



## CME Group Exchange Open Interest Report - Monthly

	Open Interest JUN 2016	Open Interest JUN 2015	% CHG	Open Interest MAY 2016	% CHG
<b>Interest Rate Futures</b>					
30-YR BOND	554,903	481,405	15.3%	564,537	-1.7%
10-YR NOTE	2,764,842	2,731,898	1.2%	2,629,971	5.1%
5-YR NOTE	2,691,845	2,121,212	26.9%	2,556,335	5.3%
2-YR NOTE	1,056,960	1,191,530	-11.3%	1,007,329	4.9%
FED FUND	923,535	906,380	1.9%	1,008,114	-8.4%
EUROYEN	0	0	-	0	-
EURODOLLARS	10,033,050	11,081,566	-9.5%	10,816,515	-7.2%
5-YR SWAP RATE	26,036	32,493	-19.9%	30,830	-15.5%
2-YR SWAP RATE	0	2,704	-100.0%	76	-100.0%
10-YR SWAP RATE	25,446	45,571	-44.2%	28,250	-9.9%
7-YR SWAP	0	0	-	0	-
1-MONTH EURODOLLAR	2,599	10,461	-75.2%	3,046	-14.7%
ULTRA T-BOND	580,145	587,765	-1.3%	615,498	-5.7%
30-YR SWAP RATE	651	926	-29.7%	1,322	-50.8%
Ultra 10-Year Note	138,740	0	-	159,304	-12.9%
EURO 5YR BUNDLE	0	0	-	0	-
3YR BUNDLE	0	0	-	0	-
2YR BUNDLE	0	0	-	0	-
<b>Interest Rate Options</b>					
30-YR BOND	456,864	544,319	-16.1%	344,627	32.6%
10-YR NOTE	2,385,981	2,415,124	-1.2%	1,964,669	21.4%
5-YR NOTE	987,182	623,780	58.3%	805,694	22.5%
2-YR NOTE	80,010	262,760	-69.6%	86,581	-7.6%
FED FUND	20,826	117,431	-82.3%	17,315	20.3%
FLEX 30-YR BOND	0	0	-	0	-
EURODOLLARS	23,506,045	16,554,359	42.0%	28,793,178	-18.4%
EURO MIDCURVE	9,424,372	8,791,321	7.2%	10,860,099	-13.2%
ULTRA T-BOND	3,266	2,936	11.2%	3,201	2.0%
Ultra 10-Year Note	1,230	0	-	1,123	9.5%

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<b>Equity Index Futures</b>					
\$25 DJ	0	0	-	0	-
DJIA	0	0	-	0	-
MINI \$5 DOW	102,849	91,810	12.0%	123,710	-16.9%
E-MINI S&P500	3,016,077	2,650,363	13.8%	2,993,290	0.8%
S&P 500	86,992	97,027	-10.3%	83,115	4.7%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	81,260	90,961	-10.7%	84,599	-3.9%
S&P 400 MIDCAP	0	0	-	0	-
S&P 500 GROWTH	21	34	-38.2%	25	-16.0%
S&P 500/VALUE	51,796	31	166,983.9%	45,270	14.4%
E-MINI RUSSELL 1000	32	0	-	36	-11.1%
E-MINI NASDAQ 100	193,181	312,326	-38.1%	232,012	-16.7%
NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	34,745	54,872	-36.7%	35,533	-2.2%
NIKKEI 225 (YEN) STOCK	75,066	118,381	-36.6%	92,395	-18.8%
DJ US REAL ESTATE	8,581	5,230	64.1%	9,623	-10.8%
NASDAQ BIOTECH	0	262	-100.0%	0	-
E-MICRO NIFTY	0	0	-	0	-
S&P CONSUMER DSCRTNRY SE	9,848	8,482	16.1%	9,478	3.9%
S&P HEALTH CARE SECTOR	5,336	3,562	49.8%	6,711	-20.5%
S&P UTILITIES SECTOR	19,811	2,309	758.0%	23,268	-14.9%
S&P CONSUMER STAPLES SECT	25,093	12,917	94.3%	30,816	-18.6%
S&P TECHNOLOGY SECTOR	4,219	4,490	-6.0%	3,602	17.1%
S&P INDUSTRIAL SECTOR	9,587	1,701	463.6%	7,702	24.5%
S&P FINANCIAL SECTOR	4,831	3,903	23.8%	5,932	-18.6%
S&P ENERGY SECTOR	2,374	1,613	47.2%	1,962	21.0%
S&P MATERIALS SECTOR	1,161	1,004	15.6%	1,960	-40.8%
IBOVESPA INDEX	281	12	2,241.7%	394	-28.7%
E-MINI RUSSELL 1000 VALUE	923	0	-	782	18.0%
FT-SE 100	210	0	-	153	37.3%
E-MINI RUSSELL 1000 GROWTH	12	0	-	33	-63.6%
<b>Equity Index Options</b>					
DJIA	0	0	-	0	-
MINI \$5 DOW	13,826	11,396	21.3%	15,352	-9.9%
E-MINI S&P500	1,367,945	2,918,442	-53.1%	2,460,784	-44.4%
S&P 500	140,602	541,184	-74.0%	422,101	-66.7%
E-MINI MIDCAP	0	0	-	2	-100.0%
E-MINI NASDAQ 100	68,927	46,427	48.5%	71,978	-4.2%
NASDAQ	0	0	-	0	-
EOM S&P 500	276,226	26,188	954.8%	243,774	13.3%
EOM EMINI S&P	761,541	174,768	335.7%	738,996	3.1%
EOW2 EMINI S&P 500	257,986	178,164	44.8%	134,486	91.8%
EOW2 S&P 500	46,662	11,443	307.8%	20,579	126.7%
EOW1 EMINI S&P 500	411,310	372,004	10.6%	289,305	42.2%
EOW1 S&P 500	48,061	15,623	207.6%	42,927	12.0%
EOW4 EMINI S&P 500	76,949	53,041	45.1%	72,080	6.8%
EOW5 S&P 500	469,378	0	-	205,117	128.8%
EOW3 EMINI S&P 500	1,574,689	0	-	683,481	130.4%

