



CME Group Exchange Open Interest Report - Monthly

	Open Interest SEP 2017	Open Interest SEP 2016	% CHG	Open Interest AUG 2017	% CHG
Interest Rate Futures					
30-YR BOND	712,261	567,415	25.5%	766,649	-7.1%
10-YR NOTE	3,126,281	2,896,690	7.9%	3,435,810	-9.0%
5-YR NOTE	2,969,097	2,815,219	5.5%	3,236,138	-8.3%
2-YR NOTE	1,600,017	1,062,797	50.5%	1,493,960	7.1%
FED FUND	1,601,282	1,156,185	38.5%	1,795,750	-10.8%
EURODOLLARS	12,672,724	11,187,717	13.3%	13,873,091	-8.7%
5-YR SWAP RATE	20,444	23,811	-14.1%	20,615	-0.8%
2-YR SWAP RATE	0	1	-100.0%	0	-
10-YR SWAP RATE	28,198	26,389	6.9%	32,990	-14.5%
7-YR SWAP	0	0	-	0	-
1-MONTH EURODOLLAR	2,881	888	224.4%	2,895	-0.5%
ULTRA T-BOND	816,810	607,514	34.5%	892,731	-8.5%
30-YR SWAP RATE	173	635	-72.8%	215	-19.5%
Ultra 10-Year Note	439,884	227,439	93.4%	426,451	3.1%
EURO 5YR BUNDLE	0	0	-	0	-
3YR BUNDLE	0	0	-	0	-
2YR BUNDLE	0	0	-	0	-
Interest Rate Options					
30-YR BOND	728,845	499,315	46.0%	589,897	23.6%
10-YR NOTE	3,267,922	1,976,799	65.3%	3,148,962	3.8%
5-YR NOTE	1,305,524	883,569	47.8%	1,036,990	25.9%
2-YR NOTE	380,361	78,091	387.1%	329,179	15.5%
FED FUND	5,601	18,715	-70.1%	2,901	93.1%
EURODOLLARS	22,598,246	22,702,784	-0.5%	24,652,645	-8.3%
EURO MIDCURVE	15,275,693	8,714,026	75.3%	16,254,196	-6.0%
ULTRA T-BOND	2,083	15,168	-86.3%	1,602	30.0%
Ultra 10-Year Note	0	16,971	-100.0%	0	-

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Equity Index Futures					
DJIA	0	0	-	0	-
E-MINI S&P500	2,987,626	2,912,843	2.6%	3,373,769	-11.4%
S&P 500	93,620	63,062	48.5%	112,745	-17.0%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	89,507	84,364	6.1%	87,130	2.7%
S&P 400 MIDCAP	0	0	-	0	-
S&P 500 GROWTH	22	19	15.8%	20	10.0%
S&P 500/VALUE	110,933	52,281	112.2%	102,940	7.8%
E-MINI RUSSELL 2000	531,354	0	-	21,362	2,387.4%
E-MINI RUSSELL 1000	8,436	35	24,002.9%	855	886.7%
E-MINI NASDAQ 100	267,207	302,669	-11.7%	297,374	-10.1%
NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	37,383	32,860	13.8%	35,240	6.1%
NIKKEI 225 (YEN) STOCK	49,265	50,053	-1.6%	57,859	-14.9%
DJ US REAL ESTATE	18,262	10,863	68.1%	17,381	5.1%
NASDAQ BIOTECH	457	124	268.5%	643	-28.9%
E-MICRO NIFTY	0	0	-	0	-
S&P CONSUMER DSCRTNRY SE	3,644	10,902	-66.6%	2,399	51.9%
S&P HEALTH CARE SECTOR	8,866	2,592	242.1%	14,475	-38.7%
S&P UTILITIES SECTOR	23,602	7,645	208.7%	22,753	3.7%
S&P CONSUMER STAPLES SECT	20,449	11,605	76.2%	14,083	45.2%
S&P TECHNOLOGY SECTOR	9,542	4,264	123.8%	8,912	7.1%
S&P INDUSTRIAL SECTOR	4,717	11,155	-57.7%	12,267	-61.5%
S&P FINANCIAL SECTOR	28,018	6,049	363.2%	29,807	-6.0%
S&P ENERGY SECTOR	11,338	3,860	193.7%	9,746	16.3%
S&P MATERIALS SECTOR	5,245	3,973	32.0%	7,266	-27.8%
IBOVESPA INDEX	400	138	189.9%	345	15.9%
E-MINI RUSSELL 1000 VALUE	12,099	784	1,443.2%	1,616	648.7%
FT-SE 100	73	53	37.7%	141	-48.2%
E-MINI RUSSELL 1000 GROWTH	4,174	76	5,392.1%	2,045	104.1%
E-mini (\$5) Dow	156,979	130,899	19.9%	152,531	2.9%
FTSE Emerging	16	9	77.8%	7	128.6%
E-MINI S&P REAL ESTATE SELE	5,449	269	1,925.7%	7,110	-23.4%
NIFTY 50	218	677	-67.8%	1,822	-88.0%
E-mini FTSE 100 (USD)	0	0	-	0	-
E-mini FTSE China 50	248	89	178.7%	491	-49.5%

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Equity Index Options					
DJIA	0	0	-	0	-
E-MINI S&P500	1,339,395	1,240,966	7.9%	2,175,469	-38.4%
S&P 500	75,759	87,310	-13.2%	202,501	-62.6%
E-MINI MIDCAP	0	0	-	0	-
E-MINI RUSSELL 2000	1,423	0	-	5,731	-75.2%
E-MINI NASDAQ 100	65,175	54,689	19.2%	84,789	-23.1%
NASDAQ	0	0	-	0	-
EOM S&P 500	102,484	40,381	153.8%	106,161	-3.5%
EOM EMINI S&P	676,507	600,058	12.7%	777,597	-13.0%
EOW2 EMINI S&P 500	128,426	151,526	-15.2%	255,947	-49.8%
EOW2 S&P 500	8,326	13,727	-39.3%	44,983	-81.5%
EOW1 EMINI S&P 500	368,037	404,375	-9.0%	327,874	12.2%
EOW1 S&P 500	71,128	60,215	18.1%	68,596	3.7%
EOW4 EMINI S&P 500	65,117	55,797	16.7%	109,048	-40.3%
E-mini (\$5) Dow	4,845	7,953	-39.1%	7,095	-31.7%
E-mini Russell 2000	10,778	0	-	2,045	427.0%
E-mini Russell 2000	1,768	0	-	413	328.1%
EOW3 EMINI S&P 500	1,421,293	1,547,449	-8.2%	825,107	72.3%
EOM3 E-MINI S&P 500 END OF M	896	0	-	168	433.3%
EOW3 S&P 500	274,260	322,844	-15.0%	121,605	125.5%
Metals Futures					
COMEX COPPER	272,255	183,405	48.4%	328,909	-17.2%
URANIUM	4,227	5,051	-16.3%	4,244	-0.4%
COMEX MINY COPPER	269	28	860.7%	258	4.3%
COMEX GOLD	531,843	571,054	-6.9%	551,698	-3.6%
COMEX SILVER	183,000	202,973	-9.8%	179,356	2.0%
NYMEX PLATINUM	71,236	68,461	4.1%	75,538	-5.7%
NYMEX HOT ROLLED STEEL	13,332	17,510	-23.9%	15,895	-16.1%
PALLADIUM	31,533	28,148	12.0%	34,697	-9.1%
E-MICRO GOLD	6,945	2,680	159.1%	7,478	-7.1%
SILVER	1,439	724	98.8%	1,234	16.6%
COPPER	995	3,167	-68.6%	983	1.2%
FERROUS PRODUCTS	365	442	-17.4%	360	1.4%
ALUMINUM	62,995	44,335	42.1%	64,268	-2.0%
GOLD	0	0	-	0	-
COMEX E-Mini GOLD	797	2,226	-64.2%	821	-2.9%
COMEX E-Mini SILVER	105	109	-3.7%	83	26.5%
IRON ORE 62 CHINA TSI FUTURE	13,784	22,469	-38.7%	16,231	-15.1%
IRON ORE 58 CHINA TSI FUTURE	0	0	-	0	-
IRON ORE 62 CHINA PLATTS FU	3,724	960	287.9%	5,178	-28.1%
Gold Kilo	33	149	-77.9%	38	-13.2%
LNDN ZINC	10	9	11.1%	0	0.0%
METALS	0	15	-100.0%	0	-

