	0	-
ELEC MISO PEAK	1,231	3,567	-65.5%	1,420	-13.3%
ELEC NYISO OFF-PEAK	18,784	65,756	-71.4%	22,456	-16.4%
WTS (ARGUS) VS WTI SWAP	47,646	37,409	27.4%	48,137	-1.0%
RBOB CRACK SPREAD BALMO S	0	0	-	60	-100.0%
CAISO SP15 EZGNHUB5 MW P	7,700	0	-	15,640	-50.8%
NY 2.2% FUEL OIL (PLATTS)	300	805	-62.7%	300	0.0%
EIA FLAT TAX ONHWAY DIESE	4,213	6,071	-30.6%	4,124	2.2%
JET FUEL UP-DOWN BALMO CL	4,603	3,010	52.9%	6,025	-23.6%
ULSD UP-DOWN BALMO SWP	7,295	1,510	383.1%	8,800	-17.1%
EUROPEAN GASOIL (ICE)	3,537	3,577	-1.1%	3,745	-5.6%
NYISO ZONE G 5MW D AH O P	326,016	198,798	64.0%	277,288	17.6%
PJM PEPCO DA OFF-PEAK	0	0	-	0	-
NY H OIL PLATTS VS NYMEX	0	26	-100.0%	0	-
GASOIL 10PPM VS ICE SWAP	821	178	361.2%	652	25.9%
NY HARBOR 1% FUEL OIL BAL	0	0	-	50	-100.0%
LA JET (OPIS) SWAP	2,385	1,140	109.2%	1,080	120.8%
PJM AECO DA PEAK	954	3,779	-74.8%	1,143	-16.5%
GASOIL 10PPM CARGOES CIF	0	3	-100.0%	0	-
TETCO M-3 INDEX	5,992	9,836	-39.1%	6,364	-5.8%
SINGAPORE JET KERO GASOIL	6,890	1,440	378.5%	6,110	12.8%
SINGAPORE FUEL OIL SPREAD	1,681	727	131.2%	1,472	14.2%
NORTHERN ILLINOIS OFF-PEA	0	1,010	-100.0%	80	-100.0%
NEW YORK HUB ZONE G PEAK	4,284	2,386	79.5%	3,592	19.3%
SINGAPORE FUEL 180CST CAL	2,589	1,595	62.3%	2,333	11.0%
EUROPE 1% FUEL OIL NWE CA	254	414	-38.6%	328	-22.6%
Tetco ELA Basis	0	0	-	0	-
ULSD 10PPM CIF MED SWAP	0	0	-	0	-
GASOIL 0.1 CIF MED SWAP	0	65	-100.0%	10	-100.0%
MICHCON NG INDEX SWAP	0	0	-	0	-
TCO NG INDEX SWAP	0	2,928	-100.0%	248	-100.0%
ALGONQUIN CITYGATES BASIS	2,573	950	170.8%	2,821	-8.8%
PJM WESTH RT PEAK	165,224	170,189	-2.9%	164,154	0.7%
PJM PSEG DA OFF-PEAK	126,635	0	-	128,675	-1.6%
PJM PSEG DA PEAK	5,100	0	-	5,100	0.0%
PJM PPL DA PEAK	0	3,315	-100.0%	273	-100.0%
PJM JCPL DA PEAK	1,060	3,610	-70.6%	1,270	-16.5%
PJM BGE DA PEAK	1,891	871	117.1%	1,912	-1.1%
JET FUEL BRG FOB RDM VS I	0	2	-100.0%	0	-
DATED TO FRONTLINE BRENT	10,310	6,368	61.9%	15,940	-35.3%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2017	Open Interest JAN 2016	% CHG	Open Interest DEC 2017	% CHG
<b>Energy Futures</b>					
NEPOOL W CNTR M 5MW D AH	928	2,643	-64.9%	1,138	-18.5%
TENNESSEE 800 LEG NG BASI	546	2,316	-76.4%	608	-10.2%
UP DOWN GC ULSD VS NMX HO	50,228	47,623	5.5%	51,984	-3.4%
USGC UNL 87 CRACK SPREAD	0	875	-100.0%	0	-
GULF COAST ULSD CRACK SPR	2,833	8,139	-65.2%	3,355	-15.6%
NYMEX ULSD VS NYMEX HO	0	978	-100.0%	30	-100.0%
RBOB VS HEATING OIL SWAP	3,618	3,015	20.0%	4,018	-10.0%
NYISO ZONE G 5MW D AH PK	24,540	21,728	12.9%	19,145	28.2%
GASOIL 0.1 BRGS FOB VS IC	0	0	-	0	-
ULSD 10PPM CIF VS ICE GAS	0	35	-100.0%	0	-
SINGAPORE NAPHTHA BALMO	0	0	-	0	-
ARGUS PROPAN FAR EST INDE	1,528	1,324	15.4%	1,654	-7.6%
3.5% FUEL OIL CID MED SWA	931	583	59.7%	674	38.1%