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<b>Metals Futures</b>					
COMEX COPPER	166,778	168,707	-1.1%	217,856	-23.4%
URANIUM	6,472	4,767	35.8%	6,872	-5.8%
COMEX MINY COPPER	56	77	-27.3%	60	-6.7%
COMEX GOLD	624,465	443,851	40.7%	502,184	24.3%
COMEX SILVER	212,393	198,023	7.3%	198,844	6.8%
E-MINI SILVER	0	0	-	0	-
NYMEX PLATINUM	61,191	77,740	-21.3%	62,643	-2.3%
NYMEX HOT ROLLED STEEL	21,910	18,777	16.7%	19,853	10.4%
PALLADIUM	21,690	37,137	-41.6%	22,378	-3.1%
E-MICRO GOLD	2,677	1,826	46.6%	2,467	8.5%
SILVER	533	946	-43.7%	835	-36.2%
COPPER	4,761	3,823	24.5%	4,788	-0.6%
FERROUS PRODUCTS	405	450	-10.0%	315	28.6%
ALUMINUM	9,980	208	4,698.1%	9,143	9.2%
COMEX E-Mini GOLD	1,596	1,534	4.0%	1,295	23.2%
COMEX E-Mini SILVER	92	143	-35.7%	152	-39.5%
IRON ORE 62 CHINA TSI FUTURE	22,884	18,823	21.6%	24,432	-6.3%
IRON ORE 58 CHINA TSI FUTURE	0	0	-	0	-
IRON ORE 62 CHINA PLATTS FU	1,230	1,654	-25.6%	1,230	0.0%
Aluminium MW Trans Prem Platts	31,805	14,229	123.5%	27,890	14.0%
Gold Kilo	119	26	357.7%	140	-15.0%
LNDN ZINC	16	1	1,500.0%	24	-33.3%
METALS	5	0	-	0	-
<b>Metals Options</b>					
COMEX COPPER	2,786	1,556	79.0%	3,367	-17.3%
COMEX GOLD	1,090,087	1,237,148	-11.9%	1,015,770	7.3%
COMEX SILVER	115,283	149,190	-22.7%	133,697	-13.8%
NYMEX PLATINUM	3,437	3,713	-7.4%	7,923	-56.6%
PALLADIUM	4,657	5,690	-18.2%	4,120	13.0%
SHORT TERM	0	0	-	0	-
SHORT TERM GOLD	0	0	-	0	-
SILVER	0	0	-	0	-
COPPER	0	0	-	0	-
GOLD	1,558	1,235	26.2%	1,214	28.3%
IRON ORE 62 CHINA TSI PUT OP	16,311	24,050	-32.2%	16,394	-0.5%
IRON ORE 62 CHINA TSI CALL O	15,506	7,087	118.8%	16,526	-6.2%
HOT ROLLED COIL STEEL CALL	0	0	-	0	-
HOT ROLLED COIL STEEL PUT O	0	0	-	0	-
<b>Energy Futures</b>					
ETHANOL FWD	163	341	-52.2%	142	14.8%
MARS BLEND CRUDE OIL	4,099	0	-	1,499	173.4%
HUSTN SHIP CHNL PIPE SWP	3,425	0	-	3,425	0.0%
NATURAL GAS PHY	1,054,914	1,037,262	1.7%	1,076,185	-2.0%
SOUTHERN NAT LA NAT GAS	0	3,060	-100.0%	0	-
COLUMBIA GULF MAIN NAT G	1,836	0	-	2,208	-16.8%

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<b>Energy Futures</b>					
RBOB GASOLINE BALMO CLNDR	294	2,917	-89.9%	1,126	-73.9%
GASOLINE UP-DOWN BALMO SW	0	115	-100.0%	0	-
FUEL OIL (PLATS) CAR CN	75	98	-23.5%	78	-3.8%
FUEL OIL (PLATS) CAR CM	119	80	48.8%	135	-11.9%
SINGAPORE MOGAS 92 UNLEAD	10,911	10,950	-0.4%	11,887	-8.2%
ETHANOL T2 FOB ROTT INCL DU	3,142	5,169	-39.2%	3,416	-8.0%
SINGAPORE MOGAS 92 UNLEAD	428	393	8.9%	1,528	-72.0%
JET AV FUEL (P) CAR FM ICE GA	43	133	-67.7%	55	-21.8%
NY JET FUEL (PLATTS) HEAT OIL	0	270	-100.0%	0	-
PROPANE NON-LDH MB (OPIS) B	736	436	68.8%	530	38.9%
PROPANE NON-LDH MT. BEL (OF	30,079	18,096	66.2%	32,982	-8.8%
N ILLINOIS HUB DAILY	208	0	-	188	10.6%
CINERGY HUB PEAK MONTH	386	974	-60.4%	400	-3.5%
NO 2 UP-DOWN SPREAD CALEN	22	400	-94.5%	132	-83.3%
CIN HUB 5MW D AH O PK	316,480	281,672	12.4%	327,080	-3.2%
NY 3.0% FUEL OIL (PLATTS	700	700	0.0%	650	7.7%
ARGUS LLS VS. WTI (ARG) T	16,343	9,928	64.6%	17,536	-6.8%
TRANSCO ZONE 1 NG BASIS	0	246	-100.0%	0	-
SOUTH STAR TEX OKLHM KNS	756	2,640	-71.4%	876	-13.7%
NYISO ZONE A 5MW D AH PK	10,950	23,036	-52.5%	11,610	-5.7%
NEPOOL MAINE 5MW D AH PK	0	0	-	0	-
NEPOOL INTR HUB 5MW D AH	385,103	307,299	25.3%	381,253	1.0%
PJM COMED 5MW D AH O PK	242,260	43,536	456.5%	248,380	-2.5%
NYISO ZONE A 5MW D AH O P	277,471	470,113	-41.0%	305,031	-9.0%
NEPOOL MAINE 5MW D AH O E	0	0	-	0	-
CHICAGO UNL GAS PL VS RBO	607	233	160.5%	1,060	-42.7%
PREMIUM UNLEAD 10PPM FOB	97	143	-32.2%	3	3,133.3%
GASOIL 10P CRG CIF NW VS	0	0	-	0	-
GASOIL 0.1 RDAM BRGS VS I	65	77	-15.6%	70	-7.1%
PJM WESTHDA PEAK	64,620	69,472	-7.0%	67,012	-3.6%
PJM PEPCO DA PEAK	0	0	-	0	-
PJM DPL DA PEAK	0	0	-	0	-
PJM DAYTON DA PEAK	21,285	8,168	160.6%	14,875	43.1%
PJM WESTH DA OFF-PEAK	1,183,356	1,244,402	-4.9%	1,224,892	-3.4%
PJM PPL DA OFF-PEAK	35,789	24,489	46.1%	41,093	-12.9%
PJM AECO DA OFF-PEAK	42,120	107,528	-60.8%	47,832	-11.9%
ULSD 10PPM CIF MED BALMO	0	0	-	3	-100.0%
GASOIL 0.1CIF MED VS ICE	5	46	-89.1%	5	0.0%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-
GASOIL 0.1 ROTTERDAM BARG	0	10	-100.0%	0	-
EUROPE NAPHTHA CALSWAP	1,614	1,872	-13.8%	1,431	12.8%
HENRY HUB SWING FUTURE	0	0	-	0	-
FL GAS ZONE 3 NAT GAS IND	8,310	0	-	0	-
GASOIL 0.1 CIF MED BALMO	0	5	-100.0%	0	-
BRENT BALMO SWAP	0	2,159	-100.0%	0	-
TENNESSEE 500 LEG NG INDE	0	0	-	0	-
CIG ROCKIES NG INDEX SWA	0	0	-	0	-
PJM PECO ZONE5MW PEAK CAL	0	952	-100.0%	0	-
MISO 5MW OFF PEAK	0	0	-	0	-
MISO 5MW PEAK	0	0	-	0	-
NY ULSD (ARGUS) VS HEATING	1,286	9,012	-85.7%	1,513	-15.0%