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Metals Options					
COMEX COPPER	7,471	3,702	101.8%	6,319	18.2%
COMEX GOLD	1,032,853	1,078,550	-4.2%	1,051,675	-1.8%
COMEX SILVER	109,781	131,932	-16.8%	113,211	-3.0%
NYMEX PLATINUM	2,343	5,417	-56.7%	3,533	-33.7%
PALLADIUM	2,986	4,139	-27.9%	7,528	-60.3%
SILVER	0	75	-100.0%	19	-100.0%
COPPER	0	0	-	0	-
GOLD	2,388	488	389.3%	7,714	-69.0%
IRON ORE 62 CHINA TSI PUT OP	8,860	18,254	-51.5%	8,830	0.3%
IRON ORE 62 CHINA TSI CALL O	9,831	13,675	-28.1%	11,206	-12.3%
Energy Futures					
ETHANOL	1,652	4,626	-64.3%	1,708	-3.3%
ETHANOL FWD	0	230	-100.0%	0	-
MARS BLEND CRUDE OIL	2,220	1,800	23.3%	1,720	29.1%
HUSTN SHIP CHNL PIPE SWP	0	3,425	-100.0%	357	-100.0%
NATURAL GAS PHY	1,334,262	1,095,675	21.8%	1,298,286	2.8%
SOUTHERN NAT LA NAT GAS	0	90	-100.0%	0	-
COLUMBIA GULF MAIN NAT G	0	732	-100.0%	0	-
RBOB GASOLINE BALMO CLNDR	1,235	693	78.2%	618	99.8%
GASOLINE UP-DOWN BALMO SW	0	0	-	0	-
FUEL OIL (PLATS) CAR CN	0	48	-100.0%	0	-
FUEL OIL (PLATS) CAR CM	12	857	-98.6%	16	-25.0%
SINGAPORE MOGAS 92 UNLEAD	11,358	10,735	5.8%	11,223	1.2%
ETHANOL T2 FOB ROTT INCL DU	5,492	2,539	116.3%	5,172	6.2%
SINGAPORE MOGAS 92 UNLEAD	0	100	-100.0%	25	-100.0%
JET AV FUEL (P) CAR FM ICE GA	20	85	-76.5%	25	-20.0%
NY JET FUEL (PLATTS) HEAT OIL	0	0	-	0	-
PROPANE NON-LDH MB (OPIS) B	600	2,100	-71.4%	357	68.1%
PROPANE NON-LDH MT. BEL (OF	21,563	27,435	-21.4%	21,835	-1.2%
N ILLINOIS HUB DAILY	294	218	34.9%	314	-6.4%
CINERGY HUB PEAK MONTH	288	344	-16.3%	288	0.0%
NO 2 UP-DOWN SPREAD CALEN	674	193	249.2%	1,319	-48.9%
CIN HUB 5MW D AH O PK	230,056	260,456	-11.7%	294,600	-21.9%
NY 3.0% FUEL OIL (PLATTS	150	450	-66.7%	100	50.0%
ARGUS LLS VS. WTI (ARG) T	26,810	10,787	148.5%	15,567	72.2%
TRANSCO ZONE 1 NG BASIS	0	0	-	0	-
SOUTH STAR TEX OKLHM KNS	168	698	-75.9%	184	-8.7%
NYISO ZONE A 5MW D AH PK	8,470	11,555	-26.7%	9,130	-7.2%
NEPOOL INTR HUB 5MW D AH	583,787	612,840	-4.7%	613,496	-4.8%
PJM COMED 5MW D AH O PK	31,405	205,135	-84.7%	33,285	-5.6%
NYISO ZONE A 5MW D AH O P	99,150	201,551	-50.8%	110,910	-10.6%
CHICAGO UNL GAS PL VS RBO	12	333	-96.4%	15	-20.0%
PREMIUM UNLEAD 10PPM FOB	0	5	-100.0%	32	-100.0%
GASOIL 10P CRG CIF NW VS	0	5	-100.0%	0	-
GASOIL 0.1 RDAM BRGS VS I	130	42	209.5%	140	-7.1%
PJM WESTHDA PEAK	29,986	57,192	-47.6%	34,078	-12.0%
PJM DAYTON DA PEAK	11,853	27,910	-57.5%	12,843	-7.7%
PJM WESTH DA OFF-PEAK	537,702	1,027,444	-47.7%	606,302	-11.3%

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Energy Futures					
PJM PPL DA OFF-PEAK	0	20,605	-100.0%	0	-
PJM AECO DA OFF-PEAK	0	31,608	-100.0%	0	-
ULSD 10PPM CIF MED BALMO	0	0	-	0	-
GASOIL 0.1CIF MED VS ICE	20	95	-78.9%	25	-20.0%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-
GASOIL 0.1 ROTTERDAM BARG	35	25	40.0%	30	16.7%
EUROPE NAPHTHA CALSWAP	2,686	1,887	42.3%	2,702	-0.6%
HENRY HUB SWING FUTURE	0	0	-	0	-
FL GAS ZONE 3 NAT GAS IND	0	3,660	-100.0%	0	-
GASOIL 0.1 CIF MED BALMO	0	0	-	0	-
BRENT BALMO SWAP	100	200	-50.0%	0	-
CIG ROCKIES NG INDEX SWA	0	0	-	0	-
PJM PECO ZONE5MW PEAK CAL	0	0	-	0	-
NY ULSD (ARGUS) VS HEATING	1,311	5,183	-74.7%	1,451	-9.6%
N ROCKIES PIPE SWAP	273	668	-59.1%	303	-9.9%
GASOIL MINI CALENDAR SWAP	492	642	-23.4%	432	13.9%
BRENT OIL LAST DAY	149,502	136,258	9.7%	142,194	5.1%
SAN JUAN PIPE SWAP	0	0	-	0	-
EUROPEAN NAPHTHA BALMO	250	253	-1.2%	326	-23.3%
EURO 3.5% FUEL OIL RDAM B	279	526	-47.0%	225	24.0%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-
LA CARB DIESEL (OPIS) SWA	600	1,055	-43.1%	375	60.0%
GULF COAST ULSD CALENDAR	2,718	4,527	-40.0%	2,433	11.7%
CENTERPOINT EAST INDEX	0	244	-100.0%	0	-
CENTERPOINT BASIS SWAP	11,797	23,141	-49.0%	12,552	-6.0%
WTI-BRENT CALENDAR SWAP	57,703	57,218	0.8%	49,307	17.0%
EURO GASOIL 10PPM VS ICE	347	543	-36.1%	271	28.0%
BRENT CALENDAR SWAP	18,451	15,356	20.2%	18,899	-2.4%
MINY HTG OIL	0	0	-	1	-100.0%
FUELOIL SWAP:CARGOES VS.B	1,045	1,030	1.5%	1,077	-3.0%
DOMINION TRAN INC - APP I	2,920	5,234	-44.2%	2,920	0.0%
TENNESSEE ZONE 0 BASIS SW	666	2,364	-71.8%	726	-8.3%
PJM OFF-PEAK LMP SWAP FUT	664	2,072	-68.0%	706	-5.9%
AEP-DAYTON HUB OFF-PEAK M	200	868	-77.0%	250	-20.0%
AEP-DAYTON HUB DAILY	180	392	-54.1%	170	5.9%
EASTERN RAIL DELIVERY CSX	380	2,558	-85.1%	495	-23.2%
HTG OIL	354	2,598	-86.4%	323	9.6%
EUROPE 3.5% FUEL OIL MED	344	914	-62.4%	374	-8.0%
WAHA INDEX SWAP FUTURE	0	2,424	-100.0%	0	-
EL PASO PERMIAN INDEX SWA	0	0	-	0	-
HEATING OIL PHY	454,699	388,041	17.2%	400,076	13.7%
PJM MONTHLY	2,122	7,118	-70.2%	2,304	-7.9%
NY HARBOR HEAT OIL SWP	9,599	13,312	-27.9%	11,026	-12.9%
TCO BASIS SWAP	16,868	32,675	-48.4%	18,182	-7.2%
DOMINION TRANSMISSION INC	39,591	58,036	-31.8%	43,119	-8.2%
NYISO A	0	1,680	-100.0%	0	-
MINY NATURAL GAS	1,118	2,038	-45.1%	1,358	-17.7%
TRANSCO ZONE 6 BASIS SWAP	3,487	5,635	-38.1%	4,267	-18.3%
NYH NO 2 CRACK SPREAD CAL	7,285	12,886	-43.5%	6,941	5.0%
JAPAN C&F NAPHTHA CRACK S	2,264	1,493	51.6%	2,020	12.1%
PERMIAN BASIS SWAP	12,107	21,653	-44.1%	12,905	-6.2%