JET FUEL CRG CIF NEW VS I	10	0	-	0	-
BRENT CFD SWAP	0	0	-	0	-
GASOIL 0.1 CRG CIF NW VS	0	5	-100.0%	0	-
PREMIUM UNLD 10P FOB MED	137	495	-72.3%	196	-30.1%
EURO 1% FUEL OIL NEW BALM	0	173	-100.0%	6	-100.0%
DUBAI CRUDE OIL BALMO	0	0	-	0	-
SINGAPORE JET KERO BALMO	0	0	-	0	-
WTS (ARGUS) VS WTI TRD MT	2,470	3,830	-35.5%	2,435	1.4%
MARS (ARGUS) VS WTI TRD M	19,380	4,740	308.9%	17,786	9.0%
MARS (ARGUS) VS WTI SWAP	13,861	16,589	-16.4%	14,029	-1.2%
GASOIL 0.1 CARGOES CIF NE	0	0	-	0	-
NATURAL GAS	120,046	97,407	23.2%	106,281	13.0%
NGPL TEXOK INDEX	0	0	-	0	-
FUEL OIL CRACK VS ICE	18,275	15,912	14.9%	18,596	-1.7%
HEATING OIL VS ICE GASOIL	0	0	-	0	-
HOUSTON SHIP CHANNEL BASI	23,821	28,449	-16.3%	24,441	-2.5%
LLS (ARGUS) VS WTI SWAP	26,108	44,896	-41.8%	25,918	0.7%
JAPAN C&F NAPHTHA SWAP	1,543	1,448	6.6%	1,896	-18.6%
MINY WTI CRUDE OIL	4,256	8,872	-52.0%	4,372	-2.7%
CIN HUB 5MW REAL TIME PK	49,533	34,762	42.5%	45,224	9.5%
PJM NILL DA PEAK	48,663	22,389	117.4%	44,984	8.2%
PANHANDLE INDEX SWAP FUTU	0	124	-100.0%	0	-
PJM NILL DA OFF-PEAK	1,137,232	461,476	146.4%	1,066,671	6.6%
PETROCHEMICALS	7,781	7,429	4.7%	8,357	-6.9%
IN DELIVERY MONTH EUA	10,748	46,000	-76.6%	10,748	0.0%
MONT BELVIEU NORMAL BUTAN	1,085	494	119.6%	582	86.4%
MONT BELVIEU NATURAL GASO	771	85	807.1%	200	285.5%
CONWAY NORMAL BUTANE (OPI	857	529	62.0%	1,095	-21.7%
CONWAY PROPANE 5 DECIMALS	16,897	13,255	27.5%	18,504	-8.7%
MONT BELVIEU NATURAL GASO	16,471	9,811	67.9%	17,270	-4.6%
CONWAY NATURAL GASOLINE (	353	507	-30.4%	429	-17.7%
MONT BELVIEU LDH PROPANE C	3,160	170	1,758.8%	2,165	46.0%
MONT BELVIEU ETHANE OPIS B	965	115	739.1%	375	157.3%
SINGAPORE JET KERO VS. GAS	0	0	-	0	-
ERCOT NORTH ZMCPE 5MW PE	430	1,750	-75.4%	0	-
ERCOT NORTH ZMCPE 5MW OF	0	21,400	-100.0%	0	-
ERCOT NORTH ZMCPE 5MW OF	0	864	-100.0%	720	-100.0%
RBOB (PLATTS) CAL SWAP	0	0	-	0	-

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2017	Open Interest JAN 2016	% CHG	Open Interest DEC 2017	% CHG
<b>Energy Futures</b>					
PJM DUQUESNE 5MW D AH PK	0	0	-	0	-
PJM DUQUS 5MW D AH O PK	0	0	-	0	-
GRP THREE ULSD(PLT)VS HEA	5,972	5,827	2.5%	5,273	13.3%
GRP THREE UNL GS (PLT) VS	4,315	5,265	-18.0%	4,392	-1.8%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-
CHICAGO ULSD PL VS HO SPR	1,280	1,841	-30.5%	1,102	16.2%
PETRO CRK&SPRD EURO	18,513	16,987	9.0%	18,250	1.4%
CRUDE OIL OUTRIGHTS	31,872	20,374	56.4%	23,998	32.8%
PJM WES HUB PEAK LMP 50 M	0	0	-	0	-
FREIGHT MARKETS	1,188	538	120.8%	1,153	3.0%
MCCLOSKEY ARA ARG S COAL	75,926	135,186	-43.8%	76,901	-1.3%
MNC FUT	4,298	5,112	-15.9%	4,926	-12.7%
MCCLOSKEY RCH BAY COAL	15,802	34,201	-53.8%	18,578	-14.9%
CRUDE OIL SPRDS	29,190	5,716	410.7%	24,240	20.4%