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<b>Energy Futures</b>					
NY JET FUEL (ARGUS) VS HEATI	0	0	-	0	-
N ROCKIES PIPE SWAP	668	0	-	698	-4.3%
CARBON EUA EMISSIONS EURO	0	0	-	0	-
GASOIL MINI CALENDAR SWAP	801	1,245	-35.7%	841	-4.8%
BRENT OIL LAST DAY	169,497	142,888	18.6%	157,073	7.9%
SAN JUAN PIPE SWAP	0	0	-	0	-
SINGAPORE GASOIL BALMO	295	0	-	0	-
EUROPEAN NAPHTHA BALMO	166	87	90.8%	107	55.1%
EURO 3.5% FUEL OIL RDAM B	262	128	104.7%	234	12.0%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-
LA CARB DIESEL (OPIS) SWA	1,440	1,739	-17.2%	1,565	-8.0%
GASOLINE UP-DOWN (ARGUS)	0	0	-	0	-
GULF COAST ULSD CALENDAR	4,440	6,561	-32.3%	4,558	-2.6%
CENTERPOINT EAST INDEX	0	0	-	0	-
CENTERPOINT BASIS SWAP	22,188	17,653	25.7%	22,980	-3.4%
WTI-BRENT CALENDAR SWAP	71,841	130,533	-45.0%	75,832	-5.3%
EURO GASOIL 10PPM VS ICE	635	209	203.8%	706	-10.1%
BRENT CALENDAR SWAP	17,677	30,132	-41.3%	16,925	4.4%
MINY HTG OIL	1	1	0.0%	2	-50.0%
FUELOIL SWAP:CARGOES VS.B	1,305	2,294	-43.1%	1,428	-8.6%
MICHIGAN HUB PEAK MONTH S	0	0	-	0	-
TD3 MEG TO JAPAN 250K MT	0	0	-	0	-
DOMINION TRAN INC - APP I	9,203	0	-	9,556	-3.7%
TENNESSEE ZONE 0 BASIS SW	1,700	0	-	1,396	21.8%
PJM OFF-PEAK LMP SWAP FUT	2,804	5,770	-51.4%	3,048	-8.0%
AEP-DAYTON HUB OFF-PEAK M	1,069	2,794	-61.7%	1,172	-8.8%
AEP-DAYTON HUB DAILY	238	0	-	268	-11.2%
EASTERN RAIL DELIVERY CSX	2,232	3,694	-39.6%	2,322	-3.9%
HTG OIL	3,446	102	3,278.4%	3,380	2.0%
EUROPE 3.5% FUEL OIL MED	989	84	1,077.4%	1,183	-16.4%
WAHA INDEX SWAP FUTURE	5,104	0	-	5,198	-1.8%
EL PASO PERMIAN INDEX SWA	620	0	-	0	-
HEATING OIL PHY	378,361	367,556	2.9%	409,532	-7.6%
PJM MONTHLY	9,356	13,269	-29.5%	9,514	-1.7%
NY HARBOR HEAT OIL SWP	15,096	18,868	-20.0%	14,075	7.3%
TCO BASIS SWAP	34,001	66,983	-49.2%	38,831	-12.4%
DOMINION TRANSMISSION INC	48,024	18,069	165.8%	42,243	13.7%
NYISO A	3,000	8,354	-64.1%	3,441	-12.8%
MINY NATURAL GAS	2,609	1,959	33.2%	2,982	-12.5%
TRANSCO ZONE 6 BASIS SWAP	4,741	5,011	-5.4%	5,092	-6.9%
NYH NO 2 CRACK SPREAD CAL	15,457	15,398	0.4%	16,435	-6.0%
JAPAN C&F NAPHTHA CRACK S	666	329	102.4%	1,020	-34.7%
PERMIAN BASIS SWAP	15,990	5,366	198.0%	16,394	-2.5%
NY HARBOR RESIDUAL FUEL 1	5,962	4,256	40.1%	6,192	-3.7%
GULF COAST NO.6 FUEL OIL	57,592	79,483	-27.5%	67,925	-15.2%
NGPL MID-CONTINENT	40,498	39,376	2.8%	40,984	-1.2%
NYISO J	4,278	7,337	-41.7%	4,614	-7.3%
NYISO G	298	2,707	-89.0%	340	-12.4%
ARGUS PROPAN(SAUDI ARAMC	1,247	382	226.4%	1,200	3.9%
JAPAN NAPHTHA BALMO SWAP	0	56	-100.0%	3	-100.0%
EUROPE JET KERO NWE CALSW	23	104	-77.9%	33	-30.3%