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Energy Futures					
NY HARBOR RESIDUAL FUEL 1	3,693	6,620	-44.2%	3,650	1.2%
GULF COAST NO.6 FUEL OIL	45,060	64,459	-30.1%	45,158	-0.2%
NGPL MID-CONTINENT	26,592	36,679	-27.5%	27,184	-2.2%
NYISO J	415	2,936	-85.9%	691	-39.9%
NYISO G	0	168	-100.0%	0	-
ARGUS PROPAN(SAUDI ARAMC	1,010	881	14.6%	1,104	-8.5%
JAPAN NAPHTHA BALMO SWAP	86	0	-	0	-
EUROPE JET KERO NWE CALSW	66	12	450.0%	78	-15.4%
JET CIF NWE VS ICE	473	479	-1.3%	475	-0.4%
RBOB PHY	393,454	374,459	5.1%	417,265	-5.7%
RBOB GAS	2,488	2,680	-7.2%	1,757	41.6%
GASOIL 0.1 CIF NWE VS ISE	0	10	-100.0%	0	-
NY1% VS GC SPREAD SWAP	3,589	5,238	-31.5%	4,332	-17.2%
GULF COAST 3% FUEL OIL BA	1,607	600	167.8%	286	461.9%
EUROPE 3.5% FUEL OIL RDAM	9,000	9,143	-1.6%	8,567	5.1%
FUEL OIL NWE CRACK VS ICE	0	76	-100.0%	0	-
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-
TRANSCO ZONE 6 INDEX	488	2,858	-82.9%	736	-33.7%
SONAT BASIS SWAP FUTURE	184	1,441	-87.2%	244	-24.6%
PANHANDLE BASIS SWAP FUTU	20,732	48,002	-56.8%	22,761	-8.9%
NGPL MIDCONTINENT INDEX	0	1,468	-100.0%	0	-
DUBAI CRUDE OIL CALENDAR	7,870	1,937	306.3%	8,850	-11.1%
CRUDE OIL PHY	2,466,177	1,897,068	30.0%	2,314,685	6.5%
CINERGY HUB OFF-PEAK MONT	120	376	-68.1%	120	0.0%
ANR LOUISIANA BASIS SWAP	0	124	-100.0%	0	-
TRANSCO ZONE4 BASIS SWAP	13,165	25,080	-47.5%	14,047	-6.3%
FLORIDA GAS ZONE3 BASIS S	0	4,534	-100.0%	0	-
SINGAPORE NAPHTHA SWAP	0	0	-	0	-
SINGAPORE JET KEROSENE SW	2,992	2,046	46.2%	3,973	-24.7%
SINGAPORE 380CST FUEL OIL	10,231	12,058	-15.2%	10,766	-5.0%
AEP-DAYTON HUB MTHLY	280	1,148	-75.6%	350	-20.0%
N ILLINOIS HUB MTHLY	80	320	-75.0%	100	-20.0%
ISO NEW ENGLAND OFF-PEAK	56	320	-82.5%	70	-20.0%
NYISO G OFF-PEAK	0	90	-100.0%	0	-
NYISO A OFF-PEAK	0	530	-100.0%	0	-
TC2 ROTTERDAM TO USAC 37K	0	0	-	0	-
EUROPE DATED BRENT SWAP	1,537	1,195	28.6%	1,387	10.8%
WESTERN RAIL DELIVERY PRB	330	1,990	-83.4%	405	-18.5%
NATURAL GAS PEN SWP	204,090	285,035	-28.4%	222,757	-8.4%
SINGAPORE GASOIL VS ICE	11,560	9,956	16.1%	14,452	-20.0%
JET BARGES VS ICE GASOIL	0	0	-	0	-
SOCAL PIPE SWAP	0	3,624	-100.0%	0	-
SINGAPORE 180CST BALMO	10	52	-80.8%	102	-90.2%
MONT BELVIEU LDH PROPANE 5	111,716	143,035	-21.9%	113,090	-1.2%
MONT BELVIEU ETHANE 5 DECI	74,617	101,783	-26.7%	75,586	-1.3%
MONT BELVIEU NORMAL BUTAN	40,842	36,515	11.8%	41,812	-2.3%
WAHA BASIS	8,608	14,111	-39.0%	9,238	-6.8%
PREM UNL GAS 10PPM RDAM F	0	40	-100.0%	0	-
PREM UNL GAS 10PPM RDAM F	0	5	-100.0%	0	-
HENRY HUB SWAP	1,200,606	1,312,821	-8.5%	1,216,460	-1.3%
HENRY HUB FINANCIAL LAST	26	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