ELEC FINSETTLED	2,804	2,809	-0.2%	2,909	-3.6%
ELECTRICITY OFF PEAK	51,544	51,584	-0.1%	53,584	-3.8%
PETRO OUTRIGHT NA	16,520	13,325	24.0%	18,124	-8.9%
TRANSCO ZONE 6 PIPE SWAP	0	0	-	0	-
ALGON CITY GATES NAT GAS	2,432	0	-	2,680	-9.3%
NEPOOL NEW HAMP 5MW D AH	0	0	-	0	-
PJM APS ZONE DA OFF-PEAK	0	14,112	-100.0%	1,224	-100.0%
NAT GAS BASIS SWAP	12,585	2,192	474.1%	13,540	-7.1%
RBOB SPREAD (PLATTS) SWAP	33	92	-64.1%	38	-13.2%
NGPL TEX/OK	38,764	65,908	-41.2%	40,686	-4.7%
NEPOOL RHD ISLD 5MW D AH	1,718	10,833	-84.1%	2,327	-26.2%
HEATING OIL BALMO CLNDR S	0	75	-100.0%	0	-
PJM APS ZONE DA PEAK	0	765	-100.0%	63	-100.0%
SINGAPORE GASOIL CALENDAR	218	0	-	48	354.2%
GC ULSD VS GC JET SPREAD	0	0	-	0	-
ELEC ERCOT OFF PEAK	0	0	-	0	-
ELEC ERCOT DLY PEAK	0	213	-100.0%	42	-100.0%
PETROLEUM PRODUCTS ASIA	1,923	1,575	22.1%	2,127	-9.6%
PETRO CRCKS & SPRDS NA	87,518	85,068	2.9%	92,438	-5.3%
SINGAPORE GASOIL	7,095	5,424	30.8%	7,056	0.6%
ONTARIO POWER SWAPS	45,165	159,457	-71.7%	51,767	-12.8%
PLASTICS	1,466	2,009	-27.0%	1,634	-10.3%
MJC FUT	259	258	0.4%	262	-1.1%
TENN 800 LEG NAT GAS INDE	0	1,911	-100.0%	0	-
NEPOOL RHODE IL 5MW D AH	31,425	164,138	-80.9%	40,401	-22.2%
PETROLEUM PRODUCTS	9,079	900	908.8%	8,569	6.0%
PJM ATSI ELEC	39,335	24,675	59.4%	41,480	-5.2%
COAL SWAP	280	1,121	-75.0%	373	-24.9%
MGN1 SWAP FUT	551	607	-9.2%	449	22.7%
PETRO CRCKS & SPRDS ASIA	455	637	-28.6%	170	167.6%
INDIANA MISO	17,119	76,567	-77.6%	29,220	-41.4%
MICHIGAN MISO	160,910	224,633	-28.4%	170,348	-5.5%
NYISO CAPACITY	3,577	5,508	-35.1%	3,674	-2.6%
GROUP THREE ULSD (PLATTS)	300	0	-	300	0.0%
EURO-DENOMINATED PETRO P	500	70	614.3%	159	214.5%
AUSTRALIAN COKE COAL	882	687	28.4%	900	-2.0%
DAILY PJM	280,342	286,398	-2.1%	365,764	-23.4%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2017	Open Interest JAN 2016	% CHG	Open Interest DEC 2017	% CHG
<b>Energy Futures</b>					
EMMISSIONS	0	0	-	0	-
UCM FUT	30	15	100.0%	50	-40.0%
INDONESIAN COAL	0	125	-100.0%	5	-100.0%
NEW YORK HUB ZONE J PEAK	341	1,312	-74.0%	1,177	-71.0%
DLY GAS EURO-BOB OXY	0	0	-	0	-
NATURAL GAS INDEX	1,992	0	-	2,308	-13.7%
MGF FUT	0	15	-100.0%	0	-
CHICAGO ULSD (PLATTS) SWA	0	36	-100.0%	3	-100.0%
NATURAL GAS FIXED PRICE SW	1,440	8,200	-82.4%	1,620	-11.1%
3.5% FUEL OIL CIF BALMO S	25	5	400.0%	90	-72.2%
MINI RBOB V. EBOB(ARGUS) NW	4,327	1,260	243.4%	4,170	3.8%
SUMAS NAT GAS PLATTS FIXED	668	1,706	-60.8%	761	-12.2%
NY HARBOR LOW SULPUR GAS	1,927	525	267.0%	2,327	-17.2%
DY EURO 3.5% FUEL OI RDA	1,500	0	-	0	-
DIESEL10PPM BARG VS ICE LS	0	0	-	0	-
VENTURA NAT GAS PLATTS FIX	0	0	-	0	-
COLUMBIA GULF NAT GAS FIXE	0	0	-	0	-
MJB FUT	0	0	-	0	-
CENTER POINT NAT GAS FIXED	0	0	-	0	-
MINI RBOB V. EBOBARG NWE BF	666	500	33.2%	50	1,232.0%