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<b>Energy Futures</b>					
JET CIF NWE VS ICE	485	517	-6.2%	454	6.8%
RBOB PHY	387,931	377,041	2.9%	390,860	-0.7%
RBOB GAS	2,441	508	380.5%	2,554	-4.4%
GASOIL 0.1 CIF NWE VS ISE	0	111	-100.0%	0	-
NY1% VS GC SPREAD SWAP	6,850	3,736	83.4%	6,838	0.2%
GULF COAST 3% FUEL OIL BA	192	400	-52.0%	864	-77.8%
EUROPE 3.5% FUEL OIL RDM	8,761	12,278	-28.6%	8,671	1.0%
FUEL OIL NWE CRACK VS ICE	165	365	-54.8%	184	-10.3%
DIESEL 10P BRG FOB RDM VS	0	0	-	10	-100.0%
TRANSCO ZONE 6 INDEX	2,990	0	-	3,548	-15.7%
SONAT BASIS SWAP FUTURE	3,189	5,602	-43.1%	3,759	-15.2%
PANHANDLE BASIS SWAP FUTU	46,464	35,501	30.9%	47,372	-1.9%
NGPL MIDCONTINENT INDEX	4,861	0	-	4,520	7.5%
DUBAI CRUDE OIL CALENDAR	2,521	7,288	-65.4%	1,653	52.5%
CRUDE OIL PHY	1,750,691	1,679,399	4.2%	1,723,760	1.6%
CINERGY HUB OFF-PEAK MONT	508	844	-39.8%	558	-9.0%
ANR LOUISIANA BASIS SWAP	492	1,230	-60.0%	612	-19.6%
TRANSCO ZONE4 BASIS SWAP	33,297	45,826	-27.3%	35,793	-7.0%
FLORIDA GAS ZONE3 BASIS S	1,282	8,336	-84.6%	1,040	23.3%
SINGAPORE NAPHTHA SWAP	0	50	-100.0%	0	-
SINGAPORE JET KEROSENE SW	1,736	4,548	-61.8%	1,836	-5.4%
SINGAPORE 380CST FUEL OIL	7,959	8,821	-9.8%	7,514	5.9%
AEP-DAYTON HUB MTHLY	1,379	2,338	-41.0%	1,460	-5.5%
N ILLINOIS HUB MTHLY	380	1,292	-70.6%	400	-5.0%
ISO NEW ENGLAND OFF-PEAK	434	1,044	-58.4%	472	-8.1%
NYISO G OFF-PEAK	170	910	-81.3%	190	-10.5%
NYISO A OFF-PEAK	920	2,882	-68.1%	1,050	-12.4%
TC2 ROTTERDAM TO USAC 37K	0	0	-	0	-
EUROPE DATED BRENT SWAP	3,215	1,831	75.6%	6,060	-46.9%
WESTERN RAIL DELIVERY PRB	3,445	4,960	-30.5%	3,060	12.6%
NATURAL GAS PEN SWP	323,334	491,987	-34.3%	317,255	1.9%
SINGAPORE GASOIL VS ICE	6,685	5,235	27.7%	6,870	-2.7%
JET BARGES VS ICE GASOIL	2	15	-86.7%	4	-50.0%
SOCAL PIPE SWAP	3,360	736	356.5%	3,360	0.0%
SINGAPORE 180CST BALMO	38	56	-32.1%	20	90.0%
MONT BELVIEU LDH PROPANE 5	149,359	74,223	101.2%	142,070	5.1%
MONT BELVIEU ETHANE 5 DECI	76,937	20,148	281.9%	74,368	3.5%
MONT BELVIEU NORMAL BUTAN	33,224	28,457	16.8%	34,456	-3.6%
WAHA BASIS	19,189	9,649	98.9%	14,738	30.2%
PREM UNL GAS 10PPM RDM F	29	34	-14.7%	43	-32.6%
PREM UNL GAS 10PPM RDM F	0	0	-	0	-
HENRY HUB SWAP	1,389,951	1,656,955	-16.1%	1,359,790	2.2%
HENRY HUB BASIS SWAP	52,035	37,481	38.8%	56,329	-7.6%
CHICAGO ETHANOL SWAP	57,609	54,042	6.6%	53,393	7.9%
PJM WESTH RT OFF-PEAK	3,484,564	2,686,016	29.7%	3,617,671	-3.7%
PJM JCPL DA OFF-PEAK	46,800	105,200	-55.5%	50,880	-8.0%
PJM DAYTON DA OFF-PEAK	161,705	153,798	5.1%	180,785	-10.6%
PJM AD HUB 5MW REAL TIME	1,139,374	1,212,986	-6.1%	1,187,731	-4.1%
NEPOOL SE MASS 5MW D AH P	0	151	-100.0%	0	-
ISO NEW ENGLAND PK LMP	469	1,393	-66.3%	504	-6.9%
CRUDE OIL	24,322	19,219	26.6%	24,863	-2.2%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest JUN 2016	Open Interest JUN 2015	% CHG	Open Interest MAY 2016	% CHG
<b>Energy Futures</b>					
EUROPEAN NAPHTHA CRACK SP	9,518	14,677	-35.2%	10,016	-5.0%
GASOIL CRACK SPREAD CALEN	17,991	12,294	46.3%	15,275	17.8%
ICE BRENT DUBAI SWAP	1,465	2,618	-44.0%	1,850	-20.8%
BRENT FINANCIAL FUTURES	7,016	8,606	-18.5%	7,211	-2.7%
NGPL TEXOK SWING SWAP	0	0	-	0	-
NGPL MIDCONTINENT SWING S	620	0	-	0	-
GASOIL CALENDAR SWAP	154	160	-3.8%	164	-6.1%
EURO 3.5% FUEL OIL SPREAD	859	2,545	-66.2%	842	2.0%
MICHIGAN HUB OFF-PEAK MON	0	0	-	0	-
NYMEX ALUMINUM FUTURES	1,223	0	-	1,155	5.9%
NY HARBOR RESIDUAL FUEL C	0	100	-100.0%	0	-
GULF COAST JET VS NYM 2 H	43,392	37,106	16.9%	38,610	12.4%
SOCAL BASIS SWAP	0	1,504	-100.0%	0	-
SAN JUAN BASIS SWAP	36,327	5,454	566.1%	34,854	4.2%
EUROPE 1% FUEL OIL RDAM C	72	80	-10.0%	91	-20.9%
GULF COAST GASOLINE CLNDR	0	1,452	-100.0%	0	-
Transco Zone 3 Basis	8,038	9,922	-19.0%	8,338	-3.6%
Tetco STX Basis	2,778	3,181	-12.7%	3,078	-9.7%
COLUMBIA GULF ONSHORE	22,797	27,831	-18.1%	23,697	-3.8%
PJM DAILY	858	0	-	696	23.3%
CIG BASIS	52,232	16,192	222.6%	53,336	-2.1%
NORTHERN NATURAL GAS VENTL	4,760	5,725	-16.9%	4,868	-2.2%
PGE&E CITYGATE	0	0	-	0	-
TEXAS EASTERN ZONE M-3 BA	26,310	15,738	67.2%	25,474	3.3%
MICHIGAN BASIS	10,583	3,004	252.3%	11,101	-4.7%
ANR OKLAHOMA	5,500	8,280	-33.6%	6,130	-10.3%
LA JET FUEL VS NYM NO 2 H	503	75	570.7%	562	-10.5%
RBOB UP-DOWN CALENDAR SW	0	18,460	-100.0%	0	-
RBOB CALENDAR SWAP	14,292	17,580	-18.7%	13,388	6.8%
MINY RBOB GAS	0	0	0.0%	0	-
GAS EURO-BOB OXY NWE BARG	7,145	6,938	3.0%	7,505	-4.8%
GAS EURO-BOB OXY NWE BARG	28,514	36,762	-22.4%	31,201	-8.6%
PETRO OUTRIGHT EURO	17,380	15,500	12.1%	15,990	8.7%
DATED BRENT (PLATTS) DAILY S	0	1,800	-100.0%	0	-
LA CARBOB GASOLINE(OPIS)S	825	625	32.0%	800	3.1%
EURO PROPANE CIF ARA SWA	1,726	1,019	69.4%	1,664	3.7%
GASOIL BULLET SWAP	0	0	-	0	-
NEW YORK ETHANOL SWAP	1,375	3,060	-55.1%	2,165	-36.5%
LA CARB DIESEL (OPIS)	117	16	631.3%	130	-10.0%
DEMARC INDEX FUTURE	800	0	-	180	344.4%
WTI CALENDAR	130,267	150,735	-13.6%	132,829	-1.9%
APPALACHIAN COAL (PHY)	25	527	-95.3%	30	-16.7%
ROCKIES KERN OPAL - NW IN	736	0	-	736	0.0%
NEW ENGLAND HUB PEAK DAIL	2,422	0	-	1,969	23.0%
HOUSTON SHIP CHANNEL INDE	0	180	-100.0%	0	-
NORTHERN NATURAL GAS DEMA	2,262	1,216	86.0%	2,446	-7.5%
TENNESSEE 500 LEG BASIS S	1,526	3,302	-53.8%	1,766	-13.6%
EAST/WEST FUEL OIL SPREAD	328	1,576	-79.2%	345	-4.9%
NYISO J OFF-PEAK	774	1,474	-47.5%	816	-5.1%
TC5 RAS TANURA TO YOKOHAM	5	5	0.0%	10	-50.0%
WTI-BRENT BULLET SWAP	0	25	-100.0%	0	-