	Open Interest SEP 2017	Open Interest SEP 2016	% CHG	Open Interest AUG 2017	% CHG
Energy Futures					
HENRY HUB BASIS SWAP	10,404	54,464	-80.9%	14,514	-28.3%
CHICAGO ETHANOL SWAP	50,827	54,521	-6.8%	44,868	13.3%
PJM WESTH RT OFF-PEAK	2,374,542	2,965,242	-19.9%	2,464,142	-3.6%
PJM JCPL DA OFF-PEAK	0	35,120	-100.0%	0	-
PJM DAYTON DA OFF-PEAK	152,628	113,100	34.9%	162,428	-6.0%
PJM AD HUB 5MW REAL TIME	478,351	990,619	-51.7%	524,173	-8.7%
NEPOOL SE MASS 5MW D AH P	0	0	-	0	-
ISO NEW ENGLAND PK LMP	68	364	-81.3%	85	-20.0%
CRUDE OIL	21,316	25,587	-16.7%	24,014	-11.2%
EUROPEAN NAPHTHA CRACK SP	11,447	8,437	35.7%	12,157	-5.8%
GASOIL CRACK SPREAD CALEN	22,833	14,822	54.0%	23,260	-1.8%
ICE BRENT DUBAI SWAP	44,556	8,858	403.0%	44,761	-0.5%
BRENT FINANCIAL FUTURES	6,366	7,789	-18.3%	6,327	0.6%
DEMARC SWING SWAP	0	62	-100.0%	0	-
NGPL MIDCONTINENT SWING S	0	0	-	0	-
GASOIL CALENDAR SWAP	38	147	-74.1%	50	-24.0%
EURO 3.5% FUEL OIL SPREAD	929	823	12.9%	1,169	-20.5%
NYMEX ALUMINUM FUTURES	880	1,216	-27.6%	620	41.9%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-
GULF COAST JET VS NYM 2 H	32,055	40,306	-20.5%	37,683	-14.9%
SOCAL BASIS SWAP	0	0	-	0	-
SAN JUAN BASIS SWAP	23,290	41,630	-44.1%	24,790	-6.1%
EUROPE 1% FUEL OIL RDAM C	3	56	-94.6%	13	-76.9%
GULF COAST GASOLINE CLNDR	0	0	-	0	-
Transco Zone 3 Basis	4,599	7,517	-38.8%	4,929	-6.7%
Tetco STX Basis	1,006	2,408	-58.2%	1,096	-8.2%
COLUMBIA GULF ONSHORE	4,324	18,749	-76.9%	5,734	-24.6%
PJM DAILY	620	1,088	-43.0%	916	-32.3%
CIG BASIS	28,887	54,374	-46.9%	30,965	-6.7%
NORTHERN NATURAL GAS VENTL	2,224	5,387	-58.7%	2,612	-14.9%
TEXAS EASTERN ZONE M-3 BA	9,605	23,109	-58.4%	11,465	-16.2%
MICHIGAN BASIS	6,893	14,748	-53.3%	7,553	-8.7%
ANR OKLAHOMA	1,981	4,304	-54.0%	2,191	-9.6%
LA JET FUEL VS NYM NO 2 H	0	335	-100.0%	0	-
RBOB UP-DOWN CALENDAR SW	0	0	-	0	-
RBOB CALENDAR SWAP	18,564	15,691	18.3%	17,416	6.6%
MINY RBOB GAS	0	0	0.0%	0	-
GAS EURO-BOB OXY NWE BARG	4,448	6,068	-26.7%	5,227	-14.9%
GAS EURO-BOB OXY NWE BARG	30,348	24,080	26.0%	28,996	4.7%
PETRO OUTRIGHT EURO	12,568	16,866	-25.5%	14,563	-13.7%
DATED BRENT (PLATTS) DAILY S	0	80	-100.0%	0	-
LA CARBOB GASOLINE(OPIS)S	550	150	266.7%	200	175.0%
EURO PROPANE CIF ARA SWA	1,426	1,714	-16.8%	1,623	-12.1%
GASOIL BULLET SWAP	130	0	-	30	333.3%
NEW YORK ETHANOL SWAP	2,385	2,180	9.4%	1,750	36.3%
LA CARB DIESEL (OPIS)	0	78	-100.0%	0	-
DEMARC INDEX FUTURE	0	0	-	0	-
WTI CALENDAR	140,638	119,672	17.5%	125,578	12.0%
APPALACHIAN COAL (PHY)	0	10	-100.0%	0	-
ROCKIES KERN OPAL - NW IN	0	240	-100.0%	0	-
NEW ENGLAND HUB PEAK DAIL	1,848	1,947	-5.1%	2,679	-31.0%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
HOUSTON SHIP CHANNEL INDE	0	0	-	0	-
NORTHERN NATURAL GAS DEMA	2,332	1,979	17.8%	2,400	-2.8%
TENNESSEE 500 LEG BASIS S	62	1,847	-96.6%	122	-49.2%
EAST/WEST FUEL OIL SPREAD	328	200	64.0%	466	-29.6%
NYISO J OFF-PEAK	120	538	-77.7%	150	-20.0%
TC5 RAS TANURA TO YOKOHAM	0	0	-	0	-
WTI-BRENT BULLET SWAP	1,404	0	-	904	55.3%
EURO GASOIL 10 CAL SWAP	0	0	-	0	-
HENRY HUB INDEX SWAP FUTU	4,148	27,620	-85.0%	8,147	-49.1%
Sumas Basis Swap	7,169	9,668	-25.8%	7,679	-6.6%
RBOB CRACK SPREAD	3,980	2,821	41.1%	3,005	32.4%
CIN HUB 5MW D AH PK	11,121	18,775	-40.8%	12,729	-12.6%
TEXAS GAS ZONE1 NG BASIS	7,812	14,656	-46.7%	8,488	-8.0%
SINGAPORE GASOIL SWAP	15,052	13,004	15.7%	17,269	-12.8%
GULF COAST JET FUEL CLNDR	866	1,061	-18.4%	928	-6.7%
ULSD 10PPM CIF MED VS ICE	54	73	-26.0%	57	-5.3%
PJM BGE DA OFF-PEAK	26,920	36,272	-25.8%	28,800	-6.5%
SINGAPORE 380CST BALMO	346	203	70.4%	292	18.5%
LTD NAT GAS	393,372	281,818	39.6%	368,830	6.7%
NORTHWEST ROCKIES BASIS S	47,283	82,995	-43.0%	50,133	-5.7%
SING FUEL	30	15	100.0%	0	-
CIN HUB 5MW REAL TIME O P	547,240	600,992	-8.9%	578,840	-5.5%
NYISO ZONE C 5MW D AH PK	0	1,932	-100.0%	0	-
NEPOOL NE MASS 5MW D AH O	14,040	0	-	0	-
NEPOOL NE MASS 5MW D AH P	765	210	264.3%	0	-
NEPOOL SE MASS 5MW D AH O	0	0	-	0	-
NEPOOL CNCTCT 5MW D AH O	1,601	12,621	-87.3%	1,977	-19.0%
NEPOOL CONECTIC 5MW D AH	83	674	-87.7%	106	-21.7%
NEPOOL W CNT MASS 5MW D A	3,202	19,572	-83.6%	3,954	-19.0%
PJM COMED 5MW D AH PK	1,690	11,510	-85.3%	1,805	-6.4%
NYISO ZONE J 5MW D AH O P	275,461	139,741	97.1%	277,421	-0.7%
NYISO ZONE J 5MW D AH PK	16,652	11,029	51.0%	15,304	8.8%
PJM NI HUB 5MW REAL TIME	990,497	952,740	4.0%	1,090,237	-9.1%
NYISO ZONE C 5MW D AH O P	0	36,455	-100.0%	0	-
ONEOK OKLAHOMA NG BASIS	1,814	2,470	-26.6%	1,112	63.1%
COLUMB GULF MAINLINE NG B	8,022	26,321	-69.5%	9,192	-12.7%
PANHANDLE PIPE SWAP	648	0	-	720	-10.0%
TRANSCO ZONE 4 NAT GAS IN	0	0	-	0	-
ELEC MISO PEAK	4,157	1,772	134.6%	4,364	-4.7%
ELEC NYISO OFF-PEAK	76,604	33,049	131.8%	78,108	-1.9%
WTS (ARGUS) VS WTI SWAP	45,787	31,026	47.6%	47,105	-2.8%
RBOB CRACK SPREAD BALMO S	0	300	-100.0%	0	-
CAISO SP15 EZGNHUB5 MW P	0	0	-	0	0.0%
NY 2.2% FUEL OIL (PLATTS	0	300	-100.0%	0	-
EIA FLAT TAX ONHWAY DIESE	3,708	5,133	-27.8%	3,480	6.6%
JET FUEL UP-DOWN BALMO CL	5,324	4,327	23.0%	5,560	-4.2%
ULSD UP-DOWN BALMO SWP	6,927	7,845	-11.7%	3,950	75.4%
EUROPEAN GASOIL (ICE)	1,251	3,517	-64.4%	1,284	-2.6%
NYISO ZONE G 5MW D AH O P	567,414	366,004	55.0%	554,901	2.3%
PJM PEPSCO 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

