



CME Group Exchange Open Interest Report - Monthly

	Open Interest AUG 2017	Open Interest AUG 2016	% CHG	Open Interest JUL 2017	% CHG
Interest Rate Futures					
30-YR BOND	766,649	572,810	33.8%	732,092	4.7%
10-YR NOTE	3,435,810	2,842,902	20.9%	3,202,411	7.3%
5-YR NOTE	3,236,138	2,857,570	13.2%	2,959,255	9.4%
2-YR NOTE	1,493,960	1,087,048	37.4%	1,375,416	8.6%
FED FUND	1,795,750	1,041,374	72.4%	1,706,604	5.2%
EURODOLLARS	13,873,091	11,129,252	24.7%	13,172,945	5.3%
5-YR SWAP RATE	20,615	37,092	-44.4%	22,641	-8.9%
2-YR SWAP RATE	0	2	-100.0%	0	-
10-YR SWAP RATE	32,990	28,280	16.7%	31,201	5.7%
7-YR SWAP	0	0	-	0	-
1-MONTH EURODOLLAR	2,895	618	368.4%	5,995	-51.7%
ULTRA T-BOND	892,731	639,558	39.6%	813,089	9.8%
30-YR SWAP RATE	215	1,069	-79.9%	216	-0.5%
Ultra 10-Year Note	426,451	201,809	111.3%	406,554	4.9%
EURO 5YR BUNDLE	0	0	-	0	-
3YR BUNDLE	0	0	-	0	-
2YR BUNDLE	0	0	-	0	-
Interest Rate Options					
30-YR BOND	589,897	348,243	69.4%	673,786	-12.5%
10-YR NOTE	3,148,962	1,690,089	86.3%	2,746,803	14.6%
5-YR NOTE	1,036,990	867,476	19.5%	1,071,797	-3.2%
2-YR NOTE	329,179	58,150	466.1%	34,791	846.2%
FED FUND	2,901	18,200	-84.1%	901	222.0%
EURODOLLARS	24,652,645	23,238,422	6.1%	23,388,603	5.4%
EURO MIDCURVE	16,254,196	10,083,663	61.2%	13,646,991	19.1%
ULTRA T-BOND	1,602	5,669	-71.7%	1,479	8.3%
Ultra 10-Year Note	0	10,100	-100.0%	50	-100.0%

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Equity Index Futures					
DJIA	0	0	-	0	-
MINI \$5 DOW	152,531	144,674	5.4%	137,759	10.7%
E-MINI S&P500	3,373,769	3,110,845	8.5%	3,030,405	11.3%
S&P 500	112,745	100,345	12.4%	89,687	25.7%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	87,130	84,882	2.6%	92,275	-5.6%
S&P 400 MIDCAP	0	0	-	0	-
S&P 500 GROWTH	20	24	-16.7%	21	-4.8%
S&P 500/VALUE	102,940	52,046	97.8%	92,908	10.8%
E-MINI RUSSELL 2000	21,362	0	-	5,723	273.3%
E-MINI RUSSELL 1000	855	6	14,150.0%	466	83.5%
E-MINI NASDAQ 100	297,374	309,118	-3.8%	293,228	1.4%
NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	35,240	37,916	-7.1%	35,613	-1.0%
NIKKEI 225 (YEN) STOCK	57,859	68,437	-15.5%	54,889	5.4%
DJ US REAL ESTATE	17,381	10,896	59.5%	17,775	-2.2%
NASDAQ BIOTECH	643	124	418.5%	743	-13.5%
E-MICRO NIFTY	0	0	-	0	-
S&P CONSUMER DSCRTNRY SE	2,399	10,595	-77.4%	2,401	-0.1%
S&P HEALTH CARE SECTOR	14,475	5,971	142.4%	15,569	-7.0%
S&P UTILITIES SECTOR	22,753	8,938	154.6%	22,457	1.3%
S&P CONSUMER STAPLES SECT	14,083	12,540	12.3%	13,048	7.9%
S&P TECHNOLOGY SECTOR	8,912	4,784	86.3%	7,833	13.8%
S&P INDUSTRIAL SECTOR	12,267	11,210	9.4%	6,730	82.3%
S&P FINANCIAL SECTOR	29,807	5,979	398.5%	25,551	16.7%
S&P ENERGY SECTOR	9,746	3,642	167.6%	8,289	17.6%
S&P MATERIALS SECTOR	7,266	3,377	115.2%	6,764	7.4%
IBOVESPA INDEX	345	207	66.7%	208	65.9%
E-MINI RUSSELL 1000 VALUE	1,616	912	77.2%	242	567.8%
FT-SE 100	639	226	182.7%	812	-21.3%
E-MINI RUSSELL 1000 GROWTH	2,045	7	29,114.3%	885	131.1%
NIFTY 50	1,822	624	192.0%	707	157.7%
E-MINI S&P REAL ESTATE SELE	7,110	1	710,900.0%	6,701	6.1%

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Equity Index Options					
DJIA	0	0	-	0	-
MINI \$5 DOW	7,095	11,596	-38.8%	5,725	23.9%
E-MINI S&P500	2,175,469	2,554,869	-14.9%	1,491,771	45.8%
S&P 500	202,501	320,258	-36.8%	114,002	77.6%
E-MINI MIDCAP	0	2	-100.0%	0	-
E-MINI RUSSELL 2000	5,731	0	-	1,479	287.5%
E-MINI NASDAQ 100	84,789	90,916	-6.7%	71,986	17.8%
NASDAQ	0	0	-	0	-
EOM S&P 500	106,161	132,832	-20.1%	59,252	79.2%
EOM EMINI S&P	777,597	686,954	13.2%	706,227	10.1%
EOW2 EMINI S&P 500	255,947	218,802	17.0%	143,175	78.8%
EOW2 S&P 500	44,983	21,859	105.8%	14,194	216.9%
EOW1 EMINI S&P 500	327,874	380,621	-13.9%	386,643	-15.2%
EOW1 S&P 500	68,596	62,186	10.3%	101,776	-32.6%
EOW4 EMINI S&P 500	109,048	72,114	51.2%	51,707	110.9%
EOW3 EMINI S&P 500	825,107	775,972	6.3%	1,118,930	-26.3%
EOW3 S&P 500	121,605	147,451	-17.5%	172,266	-29.4%
EOM3 E-MINI S&P 500 END OF M	2,626	0	-	1,850	41.9%
Metals Futures					
COMEX COPPER	328,909	190,599	72.6%	316,003	4.1%
URANIUM	4,244	4,851	-12.5%	4,412	-3.8%
COMEX MINY COPPER	258	36	616.7%	299	-13.7%
COMEX GOLD	551,698	559,604	-1.4%	438,762	25.7%
COMEX SILVER	179,356	189,839	-5.5%	208,072	-13.8%
NYMEX PLATINUM	75,538	78,944	-4.3%	72,357	4.4%
NYMEX HOT ROLLED STEEL	15,895	19,990	-20.5%	12,328	28.9%
PALLADIUM	34,697	25,529	35.9%	34,726	-0.1%
E-MICRO GOLD	7,478	2,575	190.4%	4,502	66.1%
SILVER	1,234	633	94.9%	1,150	7.3%
COPPER	983	3,846	-74.4%	767	28.2%
FERROUS PRODUCTS	360	285	26.3%	250	44.0%
ALUMINUM	64,268	43,836	46.6%	56,972	12.8%
GOLD	0	0	-	0	-
COMEX E-Mini GOLD	821	2,588	-68.3%	512	60.4%
COMEX E-Mini SILVER	83	92	-9.8%	116	-28.4%
IRON ORE 62 CHINA TSI FUTURE	16,231	21,683	-25.1%	18,505	-12.3%
IRON ORE 58 CHINA TSI FUTURE	0	0	-	0	-
IRON ORE 62 CHINA PLATTS FU	5,178	1,020	407.6%	5,652	-8.4%
Gold Kilo	38	171	-77.8%	10	280.0%
LNDN ZINC	0	29	-100.0%	5	-100.0%
METALS	0	5	-100.0%	0	-

