

CME Group Exchange Open Interest Report - Monthly

	Open Interest FEB 2017	Open Interest FEB 2016	% CHG	Open Interest JAN 2017	% CHG
Interest Rate Futures					
30-YR BOND	648,393	552,033	17.5%	616,209	5.2%
10-YR NOTE	3,263,890	3,023,189	8.0%	3,174,958	2.8%
5-YR NOTE	3,159,459	2,674,183	18.1%	3,138,549	0.7%
2-YR NOTE	1,421,412	1,072,083	32.6%	1,323,131	7.4%
FED FUND	1,586,983	837,540	89.5%	1,314,337	20.7%
EURODOLLARS	12,727,154	10,925,411	16.5%	11,988,741	6.2%
5-YR SWAP RATE	44,576	41,253	8.1%	46,324	-3.8%
2-YR SWAP RATE	0	2,533	-100.0%	0	-
10-YR SWAP RATE	32,387	32,655	-0.8%	33,400	-3.0%
7-YR SWAP	0	788	-100.0%	0	-
1-MONTH EURODOLLAR	2,882	1,233	133.7%	5,643	-48.9%
ULTRA T-BOND	749,743	629,740	19.1%	707,771	5.9%
30-YR SWAP RATE	1,132	1,051	7.7%	1,356	-16.5%
Ultra 10-Year Note	338,888	76,535	342.8%	312,554	8.4%
EURO 5YR BUNDLE	0	0	-	0	-
3YR BUNDLE	0	0	-	0	-
2YR BUNDLE	0	0	-	0	-
Interest Rate Options					
30-YR BOND	481,837	476,468	1.1%	511,065	-5.7%
10-YR NOTE	2,472,153	2,052,399	20.5%	2,774,522	-10.9%
5-YR NOTE	1,408,969	615,672	128.9%	1,305,681	7.9%
2-YR NOTE	82,433	76,314	8.0%	59,355	38.9%
FED FUND	6,376	49,234	-87.0%	16,948	-62.4%
EURODOLLARS	24,537,861	27,177,154	-9.7%	20,749,368	18.3%
EURO MIDCURVE	17,916,330	12,441,449	44.0%	16,533,649	8.4%
ULTRA T-BOND	928	1,984	-53.2%	2,355	-60.6%
Ultra 10-Year Note	178	0	-	1,440	-87.6%

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Equity Index Futures					
DJIA	0	0	-	0	-
MINI \$5 DOW	139,180	60,329	130.7%	128,613	8.2%
E-MINI S&P500	3,108,007	3,150,632	-1.4%	2,841,019	9.4%
S&P 500	109,817	146,043	-24.8%	81,426	34.9%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	96,368	96,819	-0.5%	94,045	2.5%
S&P 400 MIDCAP	0	0	-	0	-
S&P 500 GROWTH	19	24	-20.8%	19	0.0%
S&P 500/VALUE	55,660	28,809	93.2%	54,980	1.2%
E-MINI RUSSELL 1000	80	30	166.7%	9	788.9%
E-MINI NASDAQ 100	239,580	253,779	-5.6%	238,036	0.6%
NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	32,042	41,169	-22.2%	28,709	11.6%
NIKKEI 225 (YEN) STOCK	58,274	101,868	-42.8%	63,654	-8.5%
DJ US REAL ESTATE	16,228	6,129	164.8%	14,539	11.6%
NASDAQ BIOTECH	552	0	-	552	0.0%
E-MICRO NIFTY	0	0	-	0	-
S&P CONSUMER DSCRTNRY SE	6,208	8,747	-29.0%	6,087	2.0%
S&P HEALTH CARE SECTOR	6,628	3,494	89.7%	3,974	66.8%
S&P UTILITIES SECTOR	7,872	14,015	-43.8%	7,298	7.9%
S&P CONSUMER STAPLES SECT	7,281	21,867	-66.7%	7,191	1.3%
S&P TECHNOLOGY SECTOR	6,208	3,238	91.7%	4,389	41.4%
S&P INDUSTRIAL SECTOR	6,842	6,037	13.3%	6,049	13.1%
S&P FINANCIAL SECTOR	11,600	6,786	70.9%	9,508	22.0%
S&P ENERGY SECTOR	7,902	2,207	258.0%	4,642	70.2%
S&P MATERIALS SECTOR	3,451	3,160	9.2%	2,897	19.1%
IBOVESPA INDEX	164	115	42.6%	196	-16.3%
E-MINI RUSSELL 1000 VALUE	926	116	698.3%	989	-6.4%
FT-SE 100	251	220	14.1%	225	11.6%
E-MINI RUSSELL 1000 GROWTH	101	179	-43.6%	73	38.4%
NIFTY 50	1,859	271	586.0%	432	330.3%
Equity Index Options					
DJIA	0	0	-	0	-
MINI \$5 DOW	7,505	23,341	-67.8%	7,579	-1.0%
E-MINI S&P500	2,441,244	2,863,481	-14.7%	1,707,101	43.0%
S&P 500	272,543	573,756	-52.5%	129,015	111.2%
E-MINI MIDCAP	0	0	-	0	-
E-MINI NASDAQ 100	75,072	87,614	-14.3%	55,737	34.7%
NASDAQ	0	0	-	0	-
EOM S&P 500	34,306	27,106	26.6%	101,743	-66.3%
EOM EMINI S&P	579,542	199,869	190.0%	554,586	4.5%
EOW2 EMINI S&P 500	195,009	109,622	77.9%	239,489	-18.6%
EOW2 S&P 500	23,206	14,290	62.4%	27,412	-15.3%
EOW1 EMINI S&P 500	459,345	289,186	58.8%	377,387	21.7%
EOW1 S&P 500	58,135	26,577	118.7%	53,484	8.7%
EOW4 EMINI S&P 500	49,931	23,550	112.0%	49,407	1.1%
EOW3 S&P 500	97,825	17,910	446.2%	233,646	-58.1%
EOW3 EMINI S&P 500	726,007	4,487	16,080.2%	1,148,878	-36.8%

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Metals Futures					
COMEX COPPER	268,928	161,578	66.4%	292,253	-8.0%
URANIUM	5,022	4,785	5.0%	4,275	17.5%
COMEX MINY COPPER	104	67	55.2%	168	-38.1%
COMEX GOLD	450,477	457,061	-1.4%	401,586	12.2%
COMEX SILVER	199,354	163,623	21.8%	187,630	6.2%
NYMEX PLATINUM	71,465	65,663	8.8%	64,783	10.3%
NYMEX HOT ROLLED STEEL	12,647	24,590	-48.6%	12,422	1.8%
PALLADIUM	27,693	26,296	5.3%	28,596	-3.2%
E-MICRO GOLD	5,554	2,496	122.5%	3,690	50.5%
SILVER	756	371	103.8%	928	-18.5%
COPPER	1,631	5,128	-68.2%	1,608	1.4%
FERROUS PRODUCTS	386	0	-	302	27.8%
ALUMINUM	29,742	6,910	330.4%	26,385	12.7%
GOLD	0	0	-	0	-
COMEX E-Mini GOLD	1,078	1,217	-11.4%	1,112	-3.1%
COMEX E-Mini SILVER	91	60	51.7%	133	-31.6%
IRON ORE 62 CHINA TSI FUTURE	16,760	25,574	-34.5%	17,504	-4.3%
IRON ORE 58 CHINA TSI FUTURE	0	0	-	0	-
IRON ORE 62 CHINA PLATTS FU	1,082	410	163.9%	880	23.0%
Aluminium MW Trans Prem Platss	37,191	27,237	36.5%	35,145	5.8%
Gold Kilo	10	19	-47.4%	18	-44.4%
LNDN ZINC	5	33	-84.8%	5	0.0%
METALS	0	0	-	0	-
Metals Options					
COMEX COPPER	1,554	1,942	-20.0%	4,381	-64.5%
COMEX GOLD	991,662	1,144,735	-13.4%	914,378	8.5%
COMEX SILVER	97,934	106,479	-8.0%	111,063	-11.8%
NYMEX PLATINUM	7,661	4,119	86.0%	6,694	14.4%
PALLADIUM	3,086	4,195	-26.4%	5,469	-43.6%
SILVER	24	12	100.0%	11	118.2%
COPPER	0	0	-	0	-
GOLD	4,023	326	1,134.0%	1,917	109.9%
IRON ORE 62 CHINA TSI PUT OP	4,820	21,233	-77.3%	2,700	78.5%
IRON ORE 62 CHINA TSI CALL O	12,126	12,800	-5.3%	10,946	10.8%
Energy Futures					
ETHANOL FWD	188	206	-8.7%	181	3.9%
MARS BLEND CRUDE OIL	2,694	1,140	136.3%	3,074	-12.4%
HUSTN SHIP CHNL PIPE SWP	2,617	3,425	-23.6%	3,017	-13.3%
NATURAL GAS PHY	1,334,139	1,035,699	28.8%	1,175,887	13.5%
SOUTHERN NAT LA NAT GAS	0	522	-100.0%	0	-
COLUMBIA GULF MAIN NAT G	0	0	-	0	-
RBOB GASOLINE BALMO CLNDR	184	1,640	-88.8%	1,027	-82.1%
GASOLINE UP-DOWN BALMO SW	0	160	-100.0%	0	-
FUEL OIL (PLATS) CAR CN	0	51	-100.0%	0	-
FUEL OIL (PLATS) CAR CM	158	139	13.7%	211	-25.1%