	Open Interest SEP 2017	Open Interest SEP 2016	% CHG	Open Interest AUG 2017	% CHG
Energy Futures					
GASOIL 10PPM VS ICE SWAP	801	728	10.0%	796	0.6%
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-
LA JET (OPIS) SWAP	2,660	2,120	25.5%	3,205	-17.0%
PJM AECO DA PEAK	0	1,710	-100.0%	0	-
GASOIL 10PPM CARGOES CIF	0	0	-	0	-
TETCO M-3 INDEX	1,708	8,418	-79.7%	2,576	-33.7%
SINGAPORE JET KERO GASOIL	4,190	3,620	15.7%	5,400	-22.4%
SINGAPORE FUEL OIL SPREAD	1,420	1,329	6.8%	1,467	-3.2%
NORTHERN ILLINOIS OFF-PEA	0	320	-100.0%	0	-
NEW YORK HUB ZONE G PEAK	1,166	2,176	-46.4%	1,907	-38.9%
SINGAPORE FUEL 180CST CAL	1,709	1,411	21.1%	1,911	-10.6%
EUROPE 1% FUEL OIL NWE CA	35	584	-94.0%	37	-5.4%
Tetco ELA Basis	0	0	-	0	-
ULSD 10PPM CIF NW BALMO S	0	0	-	0	-
ICE GASOIL BALMO SWAP	0	0	-	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	1,220	-100.0%	0	-
TRANSCO ZONE 3 NG INDEX S	2,074	0	-	3,128	-33.7%
TCO NG INDEX SWAP	0	976	-100.0%	0	-
ALGONQUIN CITYGATES BASIS	702	3,916	-82.1%	882	-20.4%
PJM WESTH RT PEAK	130,274	179,534	-27.4%	139,649	-6.7%
PJM PSEG DA OFF-PEAK	93,640	134,560	-30.4%	101,160	-7.4%
PJM PSEG DA PEAK	3,800	5,100	-25.5%	4,260	-10.8%
PJM PPL DA PEAK	0	1,092	-100.0%	0	-
PJM JCPL DA PEAK	0	1,900	-100.0%	0	-
PJM BGE DA PEAK	1,460	1,975	-26.1%	1,575	-7.3%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-
DATED TO FRONTLINE BRENT	12,065	10,695	12.8%	10,675	13.0%
NEPOOL W CNTR M 5MW D AH	166	1,978	-91.6%	212	-21.7%
TENNESSEE 800 LEG NG BASI	62	1,038	-94.0%	122	-49.2%
UP DOWN GC ULSD VS NMX HO	51,306	50,266	2.1%	52,610	-2.5%
USGC UNL 87 CRACK SPREAD	0	0	-	0	-
GULF COAST ULSD CRACK SPR	1,960	4,371	-55.2%	2,530	-22.5%
NYMEX ULSD VS NYMEX HO	0	155	-100.0%	0	-
RBOB VS HEATING OIL SWAP	2,741	3,605	-24.0%	3,580	-23.4%
NYISO ZONE G 5MW D AH PK	24,438	21,904	11.6%	24,812	-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	2,839	1,949	45.7%	2,732	3.9%
3.5% FUEL OIL CID MED SWA	313	821	-61.9%	351	-10.8%
JET FUEL CRG CIF NEW VS I	0	0	-	0	-
BRENT CFD SWAP	0	0	-	0	-
GASOIL 0.1 CRG CIF NW VS	0	0	-	0	-
PREMIUM UNLD 10P FOB MED	98	257	-61.9%	127	-22.8%
EURO 1% FUEL OIL NEW BALM	0	10	-100.0%	0	-
DUBAI CRUDE OIL BALMO	0	0	-	0	-
SINGAPORE JET KERO BALMO	0	100	-100.0%	0	-
WTS (ARGUS) VS WTI TRD MT	3,658	3,445	6.2%	3,319	10.2%
MARS (ARGUS) VS WTI TRD M	22,417	15,468	44.9%	14,224	57.6%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest SEP 2017	Open Interest SEP 2016	% CHG	Open Interest AUG 2017	% CHG
Energy Futures					
MARS (ARGUS) VS WTI SWAP	10,630	10,820	-1.8%	11,608	-8.4%
GASOIL 0.1 CARGOES CIF NE	0	0	-	0	-
NATURAL GAS	110,424	103,634	6.6%	113,943	-3.1%
NGPL TEXOK INDEX	0	300	-100.0%	0	-
FUEL OIL CRACK VS ICE	15,985	20,172	-20.8%	17,729	-9.8%
HEATING OIL VS ICE GASOIL	0	0	-	0	-
HOUSTON SHIP CHANNEL BASI	20,796	27,590	-24.6%	21,336	-2.5%
LLS (ARGUS) VS WTI SWAP	17,958	36,057	-50.2%	19,025	-5.6%
JAPAN C&F NAPHTHA SWAP	1,563	1,778	-12.1%	1,507	3.7%
MINY WTI CRUDE OIL	4,212	5,358	-21.4%	8,208	-48.7%
CIN HUB 5MW REAL TIME PK	42,145	46,805	-10.0%	43,551	-3.2%
PJM NILL DA PEAK	38,750	46,203	-16.1%	43,612	-11.1%
PANHANDLE INDEX SWAP FUTU	0	992	-100.0%	0	-
PJM NILL DA OFF-PEAK	785,941	875,119	-10.2%	903,149	-13.0%
PETROCHEMICALS	9,997	9,341	7.0%	10,156	-1.6%
IN DELIVERY MONTH EUA	10,598	48,850	-78.3%	10,598	0.0%
MONT BELVIEU NORMAL BUTAN	246	228	7.9%	795	-69.1%
MONT BELVIEU NATURAL GASO	557	75	642.7%	117	376.1%
CONWAY NORMAL BUTANE (OPI	3,780	1,585	138.5%	3,877	-2.5%
CONWAY PROPANE 5 DECIMALS	18,892	16,768	12.7%	17,250	9.5%
MONT BELVIEU NATURAL GASO	10,997	18,756	-41.4%	9,552	15.1%
CONWAY NATURAL GASOLINE (1,320	800	65.0%	1,316	0.3%
MONT BELVIEU LDH PROPANE C	1,200	831	44.4%	1,643	-27.0%
MONT BELVIEU ETHANE OPIS B	150	230	-34.8%	175	-14.3%
SINGAPORE JET KERO VS. GAS	50	0	-	0	-
ERCOT HOUSTON Z MCPE 5MW	3,880	0	-	3,880	0.0%
ERCOT NORTH ZMCPE 5MW PE	3,880	441	779.8%	3,880	0.0%
ERCOT NORTH ZMCPE 5MW OF	21,200	6,005	253.0%	21,200	0.0%
ERCOT NORTH ZMCPE 5MW OF	0	480	-100.0%	0	-
DIESEL 10PPM BARGES FOB B	0	0	-	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	14,023	6,304	122.4%	12,649	10.9%
GRP THREE UNL GS (PLT) VS	3,535	2,334	51.5%	2,585	36.8%
HEATING OIL CRCK PLR VS BAL	0	0	-	0	-
CHICAGO ULSD PL VS HO SPR	1,132	1,545	-26.7%	1,281	-11.6%
PETRO CRK&SPRD EURO	17,414	16,729	4.1%	17,024	2.3%
CRUDE OIL OUTRIGHTS	65,570	23,503	179.0%	60,563	8.3%
PJM WES HUB PEAK LMP 50 M	0	0	-	0	-
FREIGHT MARKETS	852	1,151	-26.0%	965	-11.7%
MCCLOSKEY ARA ARGS COAL	58,543	96,311	-39.2%	57,586	1.7%
MNC FUT	4,222	3,864	9.3%	4,544	-7.1%
MCCLOSKEY RCH BAY COAL	8,542	21,262	-59.8%	8,216	4.0%
CRUDE OIL SPRDS	35,343	10,975	222.0%	33,358	6.0%
ELEC FINSETTLED	1,949	3,224	-39.5%	2,064	-5.6%
ELECTRICITY OFF PEAK	36,069	59,469	-39.3%	37,949	-5.0%
PETRO OUTRIGHT NA	12,689	19,939	-36.4%	11,627	9.1%
TRANSCO ZONE 6 PIPE SWAP	0	0	-	0	-
ALGON CITY GATES NAT GAS	488	3,284	-85.1%	736	-33.7%
NEPOOL NEW HAMP 5MW D AH	0	0	-	0	-