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest JUN 2016	Open Interest JUN 2015	% CHG	Open Interest MAY 2016	% CHG
<b>Energy Futures</b>					
EURO GASOIL 10 CAL SWAP	0	2	-100.0%	0	-
HENRY HUB INDEX SWAP FUTU	26,407	25,379	4.1%	33,661	-21.6%
Sumas Basis Swap	11,342	10,945	3.6%	11,216	1.1%
RBOB CRACK SPREAD	3,466	3,547	-2.3%	3,978	-12.9%
CIN HUB 5MW D AH PK	21,038	19,013	10.7%	21,544	-2.3%
TEXAS GAS ZONE1 NG BASIS	14,868	17,864	-16.8%	15,018	-1.0%
SINGAPORE GASOIL SWAP	10,279	5,473	87.8%	9,656	6.5%
GULF COAST JET FUEL CLNDR	1,129	1,881	-40.0%	881	28.1%
ULSD 10PPM CIF MED VS ICE	87	295	-70.5%	102	-14.7%
PJM BGE DA OFF-PEAK	37,440	18,712	100.1%	37,848	-1.1%
SINGAPORE 380CST BALMO	155	75	106.7%	164	-5.5%
LTD NAT GAS	282,263	393,380	-28.2%	263,843	7.0%
NORTHWEST ROCKIES BASIS S	89,927	17,062	427.1%	89,293	0.7%
SING FUEL	0	5	-100.0%	0	-
CIN HUB 5MW REAL TIME O P	720,824	477,192	51.1%	820,008	-12.1%
NYISO ZONE C 5MW D AH PK	2,257	1,577	43.1%	850	165.5%
NEPOOL NE MASS 5MW D AH O	0	14,804	-100.0%	0	-
NEPOOL NE MASS 5MW D AH P	535	1,389	-61.5%	640	-16.4%
NEPOOL SE MASS 5MW D AH O	0	2,721	-100.0%	0	-
NEPOOL CNCTCT 5MW D AH O	16,621	10,138	63.9%	16,621	0.0%
NEPOOL CONECTIC 5MW D AH	889	556	59.9%	889	0.0%
NEPOOL W CNT MASS 5MW D A	39,924	40,896	-2.4%	41,556	-3.9%
PJM COMED 5MW D AH PK	14,900	2,416	516.7%	15,215	-2.1%
NYISO ZONE J 5MW D AH O P	134,317	84,966	58.1%	136,437	-1.6%
NYISO ZONE J 5MW D AH PK	11,645	6,847	70.1%	12,965	-10.2%
PJM NI HUB 5MW REAL TIME	1,136,325	446,360	154.6%	1,251,388	-9.2%
NYISO ZONE C 5MW D AH O P	68,055	28,962	135.0%	15,805	330.6%
ONEOK OKLAHOMA NG BASIS	3,290	2,915	12.9%	3,560	-7.6%
COLUMB GULF MAINLINE NG B	32,924	39,685	-17.0%	35,075	-6.1%
PANHANDLE PIPE SWAP	0	0	-	0	-
TRANSCO ZONE 4 NAT GAS IN	217	496	-56.3%	496	-56.3%
ELEC MISO PEAK	2,357	1,785	32.0%	2,546	-7.4%
ELEC NYISO OFF-PEAK	43,561	32,928	32.3%	47,233	-7.8%
WTS (ARGUS) VS WTI SWAP	25,623	41,507	-38.3%	28,311	-9.5%
RBOB CRACK SPREAD BALMO S	0	0	-	25	-100.0%
BRENT CFD(PLATTS) VS FRNT	0	0	-	0	-
NY 2.2% FUEL OIL (PLATTS	220	75	193.3%	0	-
EIA FLAT TAX ONHWAY DIESE	5,024	5,848	-14.1%	5,140	-2.3%
JET FUEL UP-DOWN BALMO CL	1,150	2,990	-61.5%	2,934	-60.8%
ULSD UP-DOWN BALMO SWP	4,875	4,615	5.6%	3,788	28.7%
EUROPEAN GASOIL (ICE)	3,578	2,579	38.7%	4,682	-23.6%
CRUDE OIL LAST DAY	0	0	-	0	-
NYISO ZONE G 5MW D AH O P	326,564	255,864	27.6%	338,285	-3.5%
PJM PEPCO DA OFF-PEAK	0	7,440	-100.0%	0	-
NY H OIL PLATTS VS NYMEX	0	100	-100.0%	0	-
GASOIL 10PPM VS ICE SWAP	522	598	-12.7%	241	116.6%
NY HARBOR 1% FUEL OIL BAL	0	50	-100.0%	0	-
LA JET (OPIS) SWAP	2,960	1,320	124.2%	2,580	14.7%
PJM AECC DA PEAK	2,295	6,025	-61.9%	2,589	-11.4%
PREMIUM UNLD 10PPM CARGOE	0	0	-	0	-
GASOIL 10PPM CARGOES CIF	0	0	-	0	-