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Metals Options					
COMEX COPPER	6,319	3,252	94.3%	5,177	22.1%
COMEX GOLD	1,051,675	1,063,849	-1.1%	976,100	7.7%
COMEX SILVER	113,211	128,889	-12.2%	115,501	-2.0%
NYMEX PLATINUM	3,533	6,042	-41.5%	3,146	12.3%
PALLADIUM	7,528	3,544	112.4%	7,955	-5.4%
SILVER	19	10	90.0%	14	35.7%
COPPER	0	0	-	0	-
GOLD	7,714	802	861.8%	2,139	260.6%
IRON ORE 62 CHINA TSI PUT OP	8,830	16,947	-47.9%	4,950	78.4%
IRON ORE 62 CHINA TSI CALL O	11,206	14,667	-23.6%	8,301	35.0%
Energy Futures					
ETHANOL	1,708	4,640	-63.2%	1,901	-10.2%
ETHANOL FWD	0	346	-100.0%	26	-100.0%
MARS BLEND CRUDE OIL	1,720	2,030	-15.3%	1,700	1.2%
HUSTN SHIP CHNL PIPE SWP	357	3,425	-89.6%	719	-50.3%
NATURAL GAS PHY	1,298,286	1,046,676	24.0%	1,333,496	-2.6%
SOUTHERN NAT LA NAT GAS	0	90	-100.0%	0	-
COLUMBIA GULF MAIN NAT G	0	1,104	-100.0%	0	-
RBOB GASOLINE BALMO CLNDR	618	1,495	-58.7%	785	-21.3%
GASOLINE UP-DOWN BALMO SW	0	0	-	0	-
FUEL OIL (PLATS) CAR CN	0	60	-100.0%	0	-
FUEL OIL (PLATS) CAR CM	16	1,038	-98.5%	20	-20.0%
SINGAPORE MOGAS 92 UNLEAD	11,223	10,976	2.3%	11,269	-0.4%
ETHANOL T2 FOB ROTT INCL DU	5,172	2,502	106.7%	4,984	3.8%
SINGAPORE MOGAS 92 UNLEAD	25	25	0.0%	57	-56.1%
JET AV FUEL (P) CAR FM ICE GA	25	79	-68.4%	30	-16.7%
NY JET FUEL (PLATTS) HEAT OIL	0	0	-	0	-
PROPANE NON-LDH MB (OPIS) B	357	695	-48.6%	100	257.0%
PROPANE NON-LDH MT. BEL (OF	21,835	26,890	-18.8%	23,482	-7.0%
N ILLINOIS HUB DAILY	314	178	76.4%	294	6.8%
CINERGY HUB PEAK MONTH	288	358	-19.6%	288	0.0%
NO 2 UP-DOWN SPREAD CALEN	1,319	198	566.2%	1,890	-30.2%
CIN HUB 5MW D AH O PK	294,600	250,520	17.6%	322,600	-8.7%
NY 3.0% FUEL OIL (PLATTS	100	525	-81.0%	575	-82.6%
ARGUS LLS VS. WTI (ARG) T	15,567	14,306	8.8%	7,934	96.2%
TRANSCO ZONE 1 NG BASIS	0	0	-	0	-
SOUTH STAR TEX OKLHM KNS	184	1,240	-85.2%	200	-8.0%
NYISO ZONE A 5MW D AH PK	9,130	12,353	-26.1%	9,530	-4.2%
NEPOOL INTR HUB 5MW D AH	613,496	627,051	-2.2%	630,236	-2.7%
PJM COMED 5MW D AH O PK	33,285	208,585	-84.0%	35,405	-6.0%
NYISO ZONE A 5MW D AH O P	110,910	228,071	-51.4%	122,910	-9.8%
CHICAGO UNL GAS PL VS RBO	15	276	-94.6%	18	-16.7%
PREMIUM UNLEAD 10PPM FOB	32	10	220.0%	32	0.0%
GASOIL 10P CRG CIF NW VS	0	0	-	25	-100.0%
GASOIL 0.1 RDAM BRGS VS I	140	53	164.2%	150	-6.7%
PJM WESTHDA PEAK	34,078	59,691	-42.9%	35,248	-3.3%
PJM DAYTON DA PEAK	12,843	28,855	-55.5%	13,743	-6.5%
PJM WESTH DA OFF-PEAK	606,302	1,075,996	-43.7%	629,502	-3.7%

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Energy Futures					
PJM PPL DA OFF-PEAK	0	25,493	-100.0%	0	-
PJM AECO DA OFF-PEAK	0	34,992	-100.0%	0	-
ULSD 10PPM CIF MED BALMO	0	0	-	0	-
GASOIL 0.1CIF MED VS ICE	25	50	-50.0%	30	-16.7%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-
GASOIL 0.1 ROTTERDAM BARG	30	0	-	30	0.0%
EUROPE NAPHTHA CALSWAP	2,702	1,859	45.3%	2,910	-7.1%
HENRY HUB SWING FUTURE	0	0	-	0	-
FL GAS ZONE 3 NAT GAS IND	0	5,520	-100.0%	0	-
GASOIL 0.1 CIF MED BALMO	0	0	-	0	-
BRENT BALMO SWAP	0	275	-100.0%	190	-100.0%
CIG ROCKIES NG INDEX SWA	0	124	-100.0%	0	-
PJM PECO ZONE5MW PEAK CAL	0	0	-	0	-
NY ULSD (ARGUS) VS HEATING	1,451	2,162	-32.9%	1,207	20.2%
N ROCKIES PIPE SWAP	303	668	-54.6%	334	-9.3%
GASOIL MINI CALENDAR SWAP	432	696	-37.9%	331	30.5%
BRENT OIL LAST DAY	142,194	149,165	-4.7%	143,699	-1.0%
SAN JUAN PIPE SWAP	0	0	-	0	-
EUROPEAN NAPHTHA BALMO	326	140	132.9%	245	33.1%
EURO 3.5% FUEL OIL RDAM B	225	353	-36.3%	141	59.6%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-
LA CARB DIESEL (OPIS) SWA	375	1,225	-69.4%	200	87.5%
GULF COAST ULSD CALENDAR	2,433	4,778	-49.1%	2,777	-12.4%
CENTERPOINT EAST INDEX	0	740	-100.0%	0	-
CENTERPOINT BASIS SWAP	12,552	21,621	-41.9%	13,332	-5.9%
WTI-BRENT CALENDAR SWAP	49,307	68,142	-27.6%	39,124	26.0%
EURO GASOIL 10PPM VS ICE	271	565	-52.0%	281	-3.6%
BRENT CALENDAR SWAP	18,899	16,337	15.7%	17,580	7.5%
MINY HTG OIL	1	0	0.0%	0	-
FUELOIL SWAP:CARGOES VS.B	1,077	1,078	-0.1%	1,123	-4.1%
DOMINION TRAN INC - APP I	2,920	6,784	-57.0%	2,920	0.0%
TENNESSEE ZONE 0 BASIS SW	726	2,056	-64.7%	788	-7.9%
PJM OFF-PEAK LMP SWAP FUT	706	2,316	-69.5%	748	-5.6%
AEP-DAYTON HUB OFF-PEAK M	250	935	-73.3%	300	-16.7%
AEP-DAYTON HUB DAILY	170	302	-43.7%	170	0.0%
EASTERN RAIL DELIVERY CSX	495	2,250	-78.0%	593	-16.5%
HTG OIL	323	3,116	-89.6%	292	10.6%
EUROPE 3.5% FUEL OIL MED	374	1,025	-63.5%	428	-12.6%
WAHA INDEX SWAP FUTURE	0	3,044	-100.0%	0	-
EL PASO PERMIAN INDEX SWA	0	620	-100.0%	0	-
HEATING OIL PHY	400,076	378,849	5.6%	396,631	0.9%
PJM MONTHLY	2,304	7,836	-70.6%	2,486	-7.3%
NY HARBOR HEAT OIL SWP	11,026	13,592	-18.9%	11,633	-5.2%
TCO BASIS SWAP	18,182	32,896	-44.7%	19,818	-8.3%
DOMINION TRANSMISSION INC	43,119	53,998	-20.1%	46,650	-7.6%
NYISO A	0	2,140	-100.0%	0	-
MINY NATURAL GAS	1,358	2,553	-46.8%	1,580	-14.1%
TRANSCO ZONE 6 BASIS SWAP	4,267	4,453	-4.2%	5,073	-15.9%
NYH NO 2 CRACK SPREAD CAL	6,941	13,793	-49.7%	7,180	-3.3%
JAPAN C&F NAPHTHA CRACK S	2,020	1,341	50.6%	1,931	4.6%
PERMIAN BASIS SWAP	12,905	17,495	-26.2%	14,114	-8.6%