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Energy Futures					
PJM APS ZONE DA OFF-PEAK	0	4,755	-100.0%	0	-
NAT GAS BASIS SWAP	7,157	14,013	-48.9%	7,877	-9.1%
RBOB SPREAD (PLATTS) SWAP	10	55	-81.8%	13	-23.1%
NGPL TEX/OK	26,207	44,396	-41.0%	28,495	-8.0%
NEPOOL RHD ISLD 5MW D AH	415	4,364	-90.5%	530	-21.7%
HEATING OIL BALMO CLNDR S	0	0	-	0	-
PJM APS ZONE DA PEAK	0	252	-100.0%	0	-
SINGAPORE GASOIL CALENDAR	150	175	-14.3%	203	-26.1%
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	1,922	1,206	59.4%	2,195	-12.4%
PETRO CRCKS & SPRDS NA	71,733	91,295	-21.4%	78,622	-8.8%
SINGAPORE GASOIL	10,134	8,630	17.4%	10,720	-5.5%
ONTARIO POWER SWAPS	13,555	79,451	-82.9%	17,415	-22.2%
PLASTICS	1,535	1,153	33.1%	1,449	5.9%
MJC FUT	620	493	25.8%	455	36.3%
TENN 800 LEG NAT GAS INDE	0	0	-	0	-
NEPOOL RHODE IL 5MW D AH	8,005	70,135	-88.6%	9,885	-19.0%
PETROLEUM PRODUCTS	3,876	3,510	10.4%	4,334	-10.6%
PJM ATSI ELEC	53,860	18,510	191.0%	61,840	-12.9%
COAL SWAP	210	438	-52.1%	65	223.1%
MGN1 SWAP FUT	409	665	-38.5%	524	-21.9%
PETRO CRCKS & SPRDS ASIA	750	80	837.5%	685	9.5%
INDIANA MISO	52,635	38,974	35.1%	40,590	29.7%
MICHIGAN MISO	111,110	197,606	-43.8%	104,620	6.2%
NYISO CAPACITY	2,982	4,395	-32.2%	2,976	0.2%
GROUP THREE ULSD (PLATTS)	100	300	-66.7%	125	-20.0%
EURO-DENOMINATED PETRO P	150	0	-	24	525.0%
AUSTRIALIAN COKE COAL	522	888	-41.2%	576	-9.4%
DAILY PJM	376,391	244,467	54.0%	346,878	8.5%
EMMISSIONS	0	0	-	0	-
UCM FUT	114	100	14.0%	156	-26.9%
INDONESIAN COAL	0	25	-100.0%	0	-
NEW YORK HUB ZONE J PEAK	913	1,312	-30.4%	1,535	-40.5%
DLY GAS EURO-BOB OXY	0	0	-	0	-
NATURAL GAS INDEX	244	2,818	-91.3%	368	-33.7%
MGF FUT	79	10	690.0%	85	-7.1%
CHICAGO ULSD (PLATTS) SWA	0	12	-100.0%	0	-
NATURAL GAS FIXED PRICE SW	0	3,425	-100.0%	180	-100.0%
3.5% FUEL OIL CIF BALMO S	0	0	-	5	-100.0%
MINI RBOB V. EBOB(ARGUS) NW	2,250	2,617	-14.0%	4,184	-46.2%
SUMAS NAT GAS PLATTS FIXED	184	1,068	-82.8%	244	-24.6%
NY HARBOR LOW SULPUR GAS	935	2,456	-61.9%	1,060	-11.8%
DY EURO 3.5% FUEL OI RDA	0	0	-	0	-
DIESEL10PPM BARG VS ICE LS	0	0	-	0	-
VENTURA NAT GAS PLATTS FIX	0	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	1,000	1,220	-18.0%	1,085	-7.8%

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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	1,314	11,534	-88.6%	1,929	-31.9%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
MINI GAS EUROBOB OXY NWE A	93	410	-77.3%	250	-62.8%
ELECTRICITY ERCOT PEAK	0	0	-	0	-
ELEC WEST POWER OFF-PEAK	0	0	-	0	-
ERCOT DAILY 5MW PEAK	0	0	-	180	-100.0%
ELEC WEST POWER PEAK	0	0	-	0	-
CAISO SP15 EZGNHUB5 PEAK	550	0	-	1,750	-68.6%
Energy Options					
ETHANOL	0	0	-	0	0.0%
EUROPEAN JET KEROSENE NW	0	40	-100.0%	0	-
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	-
NATURAL GAS PHY	2,025,587	2,529,353	-19.9%	2,216,176	-8.6%
NATURAL GAS 3 M CSO FIN	0	250	-100.0%	42,000	-100.0%
NATURAL GAS 1 M CSO FIN	134,408	8,050	1,569.7%	127,010	5.8%
WTI CRUDE OIL 1 M CSO FI	285,624	356,870	-20.0%	293,048	-2.5%
SINGAPORE JET FUEL CALEND	160	700	-77.1%	200	-20.0%
ROTTERDAM 3.5%FUEL OIL CL	160	510	-68.6%	200	-20.0%
NYMEX EUROPEAN GASOIL APO	0	0	-	0	-
N ROCKIES PIPE SWAP	6,754	9,150	-26.2%	6,754	0.0%
BRENT OIL LAST DAY	154,897	107,917	43.5%	112,240	38.0%
SAN JUAN PIPE SWAP	5,364	8,316	-35.5%	4,552	17.8%
BRENT CALENDAR SWAP	7,699	28,714	-73.2%	9,087	-15.3%
HEATING OIL PHY	63,063	68,103	-7.4%	55,915	12.8%
PJM MONTHLY	0	0	-	0	-
NY HARBOR HEAT OIL SWP	20,479	40,309	-49.2%	22,162	-7.6%
NG HH 3 MONTH CAL	0	0	-	0	-
RBOB PHY	20,438	25,748	-20.6%	29,899	-31.6%
RBOB 1MO CAL SPD OPTIONS	750	0	-	1,600	-53.1%
NYMEX EUROPEAN GASOIL OPT	0	0	-	0	-
PGE CITYGATE PIPE SWAP	0	0	-	0	-
CRUDE OIL PHY	3,045,682	3,110,405	-2.1%	2,992,957	1.8%
WTI 12 MONTH CALENDAR OPT	0	0	-	0	-
CRUDE OIL 1MO	578,334	703,290	-17.8%	675,616	-14.4%
SOCAL PIPE SWAP	0	7,200	-100.0%	0	-
HENRY HUB FINANCIAL LAST	7,767	11,087	-29.9%	8,214	-5.4%
HO 1 MONTH CLNDR OPTIONS	200	400	-50.0%	300	-33.3%
HEATING OIL CRACK OPTIONS	100	0	-	100	0.0%
CRUDE OIL APO	369,401	269,790	36.9%	316,080	16.9%
RBOB CALENDAR SWAP	1,502	3,395	-55.8%	1,628	-7.7%
PETRO OUTRIGHT EURO	200	0	-	250	-20.0%
WTI-BRENT BULLET SWAP	202,601	23,480	762.9%	158,814	27.6%
PANHANDLE PIPE SWAP	2,160	0	-	2,400	-10.0%
NATURAL GAS OPTION ON CALE	9,238	17,826	-48.2%	8,838	4.5%
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	8,751	11,882	-26.4%	7,100	23.3%
PJM CALENDAR STRIP	0	0	-	0	-
APPALACHIAN COAL	0	0	-	0	-
CRUDE OIL OUTRIGHTS	5,910	2,130	177.5%	6,030	-2.0%
MCCLOSKEY ARA ARG5 COAL	1,055	1,130	-6.6%	1,055	0.0%
MCCLOSKEY RCH BAY COAL	0	420	-100.0%	0	-
ELEC FINSETTLED	0	38	-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	300	-100.0%	0	-
NATURAL GAS 2 M CSO FIN	3,550	200	1,675.0%	2,150	65.1%
CRUDE OIL CALNDR STRIP	0	0	-	0	-
SINGAPORE GASOIL CALENDAR	100	300	-66.7%	125	-20.0%
ETHANOL SWAP	13,387	17,421	-23.2%	13,184	1.5%
NATURAL GAS 6 M CSO FIN	8,150	0	-	3,700	120.3%
GASOIL CRACK SPREAD AVG PR	0	0	-	0	-
SHORT TERM NATURAL GAS	525	675	-22.2%	1,025	-48.8%
SHORT TERM	0	0	-	0	-
COAL SWAP	500	1,200	-58.3%	735	-32.0%
COAL API2 INDEX	5,528	28,234	-80.4%	5,563	-0.6%
EURO-DENOMINATED PETRO P	0	0	-	0	-
COAL API4 INDEX	0	270	-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	15,778	8,883	77.6%	16,218	-2.7%
LLS CRUDE OIL	7,925	10,470	-24.3%	6,650	19.2%
PJM WES HUB PEAK CAL MTH	3,400	10,390	-67.3%	3,340	1.8%
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	630	0	-	230	173.9%
FX Futures					
AUSTRALIAN DOLLAR	146,769	110,537	32.8%	157,078	-6.6%
BRITISH POUND	180,650	245,637	-26.5%	225,129	-19.8%
BRAZIL REAL	50,198	32,993	52.1%	33,409	50.3%
CANADIAN DOLLAR	178,209	103,828	71.6%	196,329	-9.2%
E-MINI EURO FX	12,072	4,622	161.2%	15,335	-21.3%
EURO FX	436,806	339,222	28.8%	465,272	-6.1%
E-MINI JAPANESE YEN	1,000	848	17.9%	1,106	-9.6%
JAPANESE YEN	233,988	155,684	50.3%	206,852	13.1%
MEXICAN PESO	206,153	157,204	31.1%	242,163	-14.9%
NEW ZEALND DOLLAR	34,429	49,029	-29.8%	45,350	-24.1%
NKR/USD CROSS RATE	1,014	1,181	-14.1%	955	6.2%
RUSSIAN RUBLE	44,602	43,415	2.7%	38,133	17.0%
S.AFRICAN RAND	19,475	4,021	384.3%	27,198	-28.4%