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest JUN 2016	Open Interest JUN 2015	% CHG	Open Interest MAY 2016	% CHG
<b>Energy Futures</b>					
TETCO M-3 INDEX	10,612	4,464	137.7%	11,480	-7.6%
SINGAPORE JET KERO GASOIL	2,900	1,895	53.0%	3,005	-3.5%
SINGAPORE FUEL OIL SPREAD	1,829	1,113	64.3%	1,443	26.7%
NORTHERN ILLINOIS OFF-PEA	560	1,808	-69.0%	650	-13.8%
NEW YORK HUB ZONE G PEAK	2,563	0	-	2,464	4.0%
SINGAPORE FUEL 180CST CAL	1,921	2,554	-24.8%	2,154	-10.8%
EUROPE 1% FUEL OIL NWE CA	332	483	-31.3%	421	-21.1%
Tetco ELA Basis	0	246	-100.0%	0	-
ULSD 10PPM CIF NW BALMO S	0	0	-	0	-
JET FUEL CARGOES CIF NEW	0	0	-	0	-
ICE GASOIL BALMO SWAP	0	0	-	0	-
ULSD 10PPM CIF MED SWAP	38	1	3,700.0%	38	0.0%
GASOIL 0.1 CIF MED SWAP	20	0	-	20	0.0%
TENNESSEE 500 LEG NG SWIN	0	0	-	0	-
TCO NG INDEX SWAP	1,712	1,712	0.0%	1,960	-12.7%
ALGONQUIN CITYGATES BASIS	2,581	192	1,244.3%	2,286	12.9%
PJM WESTH RT PEAK	200,716	121,548	65.1%	209,158	-4.0%
PJM PSEG DA OFF-PEAK	140,400	0	-	140,400	0.0%
PJM PSEG DA PEAK	5,100	0	-	5,100	0.0%
PJM PPL DA PEAK	1,937	1,963	-1.3%	2,210	-12.4%
PJM JCPL DA PEAK	2,550	5,770	-55.8%	2,760	-7.6%
PJM EASTERNH DA PEAK	0	0	-	0	-
PJM DPL DA OFF-PEAK	0	0	-	0	-
PJM BGE DA PEAK	2,040	1,173	73.9%	2,061	-1.0%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-
DATED TO FRONTLINE BRENT	10,128	14,021	-27.8%	9,538	6.2%
NEPOOL W CNTR M 5MW D AH	3,693	1,783	107.1%	3,903	-5.4%
TENNESSEE 800 LEG NG BASI	1,044	1,722	-39.4%	1,162	-10.2%
UP DOWN GC ULSD VS NMX HO	68,752	58,671	17.2%	65,706	4.6%
USGC UNL 87 CRACK SPREAD	0	1,000	-100.0%	0	-
GULF COAST ULSD CRACK SPR	6,395	11,328	-43.5%	7,897	-19.0%
NYMEX ULSD VS NYMEX HO	315	1,226	-74.3%	345	-8.7%
RBOB VS HEATING OIL SWAP	2,956	1,525	93.8%	2,641	11.9%
NYISO ZONE G 5MW D AH PK	23,198	16,959	36.8%	21,588	7.5%
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	2,221	521	326.3%	2,109	5.3%
3.5% FUEL OIL CID MED SWA	893	84	963.1%	1,052	-15.1%
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	320	798	-59.9%	490	-34.7%
EURO 1% FUEL OIL NEW BALM	0	4	-100.0%	0	-
DUBAI CRUDE OIL BALMO	0	0	-	0	-
SINGAPORE JET KERO BALMO	0	0	-	0	-
WTS (ARGUS) VS WTI TRD MT	2,795	8,350	-66.5%	3,430	-18.5%
MARS (ARGUS) VS WTI TRD M	8,642	1,555	455.8%	9,387	-7.9%
MARS (ARGUS) VS WTI SWAP	15,117	11,941	26.6%	15,472	-2.3%
GASOIL 0.1 CARGOES CIF NE	0	10	-100.0%	0	-
NATURAL GAS	118,102	96,544	22.3%	109,206	8.1%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest JUN 2016	Open Interest JUN 2015	% CHG	Open Interest MAY 2016	% CHG
<b>Energy Futures</b>					
NGPL TEXOK INDEX	60	0	-	60	0.0%
FUEL OIL CRACK VS ICE	19,723	16,283	21.1%	19,829	-0.5%
HEATING OIL VS ICE GASOIL	0	0	-	0	-
HOUSTON SHIP CHANNEL BASI	31,992	20,834	53.6%	30,667	4.3%
LLS (ARGUS) VS WTI SWAP	39,593	53,104	-25.4%	42,820	-7.5%
JAPAN C&F NAPHTHA SWAP	1,990	1,480	34.5%	1,602	24.2%
MINY WTI CRUDE OIL	3,076	5,883	-47.7%	3,664	-16.0%
CIN HUB 5MW REAL TIME PK	50,274	15,445	225.5%	49,251	2.1%
PJM NILL DA PEAK	36,139	6,563	450.6%	28,077	28.7%
PANHANDLE INDEX SWAP FUTU	1,922	0	-	0	-
PJM NILL DA OFF-PEAK	665,961	115,274	477.7%	524,577	27.0%
PETROCHEMICALS	9,198	9,855	-6.7%	8,842	4.0%
IN DELIVERY MONTH EUA	48,850	85,503	-42.9%	47,350	3.2%
MONT BELVIEU NORMAL BUTAN	1,288	803	60.4%	597	115.7%
MONT BELVIEU NATURAL GASO	380	430	-11.6%	100	280.0%
CONWAY NORMAL BUTANE (OPI	330	515	-35.9%	405	-18.5%
CONWAY PROPANE 5 DECIMALS	16,399	11,224	46.1%	17,020	-3.6%
MONT BELVIEU NATURAL GASO	18,075	11,561	56.3%	18,141	-0.4%
CONWAY NATURAL GASOLINE (	745	281	165.1%	734	1.5%
MONT BELVIEU LDH PROPANE C	2,145	760	182.2%	790	171.5%
MONT BELVIEU ETHANE OPIS B	60	280	-78.6%	0	-
SINGAPORE JET KERO VS. GAS	0	0	-	0	-
ERCOT NORTH ZMCP 5MW PE	889	6,466	-86.3%	1,043	-14.8%
ERCOT NORTH ZMCP 5MW OF	11,925	64,335	-81.5%	13,765	-13.4%
ERCOT NORTH ZMCP 5MW OF	480	0	-	600	-20.0%
DIESEL 10PPM BARGES FOB B	0	0	-	0	-
EURO 3.5% FUEL OIL M CRK	0	0	-	0	-
PJM DUQUESNE 5MW D AH PK	0	0	-	0	-
PJM DUQUS 5MW D AH O PK	0	0	-	0	-
GRP THREE ULSD(PLT)VS HEA	6,270	10,748	-41.7%	5,847	7.2%
GRP THREE UNL GS (PLT) VS	2,974	4,081	-27.1%	3,624	-17.9%
HEATING OIL CRCK SPRD BAL	0	0	-	20	-100.0%
CHICAGO ULSD PL VS HO SPR	1,423	2,507	-43.2%	1,847	-23.0%
PETRO CRK&SPRD EURO	16,339	18,406	-11.2%	16,422	-0.5%
CRUDE OIL OUTRIGHTS	16,397	27,565	-40.5%	17,407	-5.8%
PJM WES HUB PEAK LMP 50 M	0	151	-100.0%	0	-
FREIGHT MARKETS	1,081	69	1,466.7%	1,012	6.8%
MCCLOSKEY ARA ARGS COAL	117,953	123,874	-4.8%	133,933	-11.9%
MNC FUT	3,834	4,671	-17.9%	4,155	-7.7%
MCCLOSKEY RCH BAY COAL	17,834	34,569	-48.4%	27,044	-34.1%
CRUDE OIL SPRDS	7,470	1,005	643.3%	4,795	55.8%
ELEC FINSETTLED	3,549	151	2,250.3%	3,654	-2.9%
ELECTRICITY OFF PEAK	65,309	19,843	229.1%	67,349	-3.0%
PETRO OUTRIGHT NA	16,012	12,001	33.4%	12,427	28.8%
TRANSCO ZONE 6 PIPE SWAP	0	0	-	0	-
ALGON CITY GATES NAT GAS	2,448	0	-	2,448	0.0%
NEPOOL NEW HAMP 5MW D AH	0	5,744	-100.0%	0	-
PJM APS ZONE DA OFF-PEAK	8,259	22,275	-62.9%	9,483	-12.9%
NAT GAS BASIS SWAP	14,536	1,700	755.1%	8,899	63.3%
RBOB SPREAD (PLATTS) SWAP	70	96	-27.1%	75	-6.7%
NGPL TEX/OK	53,700	77,225	-30.5%	55,384	-3.0%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest JUN 2016	Open Interest JUN 2015	% CHG	Open Interest MAY 2016	% CHG
<b>Energy Futures</b>					
NEPOOL RHD ISLD 5MW D AH	6,679	12,126	-44.9%	7,288	-8.4%
HEATING OIL BALMO CLNDR S	0	30	-100.0%	75	-100.0%
PJM APS ZONE DA PEAK	447	1,218	-63.3%	510	-12.4%
SINGAPORE GASOIL CALENDAR	0	0	-	110	-100.0%
GC ULSD VS GC JET SPREAD	0	0	-	0	-
ELEC ERCOT OFF PEAK	0	59,862	-100.0%	0	-
ELEC ERCOT DLY PEAK	42	3,322	-98.7%	42	0.0%
PETROLEUM PRODUCTS ASIA	1,519	2,161	-29.7%	1,882	-19.3%
PETRO CRCKS & SPRDS NA	86,212	82,898	4.0%	88,607	-2.7%
SINGAPORE GASOIL	6,367	4,803	32.6%	5,986	6.4%
ONTARIO POWER SWAPS	108,013	207,046	-47.8%	117,479	-8.1%
PLASTICS	1,781	3,469	-48.7%	1,676	6.3%
MJC FUT	359	340	5.6%	391	-8.2%
TENN 800 LEG NAT GAS INDE	248	0	-	527	-52.9%
NEPOOL RHODE IL 5MW D AH	103,831	197,595	-47.5%	112,807	-8.0%
PETROLEUM PRODUCTS	655	108	506.5%	890	-26.4%
PJM ATSI ELEC	24,675	0	-	24,675	0.0%
COAL SWAP	120	1,219	-90.2%	326	-63.2%
MG1 SWAP FUT	581	386	50.5%	668	-13.0%
PETRO CRCKS & SPRDS ASIA	139	325	-57.2%	214	-35.0%
INDIANA MISO	48,398	119,350	-59.4%	55,907	-13.4%
MICHIGAN MISO	224,732	183,446	22.5%	229,880	-2.2%
NYISO CAPACITY	4,961	3,329	49.0%	4,388	13.1%
GROUP THREE ULSD (PLATTS)	0	8	-100.0%	0	-
EURO-DENOMINATED PETRO P	0	348	-100.0%	0	-
AUSTRIALIAN COKE COAL	1,063	925	14.9%	1,063	0.0%
DAILY PJM	317,578	26,540	1,096.6%	291,179	9.1%
EMMISSIONS	0	0	-	0	-
UCM FUT	111	130	-14.6%	85	30.6%
INDONESIAN COAL	45	525	-91.4%	45	0.0%
NEW YORK HUB ZONE J PEAK	1,771	0	-	1,243	42.5%
NATURAL GAS INDEX	4,990	0	-	4,990	0.0%
MGF FUT	76	0	-	88	-13.6%
CHICAGO ULSD (PLATTS) SWA	21	67	-68.7%	24	-12.5%
NATURAL GAS FIXED PRICE SW	5,230	0	-	5,823	-10.2%
3.5% FUEL OIL CIF BALMO S	0	0	-	30	-100.0%
MINI RBOB V. EBOB(ARGUS) NW	1,712	1,242	37.8%	1,964	-12.8%
SUMAS NAT GAS PLATTS FIXED	1,313	0	-	1,403	-6.4%
NY HARBOR LOW SULPUR GAS	2,506	3,112	-19.5%	1,981	26.5%
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 BF	0	1,115	-100.0%	0	-
ELEC ERCOT DLY OFF PK	0	0	-	0	-
EU LOW SULPHUR GASOIL CRA	0	0	-	0	-
CANADIAN LIGHT SWEET OIL	11,078	835	1,226.7%	9,841	12.6%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
MINI GAS EUROBOB OXY NWE A	371	282	31.6%	295	25.8%