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Energy Futures					
NY HARBOR RESIDUAL FUEL 1	3,650	5,530	-34.0%	3,390	7.7%
GULF COAST NO.6 FUEL OIL	45,158	65,390	-30.9%	51,038	-11.5%
NGPL MID-CONTINENT	27,184	38,636	-29.6%	26,844	1.3%
NYISO J	691	3,442	-79.9%	931	-25.8%
NYISO G	0	214	-100.0%	0	-
ARGUS PROPAN(SAUDI ARAMC	1,104	898	22.9%	879	25.6%
JAPAN NAPHTHA BALMO SWAP	0	75	-100.0%	90	-100.0%
EUROPE JET KERO NWE CALSW	78	15	420.0%	48	62.5%
JET CIF NWE VS ICE	475	517	-8.1%	560	-15.2%
RBOB PHY	417,265	386,763	7.9%	391,992	6.4%
RBOB GAS	1,757	2,573	-31.7%	3,588	-51.0%
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0	-
NY1% VS GC SPREAD SWAP	4,332	5,647	-23.3%	4,807	-9.9%
GULF COAST 3% FUEL OIL BA	286	255	12.2%	735	-61.1%
EUROPE 3.5% FUEL OIL RDAM	8,567	8,694	-1.5%	9,519	-10.0%
FUEL OIL NWE CRACK VS ICE	0	95	-100.0%	0	-
DIESEL 10P BRG FOB RDM VS	0	115	-100.0%	0	-
TRANSCO ZONE 6 INDEX	736	3,044	-75.8%	984	-25.2%
SONAT BASIS SWAP FUTURE	244	2,011	-87.9%	306	-20.3%
PANHANDLE BASIS SWAP FUTU	22,761	47,319	-51.9%	24,856	-8.4%
NGPL MIDCONTINENT INDEX	0	1,716	-100.0%	0	-
DUBAI CRUDE OIL CALENDAR	8,850	4,349	103.5%	12,740	-30.5%
CRUDE OIL PHY	2,314,685	1,819,900	27.2%	2,242,008	3.2%
CINERGY HUB OFF-PEAK MONT	120	420	-71.4%	120	0.0%
ANR LOUISIANA BASIS SWAP	0	244	-100.0%	0	-
TRANSCO ZONE4 BASIS SWAP	14,047	27,673	-49.2%	15,535	-9.6%
FLORIDA GAS ZONE3 BASIS S	0	4,804	-100.0%	0	-
SINGAPORE NAPHTHA SWAP	0	0	-	0	-
SINGAPORE JET KEROSENE SW	3,973	2,411	64.8%	3,568	11.4%
SINGAPORE 380CST FUEL OIL	10,766	10,842	-0.7%	11,217	-4.0%
AEP-DAYTON HUB MTHLY	350	1,225	-71.4%	420	-16.7%
N ILLINOIS HUB MTHLY	100	340	-70.6%	120	-16.7%
ISO NEW ENGLAND OFF-PEAK	70	358	-80.4%	84	-16.7%
NYISO G OFF-PEAK	0	120	-100.0%	0	-
NYISO A OFF-PEAK	0	660	-100.0%	0	-
TC2 ROTTERDAM TO USAC 37K	0	0	-	0	-
EUROPE DATED BRENT SWAP	1,387	2,325	-40.3%	1,325	4.7%
WESTERN RAIL DELIVERY PRB	405	2,550	-84.1%	525	-22.9%
NATURAL GAS PEN SWP	222,757	302,412	-26.3%	228,484	-2.5%
SINGAPORE GASOIL VS ICE	14,452	9,106	58.7%	15,594	-7.3%
JET BARGES VS ICE GASOIL	0	0	-	0	-
SOCAL PIPE SWAP	0	3,360	-100.0%	0	-
SINGAPORE 180CST BALMO	102	55	85.5%	50	104.0%
MONT BELVIEU LDH PROPANE 5	113,090	138,529	-18.4%	109,148	3.6%
MONT BELVIEU ETHANE 5 DECI	75,586	90,685	-16.6%	75,607	0.0%
MONT BELVIEU NORMAL BUTAN	41,812	36,590	14.3%	42,090	-0.7%
WAHA BASIS	9,238	16,744	-44.8%	7,779	18.8%
PREM UNL GAS 10PPM RDAM F	0	85	-100.0%	0	-
PREM UNL GAS 10PPM RDAM F	0	0	-	0	-
HENRY HUB SWAP	1,216,460	1,337,918	-9.1%	1,265,165	-3.8%
HENRY HUB FINANCIAL LAST	0	0	-	27	-100.0%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest AUG 2017	Open Interest AUG 2016	% CHG	Open Interest JUL 2017	% CHG
Energy Futures					
HENRY HUB BASIS SWAP	14,514	56,666	-74.4%	20,745	-30.0%
CHICAGO ETHANOL SWAP	44,868	55,828	-19.6%	42,579	5.4%
PJM WESTH RT OFF-PEAK	2,464,142	2,993,247	-17.7%	2,506,248	-1.7%
PJM JCPL DA OFF-PEAK	0	38,880	-100.0%	0	-
PJM DAYTON DA OFF-PEAK	162,428	131,345	23.7%	172,428	-5.8%
PJM AD HUB 5MW REAL TIME	524,173	1,064,003	-50.7%	566,589	-7.5%
NEPOOL SE MASS 5MW D AH P	0	0	-	0	-
ISO NEW ENGLAND PK LMP	85	399	-78.7%	102	-16.7%
CRUDE OIL	24,014	26,179	-8.3%	25,831	-7.0%
EUROPEAN NAPHTHA CRACK SP	12,157	8,791	38.3%	12,840	-5.3%
GASOIL CRACK SPREAD CALEN	23,260	14,614	59.2%	22,818	1.9%
ICE BRENT DUBAI SWAP	44,761	995	4,398.6%	46,008	-2.7%
BRENT FINANCIAL FUTURES	6,327	7,054	-10.3%	7,047	-10.2%
DEMARC SWING SWAP	0	0	-	0	-
NGPL MIDCONTINENT SWING S	0	0	-	0	-
GASOIL CALENDAR SWAP	50	176	-71.6%	61	-18.0%
EURO 3.5% FUEL OIL SPREAD	1,169	918	27.3%	1,330	-12.1%
NYMEX ALUMINUM FUTURES	620	1,271	-51.2%	680	-8.8%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-
GULF COAST JET VS NYM 2 H	37,683	41,251	-8.6%	38,750	-2.8%
SOCAL BASIS SWAP	0	0	-	0	-
SAN JUAN BASIS SWAP	24,790	38,625	-35.8%	26,340	-5.9%
EUROPE 1% FUEL OIL RDAM C	13	66	-80.3%	10	30.0%
GULF COAST GASOLINE CLNDR	0	0	-	0	-
Transco Zone 3 Basis	4,929	7,725	-36.2%	5,270	-6.5%
Tetco STX Basis	1,096	2,708	-59.5%	1,189	-7.8%
COLUMBIA GULF ONSHORE	5,734	19,229	-70.2%	7,439	-22.9%
PJM DAILY	916	806	13.6%	946	-3.2%
CIG BASIS	30,965	53,259	-41.9%	33,113	-6.5%
NORTHERN NATURAL GAS VENTL	2,612	5,547	-52.9%	3,012	-13.3%
TEXAS EASTERN ZONE M-3 BA	11,465	24,477	-53.2%	13,030	-12.0%
MICHIGAN BASIS	7,553	10,475	-27.9%	8,235	-8.3%
ANR OKLAHOMA	2,191	4,724	-53.6%	2,408	-9.0%
LA JET FUEL VS NYM NO 2 H	0	385	-100.0%	0	-
RBOB UP-DOWN CALENDAR SW	0	0	-	0	-
RBOB CALENDAR SWAP	17,416	16,541	5.3%	12,558	38.7%
MINY RBOB GAS	0	0	-	0	-
GAS EURO-BOB OXY NWE BARG	5,227	5,888	-11.2%	5,143	1.6%
GAS EURO-BOB OXY NWE BARG	28,996	23,946	21.1%	30,275	-4.2%
PETRO OUTRIGHT EURO	14,563	17,566	-17.1%	15,388	-5.4%
DATED BRENT (PLATTS) DAILY S	0	0	-	0	-
LA CARBOB GASOLINE(OPIS)S	200	400	-50.0%	325	-38.5%
EURO PROPANE CIF ARA SWA	1,623	1,705	-4.8%	1,233	31.6%
GASOIL BULLET SWAP	30	0	-	30	0.0%
NEW YORK ETHANOL SWAP	1,750	1,550	12.9%	1,510	15.9%
LA CARB DIESEL (OPIS)	0	91	-100.0%	0	-
DEMARC INDEX FUTURE	0	0	-	0	-
WTI CALENDAR	125,578	121,821	3.1%	122,858	2.2%
APPALACHIAN COAL (PHY)	0	15	-100.0%	0	-
ROCKIES KERN OPAL - NW IN	0	550	-100.0%	0	-
NEW ENGLAND HUB PEAK DAIL	2,679	2,359	13.6%	2,236	19.8%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
HOUSTON SHIP CHANNEL INDE	0	186	-100.0%	0	-
NORTHERN NATURAL GAS DEMA	2,400	2,051	17.0%	2,470	-2.8%
TENNESSEE 500 LEG BASIS S	122	1,631	-92.5%	184	-33.7%
EAST/WEST FUEL OIL SPREAD	466	287	62.4%	564	-17.4%
NYISO J OFF-PEAK	150	630	-76.2%	180	-16.7%
TC5 RAS TANURA TO YOKOHAM	0	0	-	0	-
WTI-BRENT BULLET SWAP	904	0	-	904	0.0%
EURO GASOIL 10 CAL SWAP	0	0	-	0	-
HENRY HUB INDEX SWAP FUTU	8,147	32,208	-74.7%	10,875	-25.1%
Sumas Basis Swap	7,679	10,198	-24.7%	8,299	-7.5%
RBOB CRACK SPREAD	3,005	3,140	-4.3%	1,610	86.6%
CIN HUB 5MW D AH PK	12,729	18,463	-31.1%	14,059	-9.5%
TEXAS GAS ZONE1 NG BASIS	8,488	14,558	-41.7%	9,176	-7.5%
SINGAPORE GASOIL SWAP	17,269	14,876	16.1%	18,477	-6.5%
GULF COAST JET FUEL CLNDR	928	1,080	-14.1%	949	-2.2%
ULSD 10PPM CIF MED VS ICE	57	95	-40.0%	60	-5.0%
PJM BGE DA OFF-PEAK	28,800	36,648	-21.4%	30,920	-6.9%
SINGAPORE 380CST BALMO	292	121	141.3%	146	100.0%
LTD NAT GAS	368,830	284,835	29.5%	371,914	-0.8%
NORTHWEST ROCKIES BASIS S	50,133	84,492	-40.7%	53,078	-5.5%
SING FUEL	0	5	-100.0%	0	-
CIN HUB 5MW REAL TIME O P	578,840	599,864	-3.5%	597,264	-3.1%