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CME Group Exchange Open Interest Report - Monthly

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FX Futures					
SWISS FRANC	41,506	39,487	5.1%	42,077	-1.4%
AD/CD CROSS RATES	73	1	7,200.0%	2	3,550.0%
AD/JY CROSS RATES	1,682	407	313.3%	897	87.5%
AD/NE CROSS RATES	13	2	550.0%	104	-87.5%
BP/JY CROSS RATES	537	363	47.9%	499	7.6%
BP/SF CROSS RATES	13	27	-51.9%	29	-55.2%
CD/JY CROSS RATES	0	0	-	46	-100.0%
EC/AD CROSS RATES	1,085	947	14.6%	1,406	-22.8%
EC/CD CROSS RATES	1,492	753	98.1%	1,548	-3.6%
EC/NOK CROSS RATES	16	1	1,500.0%	55	-70.9%
EC/SEK CROSS RATES	463	238	94.5%	783	-40.9%
EFX/BP CROSS RATES	34,062	29,982	13.6%	35,131	-3.0%
EFX/JY CROSS RATES	23,363	10,145	130.3%	21,460	8.9%
EFX/SF CROSS RATES	12,308	15,192	-19.0%	12,075	1.9%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	1,778	1,575	12.9%	1,760	1.0%
HUNGARIAN FORINT (US)	0	0	-	0	-
POLISH ZLOTY (US)	56	1,706	-96.7%	73	-23.3%
POLISH ZLOTY (EC)	3	1	200.0%	4	-25.0%
SHEKEL	249	0	-	228	9.2%
RMB USD	23	325	-92.9%	38	-39.5%
KOREAN WON	29	22	31.8%	29	0.0%
TURKISH LIRA	3,650	0	-	2,782	31.2%
TURKISH LIRA (EU)	0	0	-	0	-
E-MICRO EUR/USD	5,156	4,093	26.0%	8,491	-39.3%
E-MICRO GBP/USD	2,332	4,126	-43.5%	3,564	-34.6%
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	1,634	2,164	-24.5%	4,594	-64.4%
MICRO CHF/USD	122	148	-17.6%	184	-33.7%
INDIAN RUPEE	1,574	528	198.1%	971	62.1%
E-MICRO INR/USD	289	115	151.3%	533	-45.8%
E-MICRO JPY/USD	1,071	1,706	-37.2%	2,249	-52.4%
CHINESE RENMINBI (CNH)	968	2,290	-57.7%	1,076	-10.0%
USDZAR	0	0	-	0	-
FCXRX	0	0	0.0%	6	-100.0%
E-MICRO USD/CNH	0	0	-	0	-
E-MICRO CAD/USD	2,447	1,111	120.3%	3,179	-23.0%

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CME Group Exchange Open Interest Report - Monthly

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FX Options					
AUSTRALIAN DOLLAR	0	81,331	-100.0%	0	-
BRITISH POUND	0	104,386	-100.0%	0	-
CANADIAN DOLLAR	0	61,542	-100.0%	0	-
EURO FX	0	218,507	-100.0%	0	-
JAPANESE YEN	0	131,786	-100.0%	0	-
MEXICAN PESO	463	6,849	-93.2%	784	-40.9%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	0	0	-	0	-
SWISS FRANC	0	5,781	-100.0%	0	-
JAPANESE YEN (EU)	18	115	-84.3%	23	-21.7%
EURO FX (EU)	77	886	-91.3%	125	-38.4%
SWISS FRANC (EU)	1	0	-	3	-66.7%
CANADIAN DOLLAR (EU)	6	91	-93.4%	14	-57.1%
BRITISH POUND (EU)	1,327	604	119.7%	699	89.8%
AUSTRALIAN DLR (EU)	0	22	-100.0%	0	-
JPY/USD PQO 2pm Fix	174,163	6,721	2,491.3%	155,936	11.7%
CHF/USD PQO 2pm Fix	4,585	640	616.4%	6,213	-26.2%
EUR/USD PQO 2pm Fix	325,411	11,665	2,689.6%	375,909	-13.4%
CAD/USD PQO 2pm Fix	104,335	5,443	1,816.9%	118,869	-12.2%
GBP/USD PQO 2pm Fix	172,453	5,705	2,922.8%	155,911	10.6%
AUD/USD PQO 2pm Fix	80,649	3,689	2,086.2%	89,306	-9.7%

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CME Group Exchange Open Interest Report - Monthly