ELEC ERCOT DLY OFF PK	0	0	-	0	-
EU LOW SULPHUR GASOIL CRA	0	0	-	0	-
CANADIAN LIGHT SWEET OIL	9,310	5,950	56.5%	9,410	-1.1%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
MINI GAS EUROBOB OXY NWE A	447	95	370.5%	661	-32.4%
ELEC WEST POWER OFF-PEAK	0	0	-	0	-
ELEC WEST POWER PEAK	3,850	0	-	5,390	-28.6%
CAISO SP15 EZGNHUB5 PEAK	550	0	-	1,690	-67.5%
<b>Energy Options</b>					
ETHANOL	315	0	-	400	-21.3%
EUROPEAN JET KEROSENE NW	0	0	-	10	-100.0%
HUSTN SHIP CHNL PIPE SWP	0	356	-100.0%	0	-
NATURAL GAS PHY	2,666,598	2,909,228	-8.3%	2,434,035	9.6%
NATURAL GAS 3 M CSO FIN	1,600	3,760	-57.4%	700	128.6%
NATURAL GAS 1 M CSO FIN	61,925	21,980	181.7%	61,650	0.4%
WTI CRUDE OIL 1 M CSO FI	358,764	321,055	11.7%	395,136	-9.2%
SINGAPORE JET FUEL CALEND	1,020	1,500	-32.0%	1,120	-8.9%
ROTTERDAM 3.5%FUEL OIL CL	600	40	1,400.0%	610	-1.6%
NYMEX EUROPEAN GASOIL APO	20	1,009	-98.0%	30	-33.3%
N ROCKIES PIPE SWAP	4,978	5,183	-4.0%	7,379	-32.5%
BRENT OIL LAST DAY	62,714	45,932	36.5%	83,991	-25.3%
SAN JUAN PIPE SWAP	4,812	1,868	157.6%	6,698	-28.2%
BRENT CALENDAR SWAP	15,807	95,030	-83.4%	22,776	-30.6%
HEATING OIL PHY	52,849	67,747	-22.0%	54,045	-2.2%
PJM MONTHLY	0	6	-100.0%	0	-
NY HARBOR HEAT OIL SWP	35,414	64,593	-45.2%	38,746	-8.6%
NG HH 3 MONTH CAL	0	250	-100.0%	0	-
RBOB PHY	11,995	35,217	-65.9%	6,231	92.5%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2017	Open Interest JAN 2016	% CHG	Open Interest DEC 2017	% CHG
<b>Energy Options</b>					
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-
NYMEX EUROPEAN GASOIL OPT	0	20	-100.0%	0	-
PGE CITYGATE PIPE SWAP	0	0	-	0	-
CRUDE OIL PHY	2,653,675	3,058,930	-13.2%	2,527,153	5.0%
WTI 12 MONTH CALENDAR OPT	0	0	-	0	-
CRUDE OIL 1MO	750,890	306,777	144.8%	676,972	10.9%
SOCAL PIPE SWAP	3,200	0	-	4,800	-33.3%
HENRY HUB FINANCIAL LAST	11,365	6,393	77.8%	11,960	-5.0%
HO 1 MONTH CLNDR OPTIONS	0	2,800	-100.0%	0	-
CRUDE OIL APO	299,167	347,083	-13.8%	302,491	-1.1%
RBOB CALENDAR SWAP	1,143	2,024	-43.5%	117	876.9%
PETRO OUTRIGHT EURO	0	150	-100.0%	0	-
WTI-BRENT BULLET SWAP	149,268	31,400	375.4%	97,545	53.0%
NATURAL GAS OPTION ON CALE	2,678	11,388	-76.5%	2,278	17.6%
ELEC MISO PEAK	0	880	-100.0%	0	-
SINGAPORE FUEL OIL 180 CS	0	0	-	0	-
NATURAL GAS	0	0	-	0	-
NYISO ZONE G 5MW PEAK OPTI	7,390	0	-	5,200	42.1%
PETROCHEMICALS	11,116	5,478	102.9%	10,370	7.2%
PJM CALENDAR STRIP	0	0	-	0	-
APPALACHIAN COAL	0	0	-	0	-
CRUDE OIL OUTRIGHTS	150	9,320	-98.4%	560	-73.2%
MCCLOSKEY ARA ARGS COAL	820	4,620	-82.3%	905	-9.4%
MCCLOSKEY RCH BAY COAL	0	675	-100.0%	75	-100.0%
ELEC FINSETTLED	0	44	-100.0%	0	-
ELECTRICITY OFF PEAK	0	0	-	0	-
NATURAL GAS 5 M CSO FIN	0	0	-	0	-
HEATING OIL CRK SPD AVG PRI	0	0	-	0	0.0%
NATURAL GAS 2 M CSO FIN	600	0	-	100	500.0%