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Energy Futures					
SINGAPORE MOGAS 92 UNLEAD	20,417	12,829	59.1%	21,865	-6.6%
ETHANOL T2 FOB ROTT INCL DU	4,341	3,303	31.4%	4,411	-1.6%
SINGAPORE MOGAS 92 UNLEAD	82	25	228.0%	75	9.3%
JET AV FUEL (P) CAR FM ICE GA	33	49	-32.7%	39	-15.4%
NY JET FUEL (PLATTS) HEAT OIL	0	0	-	0	-
PROPANE NON-LDH MB (OPIS) B	990	175	465.7%	1,716	-42.3%
PROPANE NON-LDH MT. BEL (OF	32,919	22,308	47.6%	38,103	-13.6%
N ILLINOIS HUB DAILY	196	208	-5.8%	196	0.0%
CINERGY HUB PEAK MONTH	288	462	-37.7%	288	0.0%
NO 2 UP-DOWN SPREAD CALEN	1,860	2,266	-17.9%	1,671	11.3%
CIN HUB 5MW D AH O PK	284,800	356,560	-20.1%	238,800	19.3%
NY 3.0% FUEL OIL (PLATTS	1,000	1,375	-27.3%	975	2.6%
ARGUS LLS VS. WTI (ARG) T	17,958	19,445	-7.6%	11,503	56.1%
TRANSCO ZONE 1 NG BASIS	0	0	-	0	-
SOUTH STAR TEX OKLHM KNS	495	1,042	-52.5%	523	-5.4%
NYISO ZONE A 5MW D AH PK	11,780	13,507	-12.8%	11,910	-1.1%
NEPOOL INTR HUB 5MW D AH	664,223	351,465	89.0%	587,301	13.1%
PJM COMED 5MW D AH O PK	117,115	77,965	50.2%	133,435	-12.2%
NYISO ZONE A 5MW D AH O P	158,310	314,375	-49.6%	169,560	-6.6%
CHICAGO UNL GAS PL VS RBO	33	1,119	-97.1%	36	-8.3%
PREMIUM UNLEAD 10PPM FOB	10	59	-83.1%	6	66.7%
GASOIL 10P CRG CIF NW VS	0	0	-	0	-
GASOIL 0.1 RDAM BRGS VS I	35	75	-53.3%	45	-22.2%
PJM WESTHDA PEAK	54,310	70,993	-23.5%	59,232	-8.3%
PJM DAYTON DA PEAK	19,398	16,370	18.5%	23,243	-16.5%
PJM WESTH DA OFF-PEAK	964,582	1,298,476	-25.7%	1,044,457	-7.6%
PJM PPL DA OFF-PEAK	0	55,640	-100.0%	0	-
PJM AECO DA OFF-PEAK	13,671	63,498	-78.5%	17,343	-21.2%
ULSD 10PPM CIF MED BALMO	0	0	-	0	-
GASOIL 0.1CIF MED VS ICE	105	100	5.0%	60	75.0%
GASOIL 0.1 CIF VS ICE GAS	20	0	-	20	0.0%
GASOIL 0.1 ROTTERDAM BARG	35	0	-	30	16.7%
EUROPE NAPHTHA CALSWAP	2,693	1,190	126.3%	2,433	10.7%
HENRY HUB SWING FUTURE	0	40	-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	0	323	-100.0%	25	-100.0%
CIG ROCKIES NG INDEX SWA	0	930	-100.0%	0	-
PJM PECO ZONE5MW PEAK CAL	0	0	-	0	-
NY ULSD (ARGUS) VS HEATING	3,943	3,236	21.8%	5,289	-25.4%
N ROCKIES PIPE SWAP	487	759	-35.8%	515	-5.4%
GASOIL MINI CALENDAR SWAP	277	1,071	-74.1%	230	20.4%
BRENT OIL LAST DAY	137,538	174,427	-21.1%	130,335	5.5%
SAN JUAN PIPE SWAP	0	0	-	0	-
EUROPEAN NAPHTHA BALMO	245	157	56.1%	409	-40.1%
EURO 3.5% FUEL OIL RDAM B	510	330	54.5%	829	-38.5%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-
LA CARB DIESEL (OPIS) SWA	359	586	-38.7%	451	-20.4%
GULF COAST ULSD CALENDAR	3,446	5,309	-35.1%	3,479	-0.9%
CENTERPOINT EAST INDEX	0	0	-	0	-
CENTERPOINT BASIS SWAP	17,478	16,329	7.0%	18,721	-6.6%