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Commodities and Alternative Investments					
Futures					
CORN	1,407,404	1,325,077	6.2%	1,317,691	6.8%
SOYBEAN	682,660	643,903	6.0%	657,897	3.8%
SOYBEAN MEAL	363,400	359,912	1.0%	386,570	-6.0%
SOYBEAN OIL	406,888	412,228	-1.3%	423,326	-3.9%
OATS	5,839	10,520	-44.5%	5,722	2.0%
ROUGH RICE	10,456	11,271	-7.2%	10,139	3.1%
WHEAT	415	2,894	-85.7%	586	-29.2%
MINI CORN	5,382	8,071	-33.3%	5,710	-5.7%
MINI SOYBEAN	15,570	22,339	-30.3%	18,734	-16.9%
MINI WHEAT	2,155	1,809	19.1%	2,234	-3.5%
LIVE CATTLE	334,439	265,592	25.9%	314,834	6.2%
FEEDER CATTLE	60,872	43,530	39.8%	54,440	11.8%
LEAN HOGS	258,826	223,840	15.6%	246,566	5.0%
LUMBER	5,677	3,790	49.8%	4,526	25.4%
MILK	27,378	33,871	-19.2%	23,618	15.9%
MLK MID	0	0	-	0	0.0%
NFD MILK	6,770	5,430	24.7%	5,706	18.6%
BUTTER CS	6,124	7,199	-14.9%	5,055	21.1%
CLASS IV MILK	2,863	4,326	-33.8%	2,797	2.4%
DRY WHEY	3,813	4,706	-19.0%	3,291	15.9%
GSCI EXCESS RETURN FUT	54,438	40,522	34.3%	54,273	0.3%
GOLDMAN SACHS	14,565	14,785	-1.5%	14,734	-1.1%
HOUSING INDEX	45	42	7.1%	45	0.0%
HDD WEATHER	50	250	-80.0%	0	-
CDD WEATHER	5,100	375	1,260.0%	10,300	-50.5%
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	100	-100.0%	0	-
CAT EURO SEASONAL STRIP	0	250	-100.0%	0	-
COFFEE	0	4	-100.0%	0	-
DOW-UBS COMMOD INDEX	64,265	20,008	221.2%	48,809	31.7%
SUGAR 11	2	14	-85.7%	2	0.0%
COCOA TAS	0	36	-100.0%	0	-
COTTON	3	13	-76.9%	2	50.0%
USD CRUDE PALM OIL	420	1,080	-61.1%	660	-36.4%
CASH-SETTLED CHEESE	20,648	25,256	-18.2%	17,832	15.8%
FERTILIZER PRODUCTS	2,970	2,650	12.1%	2,770	7.2%
S&P GSCI ENHANCED ER SWAP	29,740	17,033	74.6%	17,033	74.6%
CHI WHEAT	430,675	466,454	-7.7%	439,287	-2.0%
KC WHEAT	267,776	234,584	14.1%	276,602	-3.2%
MALAYSIAN PALM SWAP	23,228	21,412	8.5%	27,188	-14.6%
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	1,274,336	1,258,352	1.3%	1,131,385	12.6%

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CME Group Exchange Open Interest Report - Monthly

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Commodities and Alternative Investments					
Options					
SOYBEAN	677,163	804,809	-15.9%	639,721	5.9%
SOYBEAN MEAL	109,311	155,480	-29.7%	108,160	1.1%
SOYBEAN OIL	78,468	127,649	-38.5%	76,822	2.1%
SOYBEAN CRUSH	255	593	-57.0%	200	27.5%
OATS	2,860	3,323	-13.9%	2,665	7.3%
ROUGH RICE	3,658	2,237	63.5%	1,863	96.3%
WHEAT	100	242	-58.7%	100	0.0%
LIVE CATTLE	198,515	250,500	-20.8%	181,806	9.2%
FEEDER CATTLE	31,630	29,561	7.0%	57,379	-44.9%
LEAN HOGS	209,002	212,292	-1.5%	182,770	14.4%
LUMBER	1,073	1,143	-6.1%	687	56.2%
MILK	79,570	84,802	-6.2%	68,414	16.3%
MLK MID	339	469	-27.7%	326	4.0%
NFD MILK	11,026	6,168	78.8%	8,159	35.1%
BUTTER CS	8,677	4,717	84.0%	6,413	35.3%
CLASS IV MILK	6,532	7,931	-17.6%	6,504	0.4%
DRY WHEY	1,812	651	178.3%	1,622	11.7%
HOUSING INDEX	17	18	-5.6%	10	70.0%
HDD WEATHER	0	0	-	0	-
CDD WEATHER	10,000	500	1,900.0%	20,000	-50.0%
HDD SEASONAL STRIP	9,500	5,000	90.0%	6,500	46.2%
CDD SEASONAL STRIP	2,800	28,000	-90.0%	2,800	0.0%
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	0	2,500	-100.0%	0	-
NOV-NOV SOYBEAN CAL SPRD	50	2,317	-97.8%	50	0.0%
JULY-NOV SOYBEAN CAL SPRD	0	30	-100.0%	0	-
DEC-JULY WHEAT CAL SPRD	924	100	824.0%	225	310.7%
JULY-DEC CORN CAL SPRD	0	1,700	-100.0%	0	-
SOYBN NEARBY+2 CAL SPRD	10	50	-80.0%	10	0.0%
WHEAT NEARBY+2 CAL SPRD	4,380	5,361	-18.3%	2,420	81.0%
CORN NEARBY+2 CAL SPRD	6,126	1,031	494.2%	6,076	0.8%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-
LV CATL CSO	652	11	5,827.3%	0	-
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
WHEAT-CORN IC SO	50	5,310	-99.1%	50	0.0%
CASH-SETTLED CHEESE	35,491	29,335	21.0%	24,675	43.8%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-
NOV-JULY SOYBEAN CAL SPRD	1,646	0	-	1,146	43.6%
DEC-DEC CORN CAL SPRD	10,033	8,402	19.4%	8,539	17.5%
DEC-JULY CORN CAL SPRD	18,525	13,364	38.6%	18,645	-0.6%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
JAN-MAY SOYBEAN CAL SPRD	36	0	-	0	-
CHI WHEAT	328,266	270,782	21.2%	301,540	8.9%
KC WHEAT	49,955	35,721	39.8%	46,398	7.7%
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	70	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 SEP 2017	Open Interest SEP 2016	% CHG	Open Interest AUG 2017	% CHG
Commodities and Alternative Investments					
Options					
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-
Foreign Exchange Futures					
CHILEAN PESO	2,297	0	-	2,800	-18.0%
Ags Futures					
FERTILIZER PRODUCS	1,000	0	-	700	42.9%
TOTAL FUTURES GROUP					
Interest Rate Futures	23,990,052	20,572,700	16.6%	25,977,295	-7.6%
Equity Index Futures	4,489,149	3,704,212	21.2%	4,395,134	2.1%
Metals Futures	1,198,887	1,153,915	3.9%	1,287,269	-6.9%
Energy Futures	17,519,857	19,173,221	-8.6%	17,874,252	-2.0%
FX Futures	1,683,359	1,365,676	23.3%	1,800,182	-6.5%
Commodities and Alternative Invest	4,523,026	4,237,097	6.7%	4,401,149	2.8%
Foreign Exchange Futures	2,297	0	-	2,800	-18.0%
Ags Futures	1,000	0	-	700	42.9%
TOTAL FUTURES	53,407,627	50,206,821	6.4%	55,738,781	-4.2%
TOTAL OPTIONS GROUP					
Interest Rate Options	43,564,275	34,905,438	24.8%	46,016,372	-5.3%
Equity Index Options	4,615,617	4,587,290	0.6%	5,115,129	-9.8%
Metals Options	1,176,513	1,256,232	-6.3%	1,210,035	-2.8%
Energy Options	7,023,637	7,426,242	-5.4%	7,159,025	-1.9%
FX Options	863,488	645,763	33.7%	903,792	-4.5%
Commodities and Alternative Invest	3,172,858	3,360,451	-5.6%	2,914,080	8.9%
TOTAL OPTIONS	60,416,388	52,181,416	15.8%	63,318,433	-4.6%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest SEP 2017	Open Interest SEP 2016	% CHG	Open Interest AUG 2017	% CHG
TOTAL COMBINED					
Interest Rate	67,554,327	55,478,138	21.8%	71,993,667	-6.2%
Equity Index	9,104,766	8,291,502	9.8%	9,510,263	-4.3%
Metals	2,375,400	2,410,147	-1.4%	2,497,304	-4.9%
Energy	24,543,494	26,599,463	-7.7%	25,033,277	-2.0%
FX	2,546,847	2,011,439	26.6%	2,703,974	-5.8%
Commodities and Alternative Invest	7,695,884	7,597,548	1.3%	7,315,229	5.2%
Foreign Exchange	2,297	0	-	2,800	-18.0%
Ags	1,000	0	-	700	42.9%
GRAND TOTAL	113,824,015	102,388,237	11.2%	119,057,214	-4.4%

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