CRUDE OIL CALNDR STRIP	0	0	-	0	-
SINGAPORE GASOIL CALENDAR	300	300	0.0%	300	0.0%
ETHANOL SWAP	18,827	14,565	29.3%	21,484	-12.4%
NATURAL GAS 6 M CSO FIN	9,100	3,000	203.3%	5,100	78.4%
GASOIL CRACK SPREAD AVG PR	0	0	-	0	-
SHORT TERM NATURAL GAS	300	700	-57.1%	100	200.0%
SHORT TERM	0	0	-	0	-
COAL SWAP	930	2,995	-68.9%	810	14.8%
COAL API2 INDEX	4,480	55,825	-92.0%	3,445	30.0%
EURO-DENOMINATED PETRO P	0	0	-	0	-
COAL API4 INDEX	110	500	-78.0%	110	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	10,485	0	-	10,683	-1.9%
LLS CRUDE OIL	7,975	3,740	113.2%	8,700	-8.3%
PJM WES HUB PEAK CAL MTH	1,750	200	775.0%	5,380	-67.5%
PJM ELECTRIC	0	0	-	0	-
1 MO GASOIL CAL SWAP SPR	0	100	-100.0%	0	-
GASOLINE	0	0	-	456	-100.0%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2017	Open Interest JAN 2016	% CHG	Open Interest DEC 2017	% CHG
<b>FX Futures</b>					
AUSTRALIAN DOLLAR	101,571	125,168	-18.9%	97,827	3.8%
BRITISH POUND	212,001	274,536	-22.8%	216,030	-1.9%
BRAZIL REAL	45,733	24,066	90.0%	41,722	9.6%
CANADIAN DOLLAR	114,362	160,448	-28.7%	97,268	17.6%
E-MINI EURO FX	8,139	6,346	28.3%	7,020	15.9%
EURO FX	407,338	404,195	0.8%	408,992	-0.4%
E-MINI JAPANESE YEN	1,300	1,279	1.6%	1,072	21.3%
JAPANESE YEN	204,638	256,787	-20.3%	213,072	-4.0%
MEXICAN PESO	184,340	166,737	10.6%	147,500	25.0%
NEW ZEALND DOLLAR	51,590	32,028	61.1%	43,491	18.6%
NKR/USD CROSS RATE	1,362	709	92.1%	1,525	-10.7%
RUSSIAN RUBLE	30,482	31,499	-3.2%	27,619	10.4%
S.AFRICAN RAND	19,956	5,105	290.9%	8,131	145.4%
SWISS FRANC	49,779	58,552	-15.0%	53,983	-7.8%
AD/CD CROSS RATES	3	3	0.0%	0	-
AD/JY CROSS RATES	1,661	1,216	36.6%	1,837	-9.6%
AD/NE CROSS RATES	6	14	-57.1%	0	-
BP/JY CROSS RATES	236	759	-68.9%	262	-9.9%
BP/SF CROSS RATES	0	61	-100.0%	0	-
CD/JY CROSS RATES	1	2	-50.0%	0	-
EC/AD CROSS RATES	967	880	9.9%	990	-2.3%
EC/CD CROSS RATES	1,082	826	31.0%	1,382	-21.7%
EC/NOK CROSS RATES	5	1	400.0%	1	400.0%
EC/SEK CROSS RATES	369	297	24.2%	303	21.8%
EFX/BP CROSS RATES	26,736	32,042	-16.6%	24,543	8.9%
EFX/JY CROSS RATES	16,706	12,338	35.4%	14,739	13.3%
EFX/SF CROSS RATES	13,182	15,838	-16.8%	11,666	13.0%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	1,490	842	77.0%	1,792	-16.9%
HUNGARIAN FORINT (US)	0	0	-	0	-
POLISH ZLOTY (US)	1,777	397	347.6%	1,978	-10.2%
POLISH ZLOTY (EC)	2	1,446	-99.9%	16	-87.5%
SHEKEL	0	0	-	0	-
RMB USD	220	854	-74.2%	197	11.7%
KOREAN WON	18	20	-10.0%	18	0.0%
TURKISH LIRA	1,240	7	17,614.3%	400	210.0%
TURKISH LIRA (EU)	0	0	-	0	-
E-MICRO EUR/USD	6,073	4,718	28.7%	3,463	75.4%
E-MICRO GBP/USD	2,168	4,576	-52.6%	1,785	21.5%
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	2,251	2,124	6.0%	1,417	58.9%
MICRO CHF/USD	345	209	65.1%	203	70.0%