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WTI-BRENT CALENDAR SWAP	44,164	77,669	-43.1%	46,637	-5.3%
EURO GASOIL 10PPM VS ICE	289	865	-66.6%	330	-12.4%
BRENT CALENDAR SWAP	16,267	16,333	-0.4%	14,997	8.5%
MINY HTG OIL	1	2	-50.0%	0	-
FUELOIL SWAP:CARGOES VS.B	1,043	1,458	-28.5%	1,041	0.2%
DOMINION TRAN INC - APP I	2,920	1,278	128.5%	2,920	0.0%
TENNESSEE ZONE 0 BASIS SW	1,280	1,392	-8.0%	1,504	-14.9%
PJM OFF-PEAK LMP SWAP FUT	986	3,818	-74.2%	1,028	-4.1%
AEP-DAYTON HUB OFF-PEAK M	550	1,481	-62.9%	600	-8.3%
AEP-DAYTON HUB DAILY	212	268	-20.9%	192	10.4%
EASTERN RAIL DELIVERY CSX	2,005	2,865	-30.0%	2,005	0.0%
HTG OIL	219	2,092	-89.5%	614	-64.3%
EUROPE 3.5% FUEL OIL MED	1,021	894	14.2%	1,116	-8.5%
WAHA INDEX SWAP FUTURE	472	2,332	-79.8%	720	-34.4%
EL PASO PERMIAN INDEX SWA	0	372	-100.0%	0	-
HEATING OIL PHY	406,113	361,825	12.2%	405,989	0.0%
PJM MONTHLY	3,624	12,000	-69.8%	3,836	-5.5%
NY HARBOR HEAT OIL SWP	11,679	15,429	-24.3%	13,963	-16.4%
TCO BASIS SWAP	23,816	46,010	-48.2%	24,790	-3.9%
DOMINION TRANSMISSION INC	60,985	40,838	49.3%	59,984	1.7%
NYISO A	0	4,850	-100.0%	0	-
MINY NATURAL GAS	1,830	3,117	-41.3%	1,788	2.3%
TRANSCO ZONE 6 BASIS SWAP	8,526	5,059	68.5%	8,454	0.9%
NYH NO 2 CRACK SPREAD CAL	9,665	14,037	-31.1%	10,167	-4.9%
JAPAN C&F NAPHTHA CRACK S	1,151	1,408	-18.3%	1,215	-5.3%
PERMIAN BASIS SWAP	19,739	17,431	13.2%	20,495	-3.7%
NY HARBOR RESIDUAL FUEL 1	3,779	7,982	-52.7%	4,219	-10.4%
GULF COAST NO.6 FUEL OIL	57,588	67,242	-14.4%	62,852	-8.4%
NGPL MID-CONTINENT	31,456	41,972	-25.1%	32,093	-2.0%
NYISO J	1,466	5,482	-73.3%	1,571	-6.7%
NYISO G	0	535	-100.0%	0	-
ARGUS PROPAN(SAUDI ARAMC	731	970	-24.6%	794	-7.9%
JAPAN NAPHTHA BALMO SWAP	47	0	-	50	-6.0%
EUROPE JET KERO NWE CALSW	0	19	-100.0%	0	-
JET CIF NWE VS ICE	293	370	-20.8%	368	-20.4%
RBOB PHY	391,920	406,067	-3.5%	426,771	-8.2%
RBOB GAS	1,162	4,289	-72.9%	1,356	-14.3%
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0	-
NY1% VS GC SPREAD SWAP	8,023	5,534	45.0%	8,236	-2.6%
GULF COAST 3% FUEL OIL BA	2,560	320	700.0%	311	723.2%
EUROPE 3.5% FUEL OIL RDAM	11,309	9,547	18.5%	12,778	-11.5%
FUEL OIL NWE CRACK VS ICE	0	209	-100.0%	0	-
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-
TRANSCO ZONE 6 INDEX	2,184	604	261.6%	1,576	38.6%
SONAT BASIS SWAP FUTURE	612	5,172	-88.2%	668	-8.4%
PANHANDLE BASIS SWAP FUTU	36,594	45,525	-19.6%	38,118	-4.0%
NGPL MIDCONTINENT INDEX	0	4,280	-100.0%	0	-
DUBAI CRUDE OIL CALENDAR	19,752	2,653	644.5%	21,870	-9.7%
CRUDE OIL PHY	2,129,674	1,780,593	19.6%	2,194,908	-3.0%
CINERGY HUB OFF-PEAK MONT	136	708	-80.8%	140	-2.9%
ANR LOUISIANA BASIS SWAP	31	856	-96.4%	59	-47.5%