NYISO ZONE C 5MW D AH PK	0	2,047	-100.0%	0	-
NEPOOL NE MASS 5MW D AH O	0	0	-	0	-
NEPOOL NE MASS 5MW D AH P	0	325	-100.0%	0	-
NEPOOL SE MASS 5MW D AH O	0	0	-	0	-
NEPOOL CNCTCT 5MW D AH O	1,977	14,501	-86.4%	2,401	-17.7%
NEPOOL CONECTIC 5MW D AH	106	789	-86.6%	126	-15.9%
NEPOOL W CNT MASS 5MW D A	3,954	26,716	-85.2%	4,802	-17.7%
PJM COMED 5MW D AH PK	1,805	12,280	-85.3%	1,905	-5.2%
NYISO ZONE J 5MW D AH O P	277,421	132,437	109.5%	279,421	-0.7%
NYISO ZONE J 5MW D AH PK	15,304	10,106	51.4%	15,254	0.3%
PJM NI HUB 5MW REAL TIME	1,090,237	1,019,953	6.9%	1,193,974	-8.7%
NYISO ZONE C 5MW D AH O P	0	38,335	-100.0%	0	-
ONEOK OKLAHOMA NG BASIS	1,112	2,860	-61.1%	1,011	10.0%
COLUMB GULF MAINLINE NG B	9,192	27,932	-67.1%	10,401	-11.6%
PANHANDLE PIPE SWAP	720	0	-	792	-9.1%
TRANSCO ZONE 4 NAT GAS IN	0	744	-100.0%	0	-
ELEC MISO PEAK	4,364	1,979	120.5%	4,544	-4.0%
ELEC NYISO OFF-PEAK	78,108	36,433	114.4%	79,804	-2.1%
WTS (ARGUS) VS WTI SWAP	47,105	25,871	82.1%	49,383	-4.6%
RBOB CRACK SPREAD BALMO S	0	25	-100.0%	0	-
CAISO SP15 EZGNHUB5 MW P	0	0	-	1,250	-100.0%
NY 2.2% FUEL OIL (PLATTS	0	300	-100.0%	0	-
EIA FLAT TAX ONHWAY DIESE	3,480	5,471	-36.4%	3,840	-9.4%
JET FUEL UP-DOWN BALMO CL	5,560	6,225	-10.7%	4,746	17.2%
ULSD UP-DOWN BALMO SWP	3,950	10,595	-62.7%	2,525	56.4%
EUROPEAN GASOIL (ICE)	1,284	4,065	-68.4%	1,043	23.1%
NYISO ZONE G 5MW D AH O P	554,901	380,284	45.9%	502,461	10.4%
PJM PEPKO DA OFF-PEAK	0	0	-	0	-
NY H OIL PLATTS VS NYMEX	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
GASOIL 10PPM VS ICE SWAP	796	674	18.1%	826	-3.6%
NY HARBOR 1% FUEL OIL BAL	0	71	-100.0%	0	-
LA JET (OPIS) SWAP	3,205	2,735	17.2%	2,365	35.5%
PJM AECO DA PEAK	0	1,917	-100.0%	0	-
GASOIL 10PPM CARGOES CIF	0	0	-	0	-
TETCO M-3 INDEX	2,576	9,596	-73.2%	3,444	-25.2%
SINGAPORE JET KERO GASOIL	5,400	3,045	77.3%	5,515	-2.1%
SINGAPORE FUEL OIL SPREAD	1,467	1,691	-13.2%	1,516	-3.2%
NORTHERN ILLINOIS OFF-PEA	0	400	-100.0%	0	-
NEW YORK HUB ZONE G PEAK	1,907	2,451	-22.2%	3,463	-44.9%
SINGAPORE FUEL 180CST CAL	1,911	1,608	18.8%	1,801	6.1%
EUROPE 1% FUEL OIL NWE CA	37	684	-94.6%	73	-49.3%
Tetco ELA Basis	0	0	-	0	-
ULSD 10PPM CIF NW BALMO S	0	0	-	6	-100.0%
ICE GASOIL BALMO SWAP	0	0	-	6	-100.0%
ULSD 10PPM CIF MED SWAP	0	0	-	0	-
GASOIL 0.1 CIF MED SWAP	0	15	-100.0%	0	-
MICHCON NG INDEX SWAP	0	1,840	-100.0%	0	-
TRANSCO ZONE 3 NG INDEX S	3,128	0	-	4,182	-25.2%
TCO NG INDEX SWAP	0	1,224	-100.0%	0	-
ALGONQUIN CITYGATES BASIS	882	2,662	-66.9%	1,068	-17.4%
PJM WESTH RT PEAK	139,649	187,474	-25.5%	141,417	-1.3%
PJM PSEG DA OFF-PEAK	101,160	136,440	-25.9%	109,640	-7.7%
PJM PSEG DA PEAK	4,260	5,100	-16.5%	4,660	-8.6%
PJM PPL DA PEAK	0	1,391	-100.0%	0	-
PJM JCPL DA PEAK	0	2,130	-100.0%	0	-
PJM BGE DA PEAK	1,575	1,998	-21.2%	1,675	-6.0%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-
DATED TO FRONTLINE BRENT	10,675	11,170	-4.4%	10,685	-0.1%
NEPOOL W CNTR M 5MW D AH	212	2,553	-91.7%	252	-15.9%
TENNESSEE 800 LEG NG BASI	122	1,218	-90.0%	184	-33.7%
UP DOWN GC ULSD VS NMX HO	52,610	54,266	-3.1%	52,234	0.7%
USGC UNL 87 CRACK SPREAD	0	0	-	0	-
GULF COAST ULSD CRACK SPR	2,530	5,426	-53.4%	2,780	-9.0%
NYMEX ULSD VS NYMEX HO	0	220	-100.0%	0	-
RBOB VS HEATING OIL SWAP	3,580	2,910	23.0%	3,684	-2.8%
NYISO ZONE G 5MW D AH PK	24,812	23,332	6.3%	24,626	0.8%
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	2,732	2,113	29.3%	2,409	13.4%
3.5% FUEL OIL CID MED SWA	351	934	-62.4%	404	-13.1%
JET FUEL CRG CIF NEW VS I	0	0	-	42	-100.0%
BRENT CFD SWAP	0	0	-	0	-
GASOIL 0.1 CRG CIF NW VS	0	0	-	0	-
PREMIUM UNLD 10P FOB MED	127	347	-63.4%	67	89.6%
EURO 1% FUEL OIL NEW BALM	0	0	-	0	-
DUBAI CRUDE OIL BALMO	0	0	-	0	-
SINGAPORE JET KERO BALMO	0	0	-	100	-100.0%
WTS (ARGUS) VS WTI TRD MT	3,319	2,660	24.8%	2,084	59.3%
MARS (ARGUS) VS WTI TRD M	14,224	15,294	-7.0%	16,349	-13.0%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
MARS (ARGUS) VS WTI SWAP	11,608	12,055	-3.7%	10,549	10.0%
GASOIL 0.1 CARGOES CIF NE	0	0	-	0	-
NATURAL GAS	113,943	121,104	-5.9%	118,118	-3.5%
NGPL TEXOK INDEX	0	300	-100.0%	0	-
FUEL OIL CRACK VS ICE	17,729	21,143	-16.1%	18,746	-5.4%
HEATING OIL VS ICE GASOIL	0	0	-	0	-
HOUSTON SHIP CHANNEL BASI	21,336	28,123	-24.1%	21,894	-2.5%
LLS (ARGUS) VS WTI SWAP	19,025	36,869	-48.4%	19,931	-4.5%
JAPAN C&F NAPHTHA SWAP	1,507	1,853	-18.7%	1,690	-10.8%
MINY WTI CRUDE OIL	8,208	4,707	74.4%	5,473	50.0%
CIN HUB 5MW REAL TIME PK	43,551	46,601	-6.5%	45,483	-4.2%
PJM NILL DA PEAK	43,612	45,058	-3.2%	48,012	-9.2%
PANHANDLE INDEX SWAP FUTU	0	0	-	0	-
PJM NILL DA OFF-PEAK	903,149	855,793	5.5%	1,012,349	-10.8%
PETROCHEMICALS	10,156	9,710	4.6%	8,855	14.7%
IN DELIVERY MONTH EUA	10,598	48,850	-78.3%	10,598	0.0%
MONT BELVIEU NORMAL BUTAN	795	521	52.6%	275	189.1%
MONT BELVIEU NATURAL GASO	117	251	-53.4%	145	-19.3%
CONWAY NORMAL BUTANE (OPI	3,877	600	546.2%	3,832	1.2%
CONWAY PROPANE 5 DECIMALS	17,250	16,201	6.5%	18,055	-4.5%
MONT BELVIEU NATURAL GASO	9,552	19,301	-50.5%	9,563	-0.1%
CONWAY NATURAL GASOLINE (1,316	606	117.2%	1,068	23.2%
MONT BELVIEU LDH PROPANE C	1,643	791	107.7%	1,090	50.7%
MONT BELVIEU ETHANE OPIS B	175	165	6.1%	0	-
SINGAPORE JET KERO VS. GAS	0	0	-	0	-
ERCOT HOUSTON Z MCPE 5MW	3,880	0	-	1,680	131.0%
ERCOT NORTH ZMCPE 5MW PE	3,880	588	559.9%	1,680	131.0%
ERCOT NORTH ZMCPE 5MW OF	21,200	7,925	167.5%	0	-
ERCOT NORTH ZMCPE 5MW OF	0	480	-100.0%	0	-
DIESEL 10PPM BARGES FOB B	0	0	-	3	-100.0%
RBOB (PLATTS) CAL SWAP	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	12,649	6,821	85.4%	10,279	23.1%
GRP THREE UNL GS (PLT) VS	2,585	3,175	-18.6%	2,235	15.7%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-
CHICAGO ULSD PL VS HO SPR	1,281	1,750	-26.8%	1,179	8.7%
PETRO CRK&SPRD EURO	17,024	16,184	5.2%	16,664	2.2%
CRUDE OIL OUTRIGHTS	60,563	22,277	171.9%	53,156	13.9%
PJM WES HUB PEAK LMP 50 M	0	0	-	0	-
FREIGHT MARKETS	965	962	0.3%	814	18.6%
MCCLOSKEY ARA ARGS COAL	57,586	105,025	-45.2%	63,875	-9.8%
MNC FUT	4,544	4,818	-5.7%	4,859	-6.5%
MCCLOSKEY RCH BAY COAL	8,216	19,204	-57.2%	9,509	-13.6%
CRUDE OIL SPRDS	33,358	12,610	164.5%	26,688	25.0%
ELEC FINSETTLED	2,064	3,339	-38.2%	2,164	-4.6%
ELECTRICITY OFF PEAK	37,949	61,349	-38.1%	40,069	-5.3%
PETRO OUTRIGHT NA	11,627	18,230	-36.2%	11,578	0.4%
TRANSCO ZONE 6 PIPE SWAP	0	0	-	0	-
ALGON CITY GATES NAT GAS	736	3,656	-79.9%	984	-25.2%
NEPOOL NEW HAMP 5MW D AH	0	0	-	0	-