INDIAN RUPEE	767	341	124.9%	398	92.7%
E-MICRO INR/USD	134	15	793.3%	227	-41.0%
E-MICRO JPY/USD	1,585	1,715	-7.6%	905	75.1%
CHINESE RENMINBI (CNH)	2,405	2,860	-15.9%	2,704	-11.1%
USDZAR	10	0	-	10	0.0%
FCXRX	21	0	-	0	0.0%
E-MICRO USD/CNH	0	26	-100.0%	0	-

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## CME Group Exchange Open Interest Report - Monthly

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<b>FX Futures</b>					
E-MICRO CAD/USD	1,067	895	19.2%	803	32.9%
<b>FX Options</b>					
AUSTRALIAN DOLLAR	45,360	71,901	-36.9%	29,452	54.0%
BRITISH POUND	66,108	106,859	-38.1%	38,029	73.8%
CANADIAN DOLLAR	38,697	77,369	-50.0%	22,481	72.1%
EURO FX	182,679	272,764	-33.0%	123,382	48.1%
JAPANESE YEN	108,199	131,215	-17.5%	66,198	63.4%
MEXICAN PESO	9,260	2,120	336.8%	3,322	178.7%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	0	343	-100.0%	0	-
SWISS FRANC	3,886	19,104	-79.7%	3,206	21.2%
JAPANESE YEN (EU)	253	225	12.4%	239	5.9%
EURO FX (EU)	209	5,362	-96.1%	205	2.0%
CANADIAN DOLLAR (EU)	24	298	-91.9%	15	60.0%
BRITISH POUND (EU)	292	2,097	-86.1%	257	13.6%
AUSTRALIAN DLR (EU)	0	398	-100.0%	0	-
JPY/USD PQO 2pm Fix	96,878	0	-	103,210	-6.1%
EUR/USD PQO 2pm Fix	127,295	0	-	125,390	1.5%
CAD/USD PQO 2pm Fix	40,185	0	-	39,156	2.6%
AUD/USD PQO 2pm Fix	39,293	0	-	41,813	-6.0%
CHF/USD PQO 2pm Fix	3,672	0	-	4,825	-23.9%
GBP/USD PQO 2pm Fix	55,111	0	-	55,073	0.1%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2017	Open Interest JAN 2016	% CHG	Open Interest DEC 2017	% CHG
<b>Commodities and Alternative Investments</b>					
<b>Futures</b>					
CORN	1,347,297	1,370,959	-1.7%	1,237,798	8.8%
SOYBEAN	722,736	701,302	3.1%	630,756	14.6%
SOYBEAN MEAL	380,944	414,902	-8.2%	325,056	17.2%
SOYBEAN OIL	405,813	413,747	-1.9%	370,720	9.5%
OATS	7,564	9,699	-22.0%	6,492	16.5%
ROUGH RICE	11,604	12,975	-10.6%	11,521	0.7%
MINI CORN	9,953	7,420	34.1%	8,681	14.7%
MINI SOYBEAN	21,880	7,441	194.0%	15,190	44.0%
MINI WHEAT	2,176	1,124	93.6%	1,778	22.4%
LIVE CATTLE	350,151	276,879	26.5%	308,053	13.7%
FEEDER CATTLE	49,638	37,913	30.9%	45,210	9.8%
LEAN HOGS	220,658	179,804	22.7%	197,430	11.8%
LUMBER	3,898	5,718	-31.8%	4,080	-4.5%
MILK	32,959	33,115	-0.5%	34,904	-5.6%
MLK MID	0	0	-	0	-
NFD MILK	7,547	7,924	-4.8%	6,407	17.8%
BUTTER CS	5,426	5,235	3.6%	5,406	0.4%
CLASS IV MILK	4,457	2,677	66.5%	5,035	-11.5%
DRY WHEY	5,475	5,354	2.3%	5,153	6.2%
GSCI EXCESS RETURN FUT	46,027	33,955	35.6%	44,449	3.6%
GOLDMAN SACHS	15,158	11,815	28.3%	14,604	3.8%
HOUSING INDEX	54	44	22.7%	41	31.7%
ETHANOL	5,416	4,189	29.3%	5,298	2.2%
HDD WEATHER	2,425	1,726	40.5%	3,501	-30.7%
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	300	827	-63.7%	300	0.0%