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TRANSCO ZONE4 BASIS SWAP	24,235	39,552	-38.7%	25,690	-5.7%
FLORIDA GAS ZONE3 BASIS S	868	1,326	-34.5%	1,708	-49.2%
SINGAPORE NAPHTHA SWAP	0	0	-	0	-
SINGAPORE JET KEROSENE SW	4,006	1,636	144.9%	2,365	69.4%
SINGAPORE 380CST FUEL OIL	15,386	7,151	115.2%	14,896	3.3%
AEP-DAYTON HUB MTHLY	770	1,699	-54.7%	840	-8.3%
N ILLINOIS HUB MTHLY	220	460	-52.2%	240	-8.3%
ISO NEW ENGLAND OFF-PEAK	154	586	-73.7%	168	-8.3%
NYISO G OFF-PEAK	0	260	-100.0%	0	-
NYISO A OFF-PEAK	0	1,480	-100.0%	0	-
TC2 ROTTERDAM TO USAC 37K	0	0	-	0	-
EUROPE DATED BRENT SWAP	39	8,527	-99.5%	339	-88.5%
WESTERN RAIL DELIVERY PRB	1,575	4,025	-60.9%	1,515	4.0%
NATURAL GAS PEN SWP	279,922	309,895	-9.7%	279,366	0.2%
SINGAPORE GASOIL VS ICE	28,343	3,915	624.0%	23,393	21.2%
JET BARGES VS ICE GASOIL	0	28	-100.0%	0	-
SOCAL PIPE SWAP	760	3,360	-77.4%	1,520	-50.0%
SINGAPORE 180CST BALMO	72	10	620.0%	0	-
MONT BELVIEU LDH PROPANE 5	116,404	126,279	-7.8%	126,515	-8.0%
MONT BELVIEU ETHANE 5 DECI	94,216	43,273	117.7%	104,659	-10.0%
MONT BELVIEU NORMAL BUTAN	37,756	31,645	19.3%	38,558	-2.1%
WAHA BASIS	11,180	16,744	-33.2%	12,050	-7.2%
PREM UNL GAS 10PPM RDAM F	21	53	-60.4%	0	-
PREM UNL GAS 10PPM RDAM F	0	2	-100.0%	0	-
HENRY HUB SWAP	1,286,593	1,451,477	-11.4%	1,305,939	-1.5%
HENRY HUB BASIS SWAP	43,387	68,822	-37.0%	41,394	4.8%
CHICAGO ETHANOL SWAP	57,941	44,425	30.4%	59,739	-3.0%
PJM WESTH RT OFF-PEAK	2,215,355	3,755,509	-41.0%	2,288,111	-3.2%
PJM JCPL DA OFF-PEAK	15,190	62,070	-75.5%	19,270	-21.2%
PJM DAYTON DA OFF-PEAK	221,428	199,870	10.8%	206,155	7.4%
PJM AD HUB 5MW REAL TIME	768,097	1,544,814	-50.3%	820,924	-6.4%
NEPOOL SE MASS 5MW D AH P	0	0	-	0	-
ISO NEW ENGLAND PK LMP	197	589	-66.6%	234	-15.8%
CRUDE OIL	23,883	20,590	16.0%	25,906	-7.8%
EUROPEAN NAPHTHA CRACK SP	10,343	10,410	-0.6%	10,342	0.0%
GASOIL CRACK SPREAD CALEN	21,074	7,261	190.2%	18,079	16.6%
ICE BRENT DUBAI SWAP	16,906	3,045	455.2%	15,518	8.9%
BRENT FINANCIAL FUTURES	3,114	8,527	-63.5%	5,642	-44.8%
DEMARC SWING SWAP	0	0	-	0	-
NGPL MIDCONTINENT SWING S	0	0	-	0	-
GASOIL CALENDAR SWAP	70	47	48.9%	75	-6.7%
EURO 3.5% FUEL OIL SPREAD	2,558	924	176.8%	2,857	-10.5%
NYMEX ALUMINUM FUTURES	772	1,640	-52.9%	620	24.5%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-
GULF COAST JET VS NYM 2 H	36,203	33,548	7.9%	33,397	8.4%
SOCAL BASIS SWAP	0	0	-	0	-
SAN JUAN BASIS SWAP	36,060	19,293	86.9%	37,628	-4.2%
EUROPE 1% FUEL OIL RDAM C	0	146	-100.0%	8	-100.0%
GULF COAST GASOLINE CLNDR	0	1,300	-100.0%	0	-
Transco Zone 3 Basis	6,651	9,266	-28.2%	6,959	-4.4%
Tetco STX Basis	1,679	3,812	-56.0%	1,791	-6.3%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest FEB 2017	Open Interest FEB 2016	% CHG	Open Interest JAN 2017	% CHG
Energy Futures					
COLUMBIA GULF ONSHORE	14,382	26,395	-45.5%	15,698	-8.4%
PJM DAILY	1,066	682	56.3%	868	22.8%
CIG BASIS	44,628	43,616	2.3%	46,755	-4.5%
NORTHEN NATURAL GAS VENTL	4,876	1,629	199.3%	5,212	-6.4%
TEXAS EASTERN ZONE M-3 BA	21,926	24,133	-9.1%	23,102	-5.1%
MICHIGAN BASIS	11,512	9,315	23.6%	12,076	-4.7%
ANR OKLAHOMA	3,355	7,334	-54.3%	3,439	-2.4%
LA JET FUEL VS NYM NO 2 H	25	718	-96.5%	30	-16.7%
RBOB UP-DOWN CALENDAR SW	0	6,775	-100.0%	0	-
RBOB CALENDAR SWAP	12,351	13,817	-10.6%	14,413	-14.3%
MINY RBOB GAS	0	0	-	0	0.0%
GAS EURO-BOB OXY NWE BARG	5,670	7,849	-27.8%	5,693	-0.4%
GAS EURO-BOB OXY NWE BARG	31,244	35,799	-12.7%	30,537	2.3%
PETRO OUTRIGHT EURO	17,212	16,229	6.1%	19,046	-9.6%
DATED BRENT (PLATTS) DAILY S	0	0	-	0	-
LA CARBOB GASOLINE(OPIS)S	400	2,450	-83.7%	250	60.0%
EURO PROPANE CIF ARA SWA	1,475	967	52.5%	1,570	-6.1%
GASOIL BULLET SWAP	0	0	-	0	-
NEW YORK ETHANOL SWAP	775	4,465	-82.6%	1,550	-50.0%
LA CARB DIESEL (OPIS)	65	169	-61.5%	78	-16.7%
DEMARC INDEX FUTURE	0	0	-	0	-
WTI CALENDAR	128,372	123,726	3.8%	125,399	2.4%
APPALACHIAN COAL (PHY)	0	105	-100.0%	0	-
ROCKIES KERN OPAL - NW IN	0	1,336	-100.0%	0	-
NEW ENGLAND HUB PEAK DAIL	1,394	1,870	-25.5%	1,271	9.7%
HOUSTON SHIP CHANNEL INDE	0	0	-	0	-
NORTHEN NATURAL GAS DEMA	2,850	1,628	75.1%	2,936	-2.9%
TENNESSEE 500 LEG BASIS S	759	2,076	-63.4%	843	-10.0%
EAST/WEST FUEL OIL SPREAD	887	461	92.4%	887	0.0%
NYISO J OFF-PEAK	330	862	-61.7%	360	-8.3%
TC5 RAS TANURA TO YOKOHAM	0	15	-100.0%	0	-
WTI-BRENT BULLET SWAP	704	0	-	704	0.0%
EURO GASOIL 10 CAL SWAP	0	3	-100.0%	0	-
HENRY HUB INDEX SWAP FUTU	25,271	35,545	-28.9%	20,807	21.5%
Sumas Basis Swap	7,869	11,232	-29.9%	8,037	-2.1%
RBOB CRACK SPREAD	3,074	5,016	-38.7%	3,319	-7.4%
CIN HUB 5MW D AH PK	18,071	23,172	-22.0%	16,195	11.6%
TEXAS GAS ZONE1 NG BASIS	12,592	15,478	-18.6%	13,260	-5.0%
SINGAPORE GASOIL SWAP	19,071	3,894	389.8%	20,764	-8.2%
GULF COAST JET FUEL CLNDR	1,083	898	20.6%	1,213	-10.7%
ULSD 10PPM CIF MED VS ICE	24	134	-82.1%	21	14.3%
PJM BGE DA OFF-PEAK	34,279	15,567	120.2%	34,687	-1.2%
SINGAPORE 380CST BALMO	282	36	683.3%	69	308.7%
LTD NAT GAS	365,301	289,138	26.3%	362,635	0.7%
NORTHWEST ROCKIES BASIS S	67,169	69,293	-3.1%	70,447	-4.7%
SING FUEL	0	0	-	10	-100.0%
CIN HUB 5MW REAL TIME O P	638,104	980,240	-34.9%	652,536	-2.2%
NYISO ZONE C 5MW D AH PK	0	1,175	-100.0%	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 FEB 2017	Open Interest FEB 2016	% CHG	Open Interest JAN 2017	% CHG
Energy Futures					
NEPOOL CNCTCT 5MW D AH O	4,288	4,696	-8.7%	4,696	-8.7%
NEPOOL CONECTIC 5MW D AH	233	254	-8.3%	254	-8.3%
NEPOOL W CNT MASS 5MW D A	8,576	42,032	-79.6%	9,392	-8.7%
PJM COMED 5MW D AH PK	6,485	6,850	-5.3%	7,325	-11.5%
NYISO ZONE J 5MW D AH O P	281,821	139,845	101.5%	174,096	61.9%
NYISO ZONE J 5MW D AH PK	16,198	13,582	19.3%	11,581	39.9%
PJM NI HUB 5MW REAL TIME	1,718,315	1,288,567	33.4%	1,670,811	2.8%
NYISO ZONE C 5MW D AH O P	0	21,400	-100.0%	0	-
ONEOK OKLAHOMA NG BASIS	1,524	3,772	-59.6%	1,708	-10.8%
COLUMB GULF MAINLINE NG B	16,990	34,588	-50.9%	18,474	-8.0%
PANHANDLE PIPE SWAP	0	0	-	0	-
TRANSCO ZONE 4 NAT GAS IN	0	0	-	0	-
ELEC MISO PEAK	1,147	3,307	-65.3%	1,231	-6.8%
ELEC NYISO OFF-PEAK	17,152	60,244	-71.5%	18,784	-8.7%
WTS (ARGUS) VS WTI SWAP	46,929	34,998	34.1%	47,646	-1.5%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-
CAISO SP15 EZGNHUB5 MW P	7,700	0	-	7,700	0.0%
NY 2.2% FUEL OIL (PLATTS)	80	530	-84.9%	300	-73.3%
EIA FLAT TAX ONHWAY DIESE	4,286	5,682	-24.6%	4,213	1.7%
JET FUEL UP-DOWN BALMO CL	2,975	3,555	-16.3%	4,603	-35.4%
ULSD UP-DOWN BALMO SWP	2,850	2,000	42.5%	7,295	-60.9%
EUROPEAN GASOIL (ICE)	3,131	6,859	-54.4%	3,537	-11.5%
NYISO ZONE G 5MW D AH O P	356,741	283,773	25.7%	326,016	9.4%
PJM PEPCO DA OFF-PEAK	0	0	-	0	-
NY H OIL PLATTS VS NYMEX	0	18	-100.0%	0	-
GASOIL 10PPM VS ICE SWAP	892	180	395.6%	821	8.6%
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-
LA JET (OPIS) SWAP	2,060	1,875	9.9%	2,385	-13.6%
PJM AECO DA PEAK	765	3,499	-78.1%	954	-19.8%
GASOIL 10PPM CARGOES CIF	0	3	-100.0%	0	-
TETCO M-3 INDEX	5,992	9,216	-35.0%	5,992	0.0%
SINGAPORE JET KERO GASOIL	6,830	1,775	284.8%	6,890	-0.9%
SINGAPORE FUEL OIL SPREAD	1,812	670	170.4%	1,681	7.8%
NORTHERN ILLINOIS OFF-PEA	0	920	-100.0%	0	-
NEW YORK HUB ZONE G PEAK	2,877	2,422	18.8%	4,284	-32.8%
SINGAPORE FUEL 180CST CAL	2,641	1,533	72.3%	2,589	2.0%
EUROPE 1% FUEL OIL NWE CA	290	404	-28.2%	254	14.2%
Tetco ELA Basis	0	0	-	0	-
ULSD 10PPM CIF MED SWAP	0	0	-	0	-
GASOIL 0.1 CIF MED SWAP	0	40	-100.0%	0	-
MICHCON NG INDEX SWAP	0	0	-	0	-
TCO NG INDEX SWAP	0	2,680	-100.0%	0	-
ALGONQUIN CITYGATES BASIS	2,265	1,357	66.9%	2,573	-12.0%
PJM WESTH RT PEAK	153,216	215,487	-28.9%	165,224	-7.3%
PJM PSEG DA OFF-PEAK	124,595	93,600	33.1%	126,635	-1.6%
PJM PSEG DA PEAK	5,100	2,550	100.0%	5,100	0.0%
PJM PPL DA PEAK	0	3,055	-100.0%	0	-
PJM JCPL DA PEAK	850	3,410	-75.1%	1,060	-19.8%
PJM BGE DA PEAK	1,870	851	119.7%	1,891	-1.1%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-
DATED TO FRONTLINE BRENT	9,055	8,258	9.7%	10,310	-12.2%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest FEB 2017	Open Interest FEB 2016	% CHG	Open Interest JAN 2017	% CHG
Energy Futures					
NEPOOL W CNTR M 5MW D AH	781	2,543	-69.3%	928	-15.8%
TENNESSEE 800 LEG NG BASI	490	2,142	-77.1%	546	-10.3%
UP DOWN GC ULSD VS NMX HO	48,281	52,932	-8.8%	50,228	-3.9%
USGC UNL 87 CRACK SPREAD	0	600	-100.0%	0	-
GULF COAST ULSD CRACK SPR	2,508	7,717	-67.5%	2,833	-11.5%
NYMEX ULSD VS NYMEX HO	0	777	-100.0%	0	-
RBOB VS HEATING OIL SWAP	4,489	2,540	76.7%	3,618	24.1%
NYISO ZONE G 5MW D AH PK	24,160	25,772	-6.3%	24,540	-1.5%
GASOIL 0.1 BRGS FOB VS IC	0	0	-	0	-
ULSD 10PPM CIF VS ICE GAS	0	0	-	0	-
SINGAPORE NAPHTHA BALMO	0	0	-	0	-
ARGUS PROPAN FAR EST INDE	1,587	1,450	9.4%	1,528	3.9%
3.5% FUEL OIL CID MED SWA	829	781	6.1%	931	-11.0%