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Energy Futures					
PJM APS ZONE DA OFF-PEAK	0	5,883	-100.0%	0	-
NAT GAS BASIS SWAP	7,877	15,496	-49.2%	9,049	-13.0%
RBOB SPREAD (PLATTS) SWAP	13	60	-78.3%	16	-18.8%
NGPL TEX/OK	28,495	45,468	-37.3%	28,980	-1.7%
NEPOOL RHD ISLD 5MW D AH	530	5,261	-89.9%	630	-15.9%
HEATING OIL BALMO CLNDR S	0	15	-100.0%	100	-100.0%
PJM APS ZONE DA PEAK	0	321	-100.0%	0	-
SINGAPORE GASOIL CALENDAR	203	190	6.8%	312	-34.9%
GC ULSD VS GC JET SPREAD	0	0	-	0	-
ELEC ERCOT OFF PEAK	0	0	-	0	-
ELEC ERCOT DLY PEAK	0	42	-100.0%	0	-
PETROLEUM PRODUCTS ASIA	2,195	1,920	14.3%	2,428	-9.6%
PETRO CRCKS & SPRDS NA	78,622	92,952	-15.4%	75,495	4.1%
SINGAPORE GASOIL	10,720	8,317	28.9%	10,897	-1.6%
ONTARIO POWER SWAPS	17,415	88,693	-80.4%	21,315	-18.3%
PLASTICS	1,449	1,424	1.8%	1,392	4.1%
MJC FUT	455	550	-17.3%	480	-5.2%
TENN 800 LEG NAT GAS INDE	0	0	-	0	-
NEPOOL RHODE IL 5MW D AH	9,885	82,167	-88.0%	12,005	-17.7%
PETROLEUM PRODUCTS	4,334	3,372	28.5%	3,559	21.8%
PJM ATSI ELEC	61,840	20,505	201.6%	70,720	-12.6%
COAL SWAP	65	165	-60.6%	95	-31.6%
MGN1 SWAP FUT	524	537	-2.4%	584	-10.3%
PETRO CRCKS & SPRDS ASIA	685	80	756.3%	1,342	-49.0%
INDIANA MISO	40,590	38,318	5.9%	33,763	20.2%
MICHIGAN MISO	104,620	206,384	-49.3%	124,800	-16.2%
NYISO CAPACITY	2,976	4,471	-33.4%	3,114	-4.4%
GROUP THREE ULSD (PLATTS)	125	300	-58.3%	150	-16.7%
EURO-DENOMINATED PETRO P	24	8	200.0%	0	-
AUSTRIALIAN COKE COAL	576	1,007	-42.8%	630	-8.6%
DAILY PJM	346,878	285,998	21.3%	352,483	-1.6%
EMMISSIONS	0	0	-	0	-
UCM FUT	156	105	48.6%	174	-10.3%
INDONESIAN COAL	0	30	-100.0%	0	-
NEW YORK HUB ZONE J PEAK	1,535	1,587	-3.3%	2,210	-30.5%
DLY GAS EURO-BOB OXY	0	0	-	0	-
NATURAL GAS INDEX	368	3,004	-87.7%	492	-25.2%
MGF FUT	85	32	165.6%	19	347.4%
CHICAGO ULSD (PLATTS) SWA	0	15	-100.0%	0	-
NATURAL GAS FIXED PRICE SW	180	4,018	-95.5%	360	-50.0%
3.5% FUEL OIL CIF BALMO S	5	45	-88.9%	0	-
MINI RBOB V. EBOB(ARGUS) NW	4,184	2,175	92.4%	4,165	0.5%
SUMAS NAT GAS PLATTS FIXED	244	1,158	-78.9%	306	-20.3%
NY HARBOR LOW SULPUR GAS	1,060	2,731	-61.2%	910	16.5%
DY EURO 3.5% FUEL OI RDA	0	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 BR	1,085	100	985.0%	402	169.9%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
ELEC ERCOT DLY OFF PK	0	0	-	0	-
EU LOW SULPHUR GASOIL CRA	0	0	-	0	-
CANADIAN LIGHT SWEET OIL	1,929	12,022	-84.0%	2,919	-33.9%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
MINI GAS EUROBOB OXY NWE A	250	846	-70.4%	608	-58.9%
ELECTRICITY ERCOT PEAK	0	0	-	0	0.0%
ERCOT DAILY 5MW PEAK	180	0	-	690	-73.9%
CAISO SP15 EZGNHUB5 PEAK	1,750	0	-	1,900	-7.9%
ELEC WEST POWER PEAK	0	0	-	0	-
ELEC WEST POWER OFF-PEAK	0	0	-	0	-
Energy Options					
ETHANOL	0	0	-	300	-100.0%
EUROPEAN JET KEROSENE NW	0	50	-100.0%	0	-
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	-
NATURAL GAS PHY	2,216,176	2,860,921	-22.5%	2,309,612	-4.0%
NATURAL GAS 3 M CSO FIN	42,000	55,789	-24.7%	40,600	3.4%
NATURAL GAS 1 M CSO FIN	127,010	7,550	1,582.3%	126,875	0.1%
WTI CRUDE OIL 1 M CSO FI	293,048	363,660	-19.4%	310,718	-5.7%
SINGAPORE JET FUEL CALEND	200	800	-75.0%	240	-16.7%
ROTTERDAM 3.5%FUEL OIL CL	200	510	-60.8%	240	-16.7%
NYMEX EUROPEAN GASOIL APO	0	0	-	0	-
N ROCKIES PIPE SWAP	6,754	7,470	-9.6%	5,580	21.0%
BRENT OIL LAST DAY	112,240	102,553	9.4%	87,544	28.2%
SAN JUAN PIPE SWAP	4,552	7,716	-41.0%	4,640	-1.9%
BRENT CALENDAR SWAP	9,087	31,623	-71.3%	10,460	-13.1%
HEATING OIL PHY	55,915	67,470	-17.1%	58,054	-3.7%
PJM MONTHLY	0	0	-	0	-
NY HARBOR HEAT OIL SWP	22,162	42,565	-47.9%	25,577	-13.4%
NG HH 3 MONTH CAL	0	0	-	0	-
RBOB PHY	29,899	24,419	22.4%	26,788	11.6%
RBOB 1MO CAL SPD OPTIONS	1,600	0	-	1,908	-16.1%
NYMEX EUROPEAN GASOIL OPT	0	0	-	0	-
PGE CITYGATE PIPE SWAP	0	0	-	0	-
CRUDE OIL PHY	2,992,957	2,895,261	3.4%	3,059,097	-2.2%
WTI 12 MONTH CALENDAR OPT	0	0	-	0	-
CRUDE OIL 1MO	675,616	725,920	-6.9%	665,923	1.5%
SOCAL PIPE SWAP	0	6,000	-100.0%	0	-
HENRY HUB FINANCIAL LAST	8,214	10,987	-25.2%	8,706	-5.7%
HO 1 MONTH CLNDR OPTIONS	300	600	-50.0%	0	-
HEATING OIL CRACK OPTIONS	100	0	-	100	0.0%
CRUDE OIL APO	316,080	278,637	13.4%	293,611	7.7%
RBOB CALENDAR SWAP	1,628	3,248	-49.9%	1,539	5.8%
PETRO OUTRIGHT EURO	250	0	-	300	-16.7%
WTI-BRENT BULLET SWAP	158,814	21,510	638.3%	141,670	12.1%
PANHANDLE PIPE SWAP	2,400	0	-	2,640	-9.1%
NATURAL GAS OPTION ON CALE	8,838	17,826	-50.4%	8,238	7.3%
ELEC MISO PEAK	0	420	-100.0%	0	-
SINGAPORE FUEL OIL 180 CS	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