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## CME Group Exchange Open Interest Report - Monthly

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<b>Energy Futures</b>					
ELECTRICITY ERCOT PEAK	0	0	-	0	-
NY HARBOR LOW SULPUR GAS	0	0	-	0	-
<b>Energy Options</b>					
ETHANOL	25	0	-	25	0.0%
EUROPEAN JET KEROSENE NW	60	0	-	60	0.0%
HUSTN SHIP CHNL PIPE SWP	0	2,520	-100.0%	0	-
NATURAL GAS PHY	2,982,809	3,515,246	-15.1%	2,783,752	7.2%
NATURAL GAS 3 M CSO FIN	49,990	11,735	326.0%	48,535	3.0%
NATURAL GAS 1 M CSO FIN	5,750	5,525	4.1%	5,800	-0.9%
WTI CRUDE OIL 1 M CSO FI	463,520	309,098	50.0%	362,775	27.8%
SINGAPORE JET FUEL CALEND	1,000	150	566.7%	1,100	-9.1%
ROTTERDAM 3.5%FUEL OIL CL	390	1,085	-64.1%	270	44.4%
NYMEX EUROPEAN GASOIL APO	2	1,538	-99.9%	204	-99.0%
N ROCKIES PIPE SWAP	6,030	5,535	8.9%	5,310	13.6%
BRENT OIL LAST DAY	86,392	63,495	36.1%	71,814	20.3%
SAN JUAN PIPE SWAP	5,700	2,548	123.7%	2,980	91.3%
BRENT CALENDAR SWAP	44,351	227,244	-80.5%	51,508	-13.9%
HEATING OIL PHY	68,925	55,968	23.2%	70,937	-2.8%
PJM MONTHLY	0	70	-100.0%	0	-
NY HARBOR HEAT OIL SWP	43,711	104,737	-58.3%	44,235	-1.2%
NG HH 3 MONTH CAL	0	0	-	0	-
RBOB PHY	34,037	31,630	7.6%	33,331	2.1%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-
NYMEX EUROPEAN GASOIL OPT	0	220	-100.0%	0	-
PGE CITYGATE PIPE SWAP	0	3,600	-100.0%	0	-
CRUDE OIL PHY	2,816,000	3,165,456	-11.0%	2,793,680	0.8%
WTI 12 MONTH CALENDAR OPT	0	500	-100.0%	0	-
WTI 6 MONTH CALENDAR OPTI	0	0	-	0	-
CRUDE OIL 1MO	634,050	429,985	47.5%	506,903	25.1%
SOCAL PIPE SWAP	6,000	9,224	-35.0%	6,000	0.0%
HENRY HUB FINANCIAL LAST	11,093	13,296	-16.6%	5,774	92.1%
ISO NEW ENGLAND PK LMP	0	0	-	0	-
HO 1 MONTH CLNDR OPTIONS	600	200	200.0%	600	0.0%
CRUDE OIL APO	290,153	496,187	-41.5%	296,805	-2.2%
RBOB CALENDAR SWAP	3,254	12,396	-73.7%	3,032	7.3%
PETRO OUTRIGHT EURO	25	225	-88.9%	50	-50.0%
WTI-BRENT BULLET SWAP	12,800	56,965	-77.5%	14,050	-8.9%
NATURAL GAS OPTION ON CALE	14,986	12,307	21.8%	14,586	2.7%
ELEC MISO PEAK	1,800	0	-	420	328.6%
NATURAL GAS SUMMER STRIP	0	0	-	0	-
SINGAPORE FUEL OIL 180 CS	0	0	-	0	-
NATURAL GAS	0	0	-	0	-
NYISO ZONE G 5MW PEAK OPTI	420	105	300.0%	420	0.0%
PETROCHEMICALS	11,374	18,894	-39.8%	10,718	6.1%
PJM CALENDAR STRIP	0	640	-100.0%	0	-
APPALACHIAN COAL	0	0	-	0	-
CRUDE OIL OUTRIGHTS	2,720	6,360	-57.2%	3,030	-10.2%
MCCLOSKEY ARA ARGS COAL	840	7,095	-88.2%	1,715	-51.0%

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## CME Group Exchange Open Interest Report - Monthly