JET FUEL CRG CIF NEW VS I	0	30	-100.0%	10	-100.0%
BRENT CFD SWAP	0	0	-	0	-
GASOIL 0.1 CRG CIF NW VS	0	0	-	0	-
PREMIUM UNLD 10P FOB MED	123	554	-77.8%	137	-10.2%
EURO 1% FUEL OIL NEW BALM	5	37	-86.5%	0	-
DUBAI CRUDE OIL BALMO	0	0	-	0	-
SINGAPORE JET KERO BALMO	257	56	358.9%	0	-
WTS (ARGUS) VS WTI TRD MT	2,660	4,055	-34.4%	2,470	7.7%
MARS (ARGUS) VS WTI TRD M	30,279	9,655	213.6%	19,380	56.2%
MARS (ARGUS) VS WTI SWAP	14,880	16,536	-10.0%	13,861	7.4%
GASOIL 0.1 CARGOES CIF NE	0	0	-	0	-
NATURAL GAS	113,089	103,723	9.0%	120,046	-5.8%
NGPL TEXOK INDEX	0	0	-	0	-
FUEL OIL CRACK VS ICE	18,468	16,773	10.1%	18,275	1.1%
HEATING OIL VS ICE GASOIL	0	0	-	0	-
HOUSTON SHIP CHANNEL BASI	23,401	26,858	-12.9%	23,821	-1.8%
LLS (ARGUS) VS WTI SWAP	28,905	43,589	-33.7%	26,108	10.7%
JAPAN C&F NAPHTHA SWAP	1,659	1,520	9.1%	1,543	7.5%
MINY WTI CRUDE OIL	3,500	7,735	-54.8%	4,256	-17.8%
CIN HUB 5MW REAL TIME PK	47,959	47,038	2.0%	49,533	-3.2%
PJM NILL DA PEAK	53,434	21,838	144.7%	48,663	9.8%
PANHANDLE INDEX SWAP FUTU	0	558	-100.0%	0	-
PJM NILL DA OFF-PEAK	1,067,107	455,380	134.3%	1,137,232	-6.2%
PETROCHEMICALS	7,316	7,297	0.3%	7,781	-6.0%
IN DELIVERY MONTH EUA	10,748	46,500	-76.9%	10,748	0.0%
MONT BELVIEU NORMAL BUTAN	603	979	-38.4%	1,085	-44.4%
MONT BELVIEU NATURAL GASO	160	185	-13.5%	771	-79.2%
CONWAY NORMAL BUTANE (OPI	1,014	415	144.3%	857	18.3%
CONWAY PROPANE 5 DECIMALS	15,040	14,122	6.5%	16,897	-11.0%
MONT BELVIEU NATURAL GASO	13,958	14,904	-6.3%	16,471	-15.3%
CONWAY NATURAL GASOLINE (417	733	-43.1%	353	18.1%
MONT BELVIEU LDH PROPANE C	3,137	581	439.9%	3,160	-0.7%
MONT BELVIEU ETHANE OPIS B	570	150	280.0%	965	-40.9%
SINGAPORE JET KERO VS. GAS	0	0	-	0	-
ERCOT NORTH ZMCPE 5MW PE	430	1,498	-71.3%	430	0.0%
ERCOT NORTH ZMCPE 5MW OF	0	19,600	-100.0%	0	-
ERCOT NORTH ZMCPE 5MW OF	0	480	-100.0%	0	-
RBOB (PLATTS) CAL SWAP	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
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	5,445	6,367	-14.5%	5,972	-8.8%
GRP THREE UNL GS (PLT) VS	4,015	5,100	-21.3%	4,315	-7.0%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-
CHICAGO ULSD PL VS HO SPR	1,509	2,143	-29.6%	1,280	17.9%
PETRO CRK&SPRD EURO	18,144	16,722	8.5%	18,513	-2.0%
CRUDE OIL OUTRIGHTS	33,770	18,332	84.2%	31,872	6.0%
PJM WES HUB PEAK LMP 50 M	0	0	-	0	-
FREIGHT MARKETS	1,094	705	55.2%	1,188	-7.9%
MCCLOSKEY ARA ARG S COAL	72,937	130,869	-44.3%	75,926	-3.9%
MNC FUT	4,274	5,150	-17.0%	4,298	-0.6%
MCCLOSKEY RCH BAY COAL	14,580	30,142	-51.6%	15,802	-7.7%
CRUDE OIL SPRDS	29,740	6,044	392.1%	29,190	1.9%
ELEC FINSETTLED	2,699	3,979	-32.2%	2,804	-3.7%
ELECTRICITY OFF PEAK	49,504	72,944	-32.1%	51,544	-4.0%
PETRO OUTRIGHT NA	19,222	13,245	45.1%	16,520	16.4%
TRANSCO ZONE 6 PIPE SWAP	0	0	-	0	-
ALGON CITY GATES NAT GAS	2,184	0	-	2,432	-10.2%
NEPOOL NEW HAMP 5MW D AH	0	0	-	0	-
PJM APS ZONE DA OFF-PEAK	0	12,840	-100.0%	0	-
NAT GAS BASIS SWAP	12,351	4,639	166.2%	12,585	-1.9%
RBOB SPREAD (PLATTS) SWAP	30	90	-66.7%	33	-9.1%
NGPL TEX/OK	37,028	62,634	-40.9%	38,764	-4.5%
NEPOOL RHD ISLD 5MW D AH	1,466	9,833	-85.1%	1,718	-14.7%
HEATING OIL BALMO CLNDR S	0	100	-100.0%	0	-
PJM APS ZONE DA PEAK	0	705	-100.0%	0	-
SINGAPORE GASOIL CALENDAR	244	47	419.1%	218	11.9%
GC ULSD VS GC JET SPREAD	0	0	-	0	-
ELEC ERCOT OFF PEAK	0	0	-	0	-
ELEC ERCOT DLY PEAK	0	102	-100.0%	0	-
PETROLEUM PRODUCTS ASIA	2,158	1,222	76.6%	1,923	12.2%
PETRO CRCKS & SPRDS NA	86,107	88,247	-2.4%	87,518	-1.6%
SINGAPORE GASOIL	9,447	5,382	75.5%	7,095	33.2%
ONTARIO POWER SWAPS	41,585	151,478	-72.5%	45,165	-7.9%
PLASTICS	1,455	1,984	-26.7%	1,466	-0.8%
MJC FUT	251	303	-17.2%	259	-3.1%
TENN 800 LEG NAT GAS INDE	0	1,260	-100.0%	0	-
NEPOOL RHODE IL 5MW D AH	26,529	148,450	-82.1%	31,425	-15.6%
PETROLEUM PRODUCTS	8,079	1,199	573.8%	9,079	-11.0%
PJM ATSI ELEC	86,540	24,675	250.7%	39,335	120.0%
COAL SWAP	230	1,103	-79.1%	280	-17.9%
MGN1 SWAP FUT	566	695	-18.6%	551	2.7%
PETRO CRCKS & SPRDS ASIA	405	583	-30.5%	455	-11.0%
INDIANA MISO	23,749	76,141	-68.8%	17,119	38.7%
MICHIGAN MISO	210,065	240,545	-12.7%	160,910	30.5%
NYISO CAPACITY	3,646	5,282	-31.0%	3,577	1.9%
GROUP THREE ULSD (PLATTS)	275	0	-	300	-8.3%
EURO-DENOMINATED PETRO P	99	0	-	500	-80.2%
AUSTRIALIAN COKE COAL	965	796	21.2%	882	9.4%
DAILY PJM	303,894	237,699	27.8%	280,342	8.4%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest FEB 2017	Open Interest FEB 2016	% CHG	Open Interest JAN 2017	% CHG
Energy Futures					
EMMISSIONS	0	0	-	0	-
UCM FUT	31	75	-58.7%	30	3.3%
INDONESIAN COAL	5	105	-95.2%	0	-
NEW YORK HUB ZONE J PEAK	604	1,164	-48.1%	341	77.1%
DLY GAS EURO-BOB OXY	0	0	-	0	-
NATURAL GAS INDEX	1,620	0	-	1,992	-18.7%
MGF FUT	0	60	-100.0%	0	-
CHICAGO ULSD (PLATTS) SWA	0	33	-100.0%	0	-
NATURAL GAS FIXED PRICE SW	1,260	7,624	-83.5%	1,440	-12.5%
3.5% FUEL OIL CIF BALMO S	90	60	50.0%	25	260.0%
MINI RBOB V. EBOB(ARGUS) NW	3,514	1,166	201.4%	4,327	-18.8%
SUMAS NAT GAS PLATTS FIXED	612	1,648	-62.9%	668	-8.4%
NY HARBOR LOW SULPUR GAS	1,426	950	50.1%	1,927	-26.0%
DY EURO 3.5% FUEL OI RDA	225	0	-	1,500	-85.0%
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	230	196	17.3%	666	-65.5%
ELEC ERCOT DLY OFF PK	0	0	-	0	-
EU LOW SULPHUR GASOIL CRA	0	0	-	0	-
CANADIAN LIGHT SWEET OIL	8,590	5,532	55.3%	9,310	-7.7%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
MINI GAS EUROBOB OXY NWE A	196	758	-74.1%	447	-56.2%
ELEC WEST POWER PEAK	3,850	0	-	3,850	0.0%
CAISO SP15 EZGNHUB5 PEAK	0	0	-	550	-100.0%
ELEC WEST POWER OFF-PEAK	0	0	-	0	-
Energy Options					
ETHANOL	315	0	-	315	0.0%
EUROPEAN JET KEROSENE NW	0	60	-100.0%	0	-
HUSTN SHIP CHNL PIPE SWP	0	120	-100.0%	0	-
NATURAL GAS PHY	2,479,574	2,850,670	-13.0%	2,666,598	-7.0%
NATURAL GAS 3 M CSO FIN	4,550	4,910	-7.3%	1,600	184.4%
NATURAL GAS 1 M CSO FIN	20,300	3,250	524.6%	61,925	-67.2%
WTI CRUDE OIL 1 M CSO FI	320,234	314,100	2.0%	358,764	-10.7%
SINGAPORE JET FUEL CALEND	890	1,400	-36.4%	1,020	-12.7%
ROTTERDAM 3.5%FUEL OIL CL	540	40	1,250.0%	600	-10.0%
NYMEX EUROPEAN GASOIL APO	10	808	-98.8%	20	-50.0%
N ROCKIES PIPE SWAP	3,330	3,240	2.8%	4,978	-33.1%
BRENT OIL LAST DAY	74,426	52,629	41.4%	62,714	18.7%
SAN JUAN PIPE SWAP	3,460	360	861.1%	4,812	-28.1%
BRENT CALENDAR SWAP	16,545	83,082	-80.1%	15,807	4.7%
HEATING OIL PHY	47,600	62,670	-24.0%	52,849	-9.9%
PJM MONTHLY	0	4	-100.0%	0	-
NY HARBOR HEAT OIL SWP	31,940	58,362	-45.3%	35,414	-9.8%
NG HH 3 MONTH CAL	0	250	-100.0%	0	-
RBOB PHY	17,323	42,187	-58.9%	11,995	44.4%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest FEB 2017	Open Interest FEB 2016	% CHG	Open Interest JAN 2017	% CHG
Energy Options					
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-
NYMEX EUROPEAN GASOIL OPT	0	0	-	0	-
PGE CITYGATE PIPE SWAP	0	0	-	0	-
CRUDE OIL PHY	2,594,465	2,794,169	-7.1%	2,653,675	-2.2%
WTI 12 MONTH CALENDAR OPT	0	0	-	0	-
CRUDE OIL 1MO	734,860	326,025	125.4%	750,890	-2.1%
SOCAL PIPE SWAP	1,600	6,000	-73.3%	3,200	-50.0%
HENRY HUB FINANCIAL LAST	11,144	5,963	86.9%	11,365	-1.9%
HO 1 MONTH CLNDR OPTIONS	0	200	-100.0%	0	-
CRUDE OIL APO	306,587	339,575	-9.7%	299,167	2.5%
RBOB CALENDAR SWAP	1,109	2,384	-53.5%	1,143	-3.0%
PETRO OUTRIGHT EURO	300	125	140.0%	0	-
WTI-BRENT BULLET SWAP	159,200	23,250	584.7%	149,268	6.7%
NATURAL GAS OPTION ON CALE	2,798	13,186	-78.8%	2,678	4.5%
ELEC MISO PEAK	0	420	-100.0%	0	-
SINGAPORE FUEL OIL 180 CS	0	0	-	0	-
NATURAL GAS	0	500	-100.0%	0	-
NYISO ZONE G 5MW PEAK OPTI	14,910	0	-	7,390	101.8%
PETROCHEMICALS	10,071	7,371	36.6%	11,116	-9.4%
PJM CALENDAR STRIP	0	0	-	0	-
APPALACHIAN COAL	0	0	-	0	-
CRUDE OIL OUTRIGHTS	150	3,660	-95.9%	150	0.0%
MCCLOSKEY ARA ARGS COAL	770	4,600	-83.3%	820	-6.1%
MCCLOSKEY RCH BAY COAL	0	600	-100.0%	0	-
ELEC FINSETTLED	0	62	-100.0%	0	-
ELECTRICITY OFF PEAK	0	0	-	0	-
NATURAL GAS 5 M CSO FIN	1,750	0	-	0	-
HEATING OIL CRK SPD AVG PRI	0	0	-	0	-
NATURAL GAS 2 M CSO FIN	850	1,000	-15.0%	600	41.7%
CRUDE OIL CALNDR STRIP	0	0	-	0	-
SINGAPORE GASOIL CALENDAR	275	300	-8.3%	300	-8.3%
ETHANOL SWAP	14,825	12,991	14.1%	18,827	-21.3%
NATURAL GAS 6 M CSO FIN	12,150	4,650	161.3%	9,100	33.5%
GASOIL CRACK SPREAD AVG PR	0	0	-	0	-
SHORT TERM NATURAL GAS	425	650	-34.6%	300	41.7%
SHORT TERM	0	0	-	0	-
COAL SWAP	970	3,114	-68.9%	930	4.3%
COAL API2 INDEX	5,265	72,458	-92.7%	4,480	17.5%
EURO-DENOMINATED PETRO P	0	0	-	0	-
COAL API4 INDEX	110	700	-84.3%	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	14,251	0	-	10,485	35.9%
LLS CRUDE OIL	9,950	4,375	127.4%	7,975	24.8%
PJM WES HUB PEAK CAL MTH	2,170	8,400	-74.2%	1,750	24.0%
PJM ELECTRIC	0	0	-	0	-
1 MO GASOIL CAL SWAP SPR	0	100	-100.0%	0	-
GASOLINE	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