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Energy Options					
NATURAL GAS	0	0	-	0	-
NYISO ZONE G 5MW PEAK OPTI	5,880	420	1,300.0%	5,880	0.0%
PETROCHEMICALS	7,100	11,935	-40.5%	6,134	15.7%
PJM CALENDAR STRIP	0	0	-	0	-
APPALACHIAN COAL	0	0	-	0	-
CRUDE OIL OUTRIGHTS	6,030	2,040	195.6%	150	3,920.0%
MCCLOSKEY ARA ARG5 COAL	1,055	890	18.5%	1,305	-19.2%
MCCLOSKEY RCH BAY COAL	0	420	-100.0%	0	-
ELEC FINSETTLED	0	31	-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	-
NATURAL GAS 2 M CSO FIN	2,150	0	-	2,150	0.0%
CRUDE OIL CALNDR STRIP	0	0	-	0	-
SINGAPORE GASOIL CALENDAR	125	300	-58.3%	150	-16.7%
ETHANOL SWAP	13,184	14,900	-11.5%	12,550	5.1%
NATURAL GAS 6 M CSO FIN	3,700	0	-	2,950	25.4%
GASOIL CRACK SPREAD AVG PR	0	0	-	0	-
SHORT TERM NATURAL GAS	1,025	100	925.0%	250	310.0%
SHORT TERM	0	0	-	0	-
COAL SWAP	735	1,422	-48.3%	335	119.4%
COAL API2 INDEX	5,563	61,852	-91.0%	5,463	1.8%
EURO-DENOMINATED PETRO P	0	0	-	0	-
COAL API4 INDEX	0	220	-100.0%	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	16,218	8,883	82.6%	15,958	1.6%
LLS CRUDE OIL	6,650	11,060	-39.9%	7,375	-9.8%
PJM WES HUB PEAK CAL MTH	3,340	10,390	-67.9%	3,180	5.0%
PJM ELECTRIC	0	0	-	0	-
1 MO GASOIL CAL SWAP SPR	0	100	-100.0%	0	-
GASOLINE	0	456	-100.0%	0	-
12 MO GASOIL CAL SWAP SPR	230	0	-	230	0.0%
FX Futures					
AUSTRALIAN DOLLAR	157,078	107,743	45.8%	139,242	12.8%
BRITISH POUND	225,129	252,055	-10.7%	213,286	5.6%
BRAZIL REAL	33,409	34,838	-4.1%	30,532	9.4%
CANADIAN DOLLAR	196,329	123,269	59.3%	190,219	3.2%
E-MINI EURO FX	15,335	4,775	221.2%	14,606	5.0%
EURO FX	465,272	364,936	27.5%	455,955	2.0%
E-MINI JAPANESE YEN	1,106	1,979	-44.1%	1,072	3.2%
JAPANESE YEN	206,852	165,535	25.0%	241,605	-14.4%
MEXICAN PESO	242,163	118,763	103.9%	214,991	12.6%
NEW ZEALND DOLLAR	45,350	48,820	-7.1%	54,160	-16.3%
NKR/USD CROSS RATE	955	1,237	-22.8%	602	58.6%
RUSSIAN RUBLE	38,133	39,660	-3.9%	34,988	9.0%
S.AFRICAN RAND	27,198	5,285	414.6%	21,427	26.9%