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	300	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	150	50	200.0%	150	0.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-
COFFEE	1	3	-66.7%	1	0.0%
DOW-UBS COMMOD INDEX	35,047	16,455	113.0%	23,497	49.2%
SUGAR 11	1	24	-95.8%	1	0.0%
COCOA TAS	13	45	-71.1%	13	0.0%
COTTON	3	6	-50.0%	4	-25.0%
USD CRUDE PALM OIL	2,204	0	-	1,860	18.5%
CASH-SETTLED CHEESE	24,242	32,658	-25.8%	24,249	0.0%
FERTILIZER PRODUCTS	2,352	4,695	-49.9%	2,082	13.0%
S&P GSCI ENHANCED ER SWAP	17,033	13,072	30.3%	17,033	0.0%
CHI WHEAT	494,686	406,429	21.7%	450,980	9.7%
KC WHEAT	233,274	219,586	6.2%	238,536	-2.2%
MALAYSIAN PALM SWAP	23,766	9,812	142.2%	25,078	-5.2%
PALM OIL	0	200	-100.0%	0	-
Intercommodity Spread	0	0	-	0	-
DJ_UBS ROLL SELECT INDEX FU	1,152	250	360.8%	988	16.6%
<b>Commodities and Alternative Investments</b>					
<b>Options</b>					
CORN	991,651	1,029,927	-3.7%	855,633	15.9%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2017	Open Interest JAN 2016	% CHG	Open Interest DEC 2017	% CHG
<b>Commodities and Alternative Investments</b>					
<b>Options</b>					
SOYBEAN	565,623	710,361	-20.4%	419,390	34.9%
SOYBEAN MEAL	119,106	175,518	-32.1%	109,093	9.2%
SOYBEAN OIL	128,651	146,278	-12.1%	99,657	29.1%
SOYBEAN CRUSH	242	1,682	-85.6%	142	70.4%
OATS	3,805	3,785	0.5%	3,528	7.9%
ROUGH RICE	1,953	2,916	-33.0%	1,089	79.3%
WHEAT	0	175	-100.0%	0	-
LIVE CATTLE	223,128	322,394	-30.8%	196,134	13.8%
FEEDER CATTLE	28,176	30,950	-9.0%	34,302	-17.9%
LEAN HOGS	173,634	218,196	-20.4%	146,909	18.2%
LUMBER	979	895	9.4%	445	120.0%
MILK	92,669	61,920	49.7%	92,370	0.3%
MLK MID	703	390	80.3%	573	22.7%
NFD MILK	6,743	13,317	-49.4%	5,201	29.6%
BUTTER CS	6,786	4,306	57.6%	5,587	21.5%
CLASS IV MILK	6,913	3,301	109.4%	7,407	-6.7%
DRY WHEY	1,240	496	150.0%	709	74.9%
HOUSING INDEX	18	0	-	18	0.0%
HDD WEATHER	1,250	0	-	2,000	-37.5%
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	16,700	14,100	18.4%	16,700	0.0%
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	2,500	3,500	-28.6%	2,500	0.0%
NOV-NOV SOYBEAN CAL SPRD	64	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	11,450	4,525	153.0%	4,491	155.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	2,025	8,827	-77.1%	1,725	17.4%
SOYBN NEARBY+2 CAL SPRD	725	0	-	350	107.1%
WHEAT NEARBY+2 CAL SPRD	5,316	9,904	-46.3%	4,852	9.6%
CORN NEARBY+2 CAL SPRD	3,001	10,328	-70.9%	2,036	47.4%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-DEC WHEAT CAL SPRD	500	4,847	-89.7%	300	66.7%
LV CATL CSO	886	0	-	586	51.2%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
WHEAT-CORN IC SO	4,476	5,070	-11.7%	4,100	9.2%
CASH-SETTLED CHEESE	35,617	36,318	-1.9%	32,421	9.9%
JULY-DEC SOY OIL CAL SPRD	675	0	-	500	35.0%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