	Open Interest FEB 2017	Open Interest FEB 2016	% CHG	Open Interest JAN 2017	% CHG
FX Futures					
AUSTRALIAN DOLLAR	141,956	122,821	15.6%	101,571	39.8%
BRITISH POUND	226,948	274,875	-17.4%	212,001	7.1%
BRAZIL REAL	31,024	14,009	121.5%	45,733	-32.2%
CANADIAN DOLLAR	136,122	159,085	-14.4%	114,362	19.0%
E-MINI EURO FX	9,220	6,818	35.2%	8,139	13.3%
EURO FX	432,074	422,229	2.3%	407,338	6.1%
E-MINI JAPANESE YEN	1,513	1,828	-17.2%	1,300	16.4%
JAPANESE YEN	204,782	262,291	-21.9%	204,638	0.1%
MEXICAN PESO	194,869	141,856	37.4%	184,340	5.7%
NEW ZEALND DOLLAR	57,114	31,986	78.6%	51,590	10.7%
NKR/USD CROSS RATE	1,449	1,167	24.2%	1,362	6.4%
RUSSIAN RUBLE	29,183	30,030	-2.8%	30,482	-4.3%
S.AFRICAN RAND	27,639	5,188	432.7%	19,956	38.5%
SWISS FRANC	46,627	47,613	-2.1%	49,779	-6.3%
AD/CD CROSS RATES	3	6	-50.0%	3	0.0%
AD/JY CROSS RATES	1,783	891	100.1%	1,661	7.3%
AD/NE CROSS RATES	7	12	-41.7%	6	16.7%
BP/JY CROSS RATES	372	689	-46.0%	236	57.6%
BP/SF CROSS RATES	0	62	-100.0%	0	-
CD/JY CROSS RATES	1	3	-66.7%	1	0.0%
EC/AD CROSS RATES	1,036	862	20.2%	967	7.1%
EC/CD CROSS RATES	1,446	1,334	8.4%	1,082	33.6%
EC/NOK CROSS RATES	2	1	100.0%	5	-60.0%
EC/SEK CROSS RATES	367	272	34.9%	369	-0.5%
EFX/BP CROSS RATES	30,948	34,193	-9.5%	26,736	15.8%
EFX/JY CROSS RATES	19,939	12,668	57.4%	16,706	19.4%
EFX/SF CROSS RATES	12,582	15,105	-16.7%	13,182	-4.6%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	1,425	860	65.7%	1,490	-4.4%
HUNGARIAN FORINT (US)	0	0	-	0	-
POLISH ZLOTY (US)	1,901	462	311.5%	1,777	7.0%
POLISH ZLOTY (EC)	2	1,708	-99.9%	2	0.0%
SHEKEL	0	0	-	0	-
RMB USD	205	833	-75.4%	220	-6.8%
KOREAN WON	50	22	127.3%	18	177.8%
TURKISH LIRA	1,334	7	18,957.1%	1,240	7.6%
TURKISH LIRA (EU)	0	0	-	0	-
E-MICRO EUR/USD	6,638	6,085	9.1%	6,073	9.3%
E-MICRO GBP/USD	2,098	2,760	-24.0%	2,168	-3.2%
E-MICRO USD/CAD	0	2	-100.0%	0	-
E-MICRO USD/CHF	0	0	-	0	-
E-MICRO USD/JPY	0	10	-100.0%	0	-
E-MICRO AUD/USD	3,450	2,773	24.4%	2,251	53.3%
MICRO CHF/USD	399	516	-22.7%	345	15.7%
INDIAN RUPEE	875	903	-3.1%	767	14.1%
E-MICRO INR/USD	498	30	1,560.0%	134	271.6%
E-MICRO JPY/USD	2,131	2,696	-21.0%	1,585	34.4%
CHINESE RENMINBI (CNH)	1,859	3,369	-44.8%	2,405	-22.7%
USDZAR	10	0	0.0%	10	0.0%
FCXRX	46	0	-	21	119.0%
E-MICRO USD/CNH	0	25	-100.0%	0	-