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CME Group Exchange Open Interest Report - Monthly

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FX Futures					
SWISS FRANC	42,077	44,636	-5.7%	40,080	5.0%
AD/CD CROSS RATES	2	0	-	0	-
AD/JY CROSS RATES	897	1,197	-25.1%	1,647	-45.5%
AD/NE CROSS RATES	104	32	225.0%	45	131.1%
BP/JY CROSS RATES	499	520	-4.0%	528	-5.5%
BP/SF CROSS RATES	29	18	61.1%	25	16.0%
CD/JY CROSS RATES	46	1	4,500.0%	56	-17.9%
EC/AD CROSS RATES	1,406	867	62.2%	1,484	-5.3%
EC/CD CROSS RATES	1,548	954	62.3%	1,751	-11.6%
EC/NOK CROSS RATES	55	1	5,400.0%	22	150.0%
EC/SEK CROSS RATES	783	260	201.2%	819	-4.4%
EFX/BP CROSS RATES	35,131	31,902	10.1%	33,115	6.1%
EFX/JY CROSS RATES	21,460	11,211	91.4%	25,048	-14.3%
EFX/SF CROSS RATES	12,075	14,456	-16.5%	12,664	-4.7%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	1,760	1,285	37.0%	1,629	8.0%
HUNGARIAN FORINT (US)	0	0	-	0	-
POLISH ZLOTY (US)	73	883	-91.7%	56	30.4%
POLISH ZLOTY (EC)	4	4	0.0%	11	-63.6%
SHEKEL	228	0	-	0	-
RMB USD	38	348	-89.1%	43	-11.6%
KOREAN WON	29	23	26.1%	27	7.4%
TURKISH LIRA	2,782	0	-	2,577	8.0%
TURKISH LIRA (EU)	0	0	-	0	-
E-MICRO EUR/USD	8,491	4,000	112.3%	8,246	3.0%
E-MICRO GBP/USD	3,564	3,619	-1.5%	2,802	27.2%
E-MICRO USD/CAD	0	0	-	0	-
E-MICRO USD/CHF	0	0	-	0	-
E-MICRO USD/JPY	0	0	-	0	-
E-MICRO AUD/USD	4,594	2,603	76.5%	4,227	8.7%
MICRO CHF/USD	184	508	-63.8%	175	5.1%
INDIAN RUPEE	971	669	45.1%	954	1.8%
E-MICRO INR/USD	533	64	732.8%	248	114.9%
E-MICRO JPY/USD	2,249	1,267	77.5%	2,242	0.3%
CHINESE RENMINBI (CNH)	1,076	2,371	-54.6%	768	40.1%
USDZAR	0	0	-	0	-
FCXRX	6	1	500.0%	6	0.0%
E-MICRO USD/CNH	0	0	-	0	-
E-MICRO CAD/USD	3,179	1,320	140.8%	2,779	14.4%

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CME Group Exchange Open Interest Report - Monthly

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FX Options					
AUSTRALIAN DOLLAR	0	74,790	-100.0%	0	-
BRITISH POUND	0	116,463	-100.0%	0	-
CANADIAN DOLLAR	0	63,281	-100.0%	0	-
EURO FX	0	259,420	-100.0%	0	-
JAPANESE YEN	0	167,583	-100.0%	0	-
MEXICAN PESO	784	3,230	-75.7%	1,126	-30.4%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	0	0	-	0	-
SWISS FRANC	0	7,748	-100.0%	0	-
JAPANESE YEN (EU)	23	845	-97.3%	23	0.0%
EURO FX (EU)	125	2,692	-95.4%	71	76.1%
SWISS FRANC (EU)	3	0	-	2	50.0%
CANADIAN DOLLAR (EU)	14	121	-88.4%	12	16.7%
BRITISH POUND (EU)	699	782	-10.6%	509	37.3%
AUSTRALIAN DLR (EU)	0	102	-100.0%	0	-
CHF/USD PQO 2pm Fix	6,213	72	8,529.2%	4,357	42.6%
AUD/USD PQO 2pm Fix	89,306	496	17,905.2%	86,738	3.0%
EUR/USD PQO 2pm Fix	375,909	1,267	29,569.2%	338,323	11.1%
GBP/USD PQO 2pm Fix	155,911	772	20,095.7%	148,658	4.9%
JPY/USD PQO 2pm Fix	155,936	533	29,156.3%	139,371	11.9%
CAD/USD PQO 2pm Fix	118,869	594	19,911.6%	117,282	1.4%

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CME Group Exchange Open Interest Report - Monthly