DEC-DEC CORN CAL SPRD	2,006	0	-	865	131.9%
DEC-JULY CORN CAL SPRD	600	0	-	0	-
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
CHI WHEAT	320,032	326,847	-2.1%	309,738	3.3%
KC WHEAT	42,187	35,387	19.2%	31,385	34.4%
MAR-DEC CORN CAL SPRD	0	0	-	0	-
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
Intercommodity Spread	600	250	140.0%	601	-0.2%
MAR-JULY CORN CAL SPRD	0	3,753	-100.0%	0	-
MAR-JULY WHEAT CAL SPRD	1,354	3,684	-63.2%	1,362	-0.6%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2017	Open Interest JAN 2016	% CHG	Open Interest DEC 2017	% CHG
<b>Commodities and Alternative Investments</b>					
<b>Options</b>					
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-
<b>Foreign Exchange Futures</b>					
CHILEAN PESO	82	0	-	0	-
<b>Ags Futures</b>					
WHEAT	1,411	0	-	2,108	-33.1%
<b>Ags Options</b>					
WHEAT	260	0	-	260	0.0%
<b>TOTAL FUTURES GROUP</b>					
Interest Rate Futures	22,662,973	20,090,552	12.8%	20,958,116	8.1%
Equity Index Futures	3,599,551	3,723,432	-3.3%	3,522,667	2.2%
Metals Futures	1,079,423	917,114	17.7%	999,530	8.0%
Energy Futures	19,495,744	20,497,898	-4.9%	19,376,100	0.6%
FX Futures	1,515,118	1,632,787	-7.2%	1,437,291	5.4%
Commodities and Alternative Invest	4,493,780	4,250,029	5.7%	4,072,335	10.3%
Foreign Exchange Futures	82	0	-	0	-
Ags Futures	1,411	0	-	2,108	-33.1%
<b>TOTAL FUTURES</b>	<b>52,848,082</b>	<b>51,111,812</b>	<b>3.4%</b>	<b>50,368,147</b>	<b>4.9%</b>
<b>TOTAL OPTIONS GROUP</b>					
Interest Rate Options	41,954,383	39,990,245	4.9%	37,533,180	11.8%
Equity Index Options	4,685,464	4,264,718	9.9%	3,970,568	18.0%
Metals Options	1,057,559	1,140,002	-7.2%	1,093,192	-3.3%
Energy Options	7,225,130	7,444,661	-2.9%	6,810,651	6.1%
FX Options	817,401	690,055	18.5%	656,253	24.6%
Commodities and Alternative Invest	2,803,984	3,194,147	-12.2%	2,394,699	17.1%
Ags Options	260	0	-	260	0.0%
<b>TOTAL OPTIONS</b>	<b>58,544,181</b>	<b>56,723,828</b>	<b>3.2%</b>	<b>52,458,803</b>	<b>11.6%</b>

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2017	Open Interest JAN 2016	% CHG	Open Interest DEC 2017	% CHG
<b>TOTAL COMBINED</b>					
Interest Rate	64,617,356	60,080,797	7.6%	58,491,296	10.5%
Equity Index	8,285,015	7,988,150	3.7%	7,493,235	10.6%
Metals	2,136,982	2,057,116	3.9%	2,092,722	2.1%
Energy	26,720,874	27,942,559	-4.4%	26,186,751	2.0%
FX	2,332,519	2,322,842	0.4%	2,093,544	11.4%
Commodities and Alternative Invest	7,297,764	7,444,176	-2.0%	6,467,034	12.8%
Foreign Exchange	82	0	-	0	-
Ags	1,671	0	-	2,368	-29.4%
<b>GRAND TOTAL</b>	<b>111,392,263</b>	<b>107,835,640</b>	<b>3.3%</b>	<b>102,826,950</b>	<b>8.3%</b>

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