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CME Group Exchange Open Interest Report - Monthly

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FX Futures					
E-MICRO CAD/USD	1,156	2,108	-45.2%	1,067	8.3%
FX Options					
AUSTRALIAN DOLLAR	55,346	74,175	-25.4%	45,360	22.0%
BRITISH POUND	96,607	122,710	-21.3%	66,108	46.1%
CANADIAN DOLLAR	43,474	83,466	-47.9%	38,697	12.3%
EURO FX	222,402	320,289	-30.6%	182,679	21.7%
JAPANESE YEN	145,667	157,699	-7.6%	108,199	34.6%
MEXICAN PESO	4,694	3,698	26.9%	9,260	-49.3%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	0	1,187	-100.0%	0	-
SWISS FRANC	4,824	21,188	-77.2%	3,886	24.1%
JAPANESE YEN (EU)	70	943	-92.6%	253	-72.3%
EURO FX (EU)	193	5,595	-96.6%	209	-7.7%
CANADIAN DOLLAR (EU)	35	152	-77.0%	24	45.8%
BRITISH POUND (EU)	551	2,108	-73.9%	292	88.7%
AUSTRALIAN DLR (EU)	0	559	-100.0%	0	-
CHF/USD PQO 2pm Fix	2,842	0	-	3,672	-22.6%
CAD/USD PQO 2pm Fix	25,998	0	-	40,185	-35.3%
JPY/USD PQO 2pm Fix	66,082	0	-	96,878	-31.8%
AUD/USD PQO 2pm Fix	29,503	0	-	39,293	-24.9%
EUR/USD PQO 2pm Fix	104,653	0	-	127,295	-17.8%
GBP/USD PQO 2pm Fix	41,047	0	-	55,111	-25.5%

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CME Group Exchange Open Interest Report - Monthly