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Commodities and Alternative Investments					
Futures					
CORN	1,317,691	1,317,029	0.1%	1,420,468	-7.2%
SOYBEAN	657,897	630,073	4.4%	621,496	5.9%
SOYBEAN MEAL	386,570	350,334	10.3%	340,187	13.6%
SOYBEAN OIL	423,326	399,615	5.9%	406,141	4.2%
OATS	5,722	11,120	-48.5%	6,964	-17.8%
ROUGH RICE	10,139	10,712	-5.3%	10,019	1.2%
WHEAT	586	0	-	971	-39.6%
MINI CORN	5,710	7,727	-26.1%	7,258	-21.3%
MINI SOYBEAN	18,734	31,837	-41.2%	21,360	-12.3%
MINI WHEAT	2,234	1,455	53.5%	2,872	-22.2%
LIVE CATTLE	314,834	257,745	22.1%	356,231	-11.6%
FEEDER CATTLE	54,440	40,829	33.3%	59,011	-7.7%
LEAN HOGS	246,566	210,109	17.4%	268,508	-8.2%
LUMBER	4,526	4,109	10.1%	4,864	-6.9%
MILK	23,618	34,573	-31.7%	30,370	-22.2%
MLK MID	0	5	-100.0%	0	-
NFD MILK	5,706	5,762	-1.0%	6,206	-8.1%
BUTTER CS	5,055	7,198	-29.8%	5,907	-14.4%
CLASS IV MILK	2,797	4,009	-30.2%	3,466	-19.3%
DRY WHEY	3,291	4,532	-27.4%	4,338	-24.1%
GSCI EXCESS RETURN FUT	54,273	40,819	33.0%	54,405	-0.2%
GOLDMAN SACHS	14,734	13,250	11.2%	15,121	-2.6%
HOUSING INDEX	45	36	25.0%	54	-16.7%
HDD WEATHER	0	0	-	0	-
CDD WEATHER	10,300	1,925	435.1%	16,000	-35.6%
HDD SEASONAL STRIP	0	0	-	0	-
CDD SEASONAL STRIP	1,100	1,425	-22.8%	1,100	0.0%
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	0	0	-	0	-
CAT EURO SEASONAL STRIP	0	250	-100.0%	0	-
COFFEE	0	1	-100.0%	0	-
DOW-UBS COMMOD INDEX	48,809	22,582	116.1%	45,673	6.9%
SUGAR 11	2	12	-83.3%	1	100.0%
COCOA TAS	0	13	-100.0%	1	-100.0%
COTTON	2	12	-83.3%	2	0.0%
USD CRUDE PALM OIL	660	120	450.0%	900	-26.7%
CASH-SETTLED CHEESE	17,832	27,487	-35.1%	22,373	-20.3%
FERTILIZER PRODUCTS	2,770	2,635	5.1%	3,120	-11.2%
S&P GSCI ENHANCED ER SWAP	17,033	13,072	30.3%	17,033	0.0%
CHI WHEAT	439,287	444,081	-1.1%	430,128	2.1%
KC WHEAT	276,602	227,529	21.6%	270,817	2.1%
MALAYSIAN PALM SWAP	27,188	20,068	35.5%	28,030	-3.0%
PALM OIL	0	0	-	0	-
Intercommodity Spread	0	0	-	0	-
DJ_UBS ROLL SELECT INDEX FU	1,070	496	115.7%	1,070	0.0%
Commodities and Alternative Investments					
Options					
CORN	1,131,385	1,169,351	-3.2%	1,393,507	-18.8%

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CME Group Exchange Open Interest Report - Monthly

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Commodities and Alternative Investments					
Options					
SOYBEAN	639,721	758,879	-15.7%	717,386	-10.8%
SOYBEAN MEAL	108,160	159,269	-32.1%	116,180	-6.9%
SOYBEAN OIL	76,822	128,945	-40.4%	85,572	-10.2%
SOYBEAN CRUSH	200	699	-71.4%	165	21.2%
OATS	2,665	2,951	-9.7%	2,684	-0.7%
ROUGH RICE	1,863	1,906	-2.3%	3,704	-49.7%
WHEAT	100	0	-	100	0.0%
LIVE CATTLE	181,806	212,997	-14.6%	203,419	-10.6%
FEEDER CATTLE	57,379	31,620	81.5%	47,342	21.2%
LEAN HOGS	182,770	166,171	10.0%	184,619	-1.0%
LUMBER	687	684	0.4%	1,087	-36.8%
MILK	68,414	70,329	-2.7%	85,209	-19.7%
MLK MID	326	426	-23.5%	501	-34.9%
NFD MILK	8,159	4,913	66.1%	10,768	-24.2%
BUTTER CS	6,413	3,943	62.6%	6,780	-5.4%
CLASS IV MILK	6,504	6,263	3.8%	7,225	-10.0%
DRY WHEY	1,622	625	159.5%	2,128	-23.8%
HOUSING INDEX	10	18	-44.4%	0	-
HDD WEATHER	0	0	-	0	-
CDD WEATHER	20,000	1,000	1,900.0%	30,000	-33.3%
HDD SEASONAL STRIP	6,500	0	-	0	-
CDD SEASONAL STRIP	2,800	28,500	-90.2%	2,800	0.0%
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	0	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	50	2,326	-97.9%	50	0.0%
JULY-NOV SOYBEAN CAL SPRD	0	0	-	0	-
DEC-JULY WHEAT CAL SPRD	225	100	125.0%	0	-
JULY-DEC CORN CAL SPRD	0	1,600	-100.0%	0	-
SOYBN NEARBY+2 CAL SPRD	10	0	-	10	0.0%
WHEAT NEARBY+2 CAL SPRD	2,420	4,458	-45.7%	600	303.3%
CORN NEARBY+2 CAL SPRD	6,076	1,020	495.7%	3,165	92.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-
LV CATL CSO	0	5	-100.0%	350	-100.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
WHEAT-CORN ICISO	50	2,100	-97.6%	830	-94.0%
CASH-SETTLED CHEESE	24,675	25,299	-2.5%	32,723	-24.6%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-
NOV-JULY SOYBEAN CAL SPRD	1,146	0	-	626	83.1%
DEC-DEC CORN CAL SPRD	8,539	8,490	0.6%	5,881	45.2%
DEC-JULY CORN CAL SPRD	18,645	12,746	46.3%	18,250	2.2%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
CHI WHEAT	301,540	248,889	21.2%	354,410	-14.9%
KC WHEAT	46,398	29,813	55.6%	52,847	-12.2%
MAR-DEC CORN CAL SPRD	0	0	-	0	-
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
Intercommodity Spread	0	0	-	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-

***** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

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CME Group Exchange Open Interest Report - Monthly

	Open Interest AUG 2017	Open Interest AUG 2016	% CHG	Open Interest JUL 2017	% CHG
Commodities and Alternative Investments					
Options					
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-
Foreign Exchange Futures					
CHILEAN PESO	2,800	0	-	3,403	-17.7%
Ags Futures					
FERTILIZER PRODUCS	700	0	-	250	180.0%
TOTAL FUTURES GROUP					
Interest Rate Futures	25,977,295	20,439,384	27.1%	24,428,419	6.3%
Equity Index Futures	4,395,134	3,988,326	10.2%	3,969,689	10.7%
Metals Futures	1,287,269	1,146,155	12.3%	1,175,400	9.5%
Energy Futures	17,874,252	19,536,440	-8.5%	18,285,800	-2.3%
FX Futures	1,800,182	1,393,915	29.1%	1,756,759	2.5%
Commodities and Alternative Invest	4,401,149	4,144,586	6.2%	4,482,465	-1.8%
Foreign Exchange Futures	2,800	0	-	3,403	-17.7%
Ags Futures	700	0	-	250	180.0%
TOTAL FUTURES	55,738,781	50,648,806	10.0%	54,102,185	3.0%
TOTAL OPTIONS GROUP					
Interest Rate Options	46,016,372	36,320,012	26.7%	41,565,201	10.7%
Equity Index Options	5,115,129	5,476,432	-6.6%	4,440,983	15.2%
Metals Options	1,210,035	1,238,002	-2.3%	1,123,283	7.7%
Energy Options	7,159,025	7,658,924	-6.5%	7,255,020	-1.3%
FX Options	903,792	700,791	29.0%	836,472	8.0%
Commodities and Alternative Invest	2,914,080	3,086,335	-5.6%	3,370,918	-13.6%
TOTAL OPTIONS	63,318,433	54,480,496	16.2%	58,591,877	8.1%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest AUG 2017	Open Interest AUG 2016	% CHG	Open Interest JUL 2017	% CHG
TOTAL COMBINED					
Interest Rate	71,993,667	56,759,396	26.8%	65,993,620	9.1%
Equity Index	9,510,263	9,464,758	0.5%	8,410,672	13.1%
Metals	2,497,304	2,384,157	4.7%	2,298,683	8.6%
Energy	25,033,277	27,195,364	-8.0%	25,540,820	-2.0%
FX	2,703,974	2,094,706	29.1%	2,593,231	4.3%
Commodities and Alternative Invest	7,315,229	7,230,921	1.2%	7,853,383	-6.9%
Foreign Exchange	2,800	0	-	3,403	-17.7%
Ags	700	0	-	250	180.0%
GRAND TOTAL	119,057,214	105,129,302	13.2%	112,694,062	5.6%

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