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Commodities and Alternative Investments					
Futures					
CORN	1,361,513	1,327,763	2.5%	1,347,297	1.1%
SOYBEAN	685,072	695,334	-1.5%	722,736	-5.2%
SOYBEAN MEAL	370,669	393,602	-5.8%	380,944	-2.7%
SOYBEAN OIL	366,430	383,756	-4.5%	405,813	-9.7%
OATS	7,190	10,507	-31.6%	7,564	-4.9%
ROUGH RICE	11,824	12,255	-3.5%	11,604	1.9%
MINI CORN	8,775	4,448	97.3%	9,953	-11.8%
MINI SOYBEAN	20,625	5,538	272.4%	21,880	-5.7%
MINI WHEAT	1,508	888	69.8%	2,176	-30.7%
LIVE CATTLE	335,148	276,296	21.3%	350,151	-4.3%
FEEDER CATTLE	51,005	41,418	23.1%	49,638	2.8%
LEAN HOGS	220,871	195,462	13.0%	220,658	0.1%
LUMBER	5,906	4,476	31.9%	3,898	51.5%
MILK	34,790	34,893	-0.3%	32,959	5.6%
MLK MID	0	0	-	0	-
NFD MILK	7,815	7,899	-1.1%	7,547	3.6%
BUTTER CS	5,565	6,541	-14.9%	5,426	2.6%
CLASS IV MILK	4,588	2,509	82.9%	4,457	2.9%
DRY WHEY	6,590	5,763	14.4%	5,475	20.4%
GSCI EXCESS RETURN FUT	48,337	34,417	40.4%	46,027	5.0%
GOLDMAN SACHS	15,479	11,631	33.1%	15,158	2.1%
HOUSING INDEX	58	37	56.8%	54	7.4%
ETHANOL	4,751	4,192	13.3%	5,416	-12.3%
HDD WEATHER	1,550	1,328	16.7%	2,425	-36.1%
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	300	827	-63.7%	300	0.0%
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	400	500	-20.0%	300	33.3%
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	0	17	-100.0%	1	-100.0%
DOW-UBS COMMOD INDEX	37,884	17,489	116.6%	35,047	8.1%
SUGAR 11	0	22	-100.0%	1	-100.0%
COCOA TAS	12	6	100.0%	13	-7.7%
COTTON	2	6	-66.7%	3	-33.3%
USD CRUDE PALM OIL	1,744	0	-	2,204	-20.9%
CASH-SETTLED CHEESE	28,427	35,079	-19.0%	24,242	17.3%
FERTILIZER PRODUCTS	2,217	4,525	-51.0%	2,352	-5.7%
S&P GSCI ENHANCED ER SWAP	17,033	13,072	30.3%	17,033	0.0%
CHI WHEAT	401,441	426,170	-5.8%	494,686	-18.8%
KC WHEAT	207,022	213,417	-3.0%	233,274	-11.3%
MALAYSIAN PALM SWAP	23,188	10,892	112.9%	23,766	-2.4%
PALM OIL	0	0	-	0	-
Intercommodity Spread	0	0	-	0	-
DJ_UBS ROLL SELECT INDEX FU	1,070	333	221.3%	1,152	-7.1%
Commodities and Alternative Investments					
Options					
CORN	952,975	942,841	1.1%	991,651	-3.9%

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CME Group Exchange Open Interest Report - Monthly

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Commodities and Alternative Investments					
Options					
SOYBEAN	523,505	662,507	-21.0%	565,623	-7.4%
SOYBEAN MEAL	111,036	144,693	-23.3%	119,106	-6.8%
SOYBEAN OIL	89,439	131,826	-32.2%	128,651	-30.5%
SOYBEAN CRUSH	95	1,995	-95.2%	242	-60.7%
OATS	1,883	2,347	-19.8%	3,805	-50.5%
ROUGH RICE	1,960	2,039	-3.9%	1,953	0.4%
WHEAT	0	0	-	0	-
LIVE CATTLE	183,360	254,881	-28.1%	223,128	-17.8%
FEEDER CATTLE	33,172	37,763	-12.2%	28,176	17.7%
LEAN HOGS	151,277	174,939	-13.5%	173,634	-12.9%
LUMBER	613	482	27.2%	979	-37.4%
MILK	93,291	63,278	47.4%	92,669	0.7%
MLK MID	678	367	84.7%	703	-3.6%
NFD MILK	11,241	12,501	-10.1%	6,743	66.7%
BUTTER CS	6,268	5,205	20.4%	6,786	-7.6%
CLASS IV MILK	7,022	3,076	128.3%	6,913	1.6%
DRY WHEY	1,213	486	149.6%	1,240	-2.2%
HOUSING INDEX	0	0	-	18	-100.0%
HDD WEATHER	2,250	0	-	1,250	80.0%
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	1,500	5,500	-72.7%	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	-	64	0.0%
JULY-NOV SOYBEAN CAL SPRD	16,408	5,086	222.6%	11,450	43.3%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	1,525	10,477	-85.4%	2,025	-24.7%
SOYBN NEARBY+2 CAL SPRD	910	50	1,720.0%	725	25.5%
WHEAT NEARBY+2 CAL SPRD	3,501	7,911	-55.7%	5,316	-34.1%
CORN NEARBY+2 CAL SPRD	2,386	5,363	-55.5%	3,001	-20.5%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-DEC WHEAT CAL SPRD	500	7,597	-93.4%	500	0.0%
LV CATL CSO	443	25	1,672.0%	886	-50.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
WHEAT-CORN ICSCO	600	1	59,900.0%	4,476	-86.6%
CASH-SETTLED CHEESE	37,918	35,074	8.1%	35,617	6.5%
JULY-DEC SOY OIL CAL SPRD	490	0	-	675	-27.4%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
DEC-DEC CORN CAL SPRD	2,016	700	188.0%	2,006	0.5%
DEC-JULY CORN CAL SPRD	600	0	-	600	0.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
CHI WHEAT	237,640	282,927	-16.0%	320,032	-25.7%
KC WHEAT	32,501	38,176	-14.9%	42,187	-23.0%
MAR-DEC CORN CAL SPRD	0	0	-	0	-
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
Intercommodity Spread	650	1,850	-64.9%	600	8.3%
MAR-JULY CORN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	1,354	-100.0%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest FEB 2017	Open Interest FEB 2016	% CHG	Open Interest JAN 2017	% CHG
Commodities and Alternative Investments					
Options					
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-
Foreign Exchange Futures					
CHILEAN PESO	301	0	-	82	267.1%
Ags Futures					
WHEAT	1,114	0	-	1,411	-21.0%
Ags Options					
WHEAT	200	0	-	260	-23.1%
TOTAL FUTURES GROUP					
Interest Rate Futures	23,976,899	19,870,227	20.7%	22,662,973	5.8%
Equity Index Futures	3,923,100	3,956,083	-0.8%	3,599,551	9.0%
Metals Futures	1,129,976	973,118	16.1%	1,079,423	4.7%
Energy Futures	19,575,021	21,272,060	-8.0%	19,495,744	0.4%
FX Futures	1,633,083	1,613,063	1.2%	1,515,118	7.8%
Commodities and Alternative Invest	4,296,949	4,183,358	2.7%	4,493,780	-4.4%
Foreign Exchange Futures	301	0	-	82	267.1%
Ags Futures	1,114	0	-	1,411	-21.0%
TOTAL FUTURES	54,536,443	51,867,909	5.1%	52,848,082	3.2%
TOTAL OPTIONS GROUP					
Interest Rate Options	46,907,065	42,890,674	9.4%	41,954,383	11.8%
Equity Index Options	5,019,670	4,260,789	17.8%	4,685,464	7.1%
Metals Options	1,122,890	1,295,841	-13.3%	1,057,559	6.2%
Energy Options	6,921,992	7,114,970	-2.7%	7,225,130	-4.2%
FX Options	843,988	793,769	6.3%	817,401	3.3%
Commodities and Alternative Invest	2,530,130	2,859,563	-11.5%	2,803,984	-9.8%
Ags Options	200	0	-	260	-23.1%
TOTAL OPTIONS	63,345,935	59,215,606	7.0%	58,544,181	8.2%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest FEB 2017	Open Interest FEB 2016	% CHG	Open Interest JAN 2017	% CHG
TOTAL COMBINED					
Interest Rate	70,883,964	62,760,901	12.9%	64,617,356	9.7%
Equity Index	8,942,770	8,216,872	8.8%	8,285,015	7.9%
Metals	2,252,866	2,268,959	-0.7%	2,136,982	5.4%
Energy	26,497,013	28,387,030	-6.7%	26,720,874	-0.8%
FX	2,477,071	2,406,832	2.9%	2,332,519	6.2%
Commodities and Alternative Invest	6,827,079	7,042,921	-3.1%	7,297,764	-6.4%
Foreign Exchange	301	0	-	82	267.1%
Ags	1,314	0	-	1,671	-21.4%
GRAND TOTAL	117,882,378	111,083,515	6.1%	111,392,263	5.8%

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