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<b>Energy Options</b>					
MCCLOSKEY RCH BAY COAL	1,260	1,830	-31.1%	2,460	-48.8%
ELEC FINSETTLED	65	240	-72.9%	103	-36.9%
ELECTRICITY OFF PEAK	0	0	-	0	-
NATURAL GAS 5 M CSO FIN	0	0	-	0	-
NATURAL GAS 2 M CSO FIN	0	1,750	-100.0%	0	-
BRENT 1 MONTH CAL	0	0	-	0	-
CRUDE OIL CALNDR STRIP	0	110	-100.0%	0	-
SINGAPORE GASOIL CALENDAR	300	0	-	300	0.0%
ETHANOL SWAP	16,173	24,965	-35.2%	15,624	3.5%
NATURAL GAS 6 M CSO FIN	0	0	-	0	-
GASOIL CRACK SPREAD AVG PR	0	0	-	0	-
SHORT TERM NATURAL GAS	400	200	100.0%	500	-20.0%
SHORT TERM	0	0	-	0	-
COAL SWAP	1,372	2,825	-51.4%	2,239	-38.7%
COAL API2 INDEX	58,622	29,615	97.9%	81,095	-27.7%
EURO-DENOMINATED PETRO P	0	0	-	0	-
COAL API4 INDEX	220	1,265	-82.6%	805	-72.7%
SHORT TERM CRUDE OIL	0	0	-	0	-
NATURAL GAS 12 M CSO FIN	0	500	-100.0%	0	-
DAILY CRUDE OIL	0	0	-	0	-
PJM WES HUB PEAK LMP 50MW	1,695	0	-	1,569	8.0%
LLS CRUDE OIL	9,540	0	-	9,880	-3.4%
PJM WES HUB PEAK CAL MTH	10,500	0	-	10,500	0.0%
PJM ELECTRIC	0	6	-100.0%	0	-
1 MO GASOIL CAL SWAP SPR	100	0	-	100	0.0%
GASOLINE	456	125	264.8%	456	0.0%
WTI CRUDE OIL 12 M CSO F	0	0	-	0	-
<b>FX Futures</b>					
AUSTRALIAN DOLLAR	72,831	118,502	-38.5%	114,682	-36.5%
BRITISH POUND	218,274	181,432	20.3%	243,778	-10.5%
BRAZIL REAL	29,865	19,096	56.4%	42,712	-30.1%
CANADIAN DOLLAR	114,235	91,821	24.4%	126,537	-9.7%
E-MINI EURO FX	4,220	8,168	-48.3%	6,687	-36.9%
EURO FX	344,694	346,782	-0.6%	356,777	-3.4%
E-MINI JAPANESE YEN	1,292	3,017	-57.2%	1,545	-16.4%
JAPANESE YEN	144,108	253,769	-43.2%	156,605	-8.0%
MEXICAN PESO	110,056	112,062	-1.8%	143,577	-23.3%
NEW ZEALND DOLLAR	44,937	43,265	3.9%	44,604	0.7%
NKR/USD CROSS RATE	791	835	-5.3%	987	-19.9%
RUSSIAN RUBLE	35,547	41,744	-14.8%	28,196	26.1%
S.AFRICAN RAND	4,354	7,842	-44.5%	5,065	-14.0%
SWISS FRANC	35,693	21,474	66.2%	57,178	-37.6%
AD/CD CROSS RATES	0	0	0.0%	1	-100.0%
AD/JY CROSS RATES	1,311	1,226	6.9%	1,315	-0.3%
AD/NE CROSS RATES	28	7	300.0%	93	-69.9%
BP/JY CROSS RATES	308	331	-6.9%	304	1.3%
BP/SF CROSS RATES	13	37	-64.9%	3	333.3%
CD/JY CROSS RATES	0	6	-100.0%	0	-

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<b>FX Futures</b>					
EC/AD CROSS RATES	562	840	-33.1%	881	-36.2%
EC/CD CROSS RATES	806	1,032	-21.9%	822	-1.9%
EC/NOK CROSS RATES	1	8	-87.5%	1	0.0%
EC/SEK CROSS RATES	248	527	-52.9%	314	-21.0%
EFX/BP CROSS RATES	29,367	22,096	32.9%	28,234	4.0%
EFX/JY CROSS RATES	9,783	7,962	22.9%	9,347	4.7%
EFX/SF CROSS RATES	11,217	5,733	95.7%	15,628	-28.2%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	1,037	905	14.6%	1,153	-10.1%
CZECK KORUNA (US)	0	0	-	0	-
CZECK KORUNA (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	0	0	-	0	-
HUNGARIAN FORINT (EC)	0	0	-	0	-
POLISH ZLOTY (US)	1,463	6	24,283.3%	225	550.2%
POLISH ZLOTY (EC)	0	0	-	2,214	-100.0%
SHEKEL	0	3	-100.0%	0	-
RMB USD	357	524	-31.9%	490	-27.1%
KOREAN WON	20	30	-33.3%	21	-4.8%
TURKISH LIRA	0	1	-100.0%	0	-
TURKISH LIRA (EU)	0	0	-	0	-
E-MICRO EUR/USD	3,669	3,964	-7.4%	4,442	-17.4%
E-MICRO GBP/USD	1,913	1,074	78.1%	1,852	3.3%
E-MICRO USD/CAD	0	0	-	0	-
E-MICRO USD/CHF	0	0	-	1	-100.0%
E-MICRO USD/JPY	0	10	-100.0%	10	-100.0%
E-MICRO AUD/USD	1,254	1,167	7.5%	2,998	-58.2%
MICRO CHF/USD	151	204	-26.0%	1,176	-87.2%
INDIAN RUPEE	1,109	1,380	-19.6%	730	51.9%
E-MICRO INR/USD	458	23	1,891.3%	98	367.3%
E-MICRO JPY/USD	986	780	26.4%	4,280	-77.0%
CHINESE RENMINBI (CNH)	2,319	301	670.4%	3,107	-25.4%
USDZAR	0	0	-	0	-
FCXRX	0	0	-	0	-
E-MICRO USD/CNH	0	8	-100.0%	10	-100.0%
E-MICRO CAD/USD	657	651	0.9%	1,817	-63.8%
EURO QUARTERLY VARIANCE F	0	0	-	0	-

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## CME Group Exchange Open Interest Report - Monthly

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<b>FX Options</b>					
AUSTRALIAN DOLLAR	80,315	63,340	26.8%	86,240	-6.9%
BRITISH POUND	136,609	116,666	17.1%	128,188	6.6%
BRAZIL REAL	0	0	-	0	-
CANADIAN DOLLAR	66,047	55,752	18.5%	90,777	-27.2%
EURO FX	314,851	394,442	-20.2%	308,404	2.1%
JAPANESE YEN	178,561	148,545	20.2%	173,022	3.2%
MEXICAN PESO	2,346	1,209	94.0%	1,467	59.9%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	0	0	-	831	-100.0%
SWISS FRANC	8,713	7,552	15.4%	12,458	-30.1%
JAPANESE YEN (EU)	1,271	227	459.9%	493	157.8%
EURO FX (EU)	5,469	5,140	6.4%	3,439	59.0%
SWISS FRANC (EU)	0	0	-	0	-
CANADIAN DOLLAR (EU)	32	0	-	60	-46.7%
BRITISH POUND (EU)	873	135	546.7%	932	-6.3%
AUSTRALIAN DLR (EU)	44	164	-73.2%	555	-92.1%

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## CME Group Exchange Open Interest Report - Monthly

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<b>Commodities and Alternative Investments</b>					
<b>Futures</b>					
CORN	1,306,209	1,309,238	-0.2%	1,411,470	-7.5%
SOYBEAN	783,848	666,172	17.7%	885,689	-11.5%
SOYBEAN MEAL	379,669	393,430	-3.5%	380,177	-0.1%
SOYBEAN OIL	360,550	380,673	-5.3%	407,531	-11.5%
OATS	9,877	7,213	36.9%	10,529	-6.2%
ROUGH RICE	9,290	9,586	-3.1%	9,721	-4.4%
MINI CORN	9,325	7,223	29.1%	8,878	5.0%
MINI SOYBEAN	34,167	16,241	110.4%	31,848	7.3%
MINI WHEAT	1,152	1,574	-26.8%	1,557	-26.0%
LIVE CATTLE	242,870	251,482	-3.4%	259,275	-6.3%
FEEDER CATTLE	42,654	43,491	-1.9%	37,705	13.1%
LEAN HOGS	257,415	220,850	16.6%	229,075	12.4%
LUMBER	3,967	4,026	-1.5%	5,379	-26.3%
MILK	29,054	32,661	-11.0%	33,859	-14.2%
MLK MID	0	0	-	0	-
NFD MILK	5,516	5,749	-4.1%	6,473	-14.8%
BUTTER CS	5,661	6,913	-18.1%	6,623	-14.5%
CLASS IV MILK	3,480	2,200	58.2%	3,169	9.8%
DRY WHEY	3,806	4,682	-18.7%	4,679	-18.7%
GSCI EXCESS RETURN FUT	40,159	27,346	46.9%	40,148	0.0%
GOLDMAN SACHS	11,723	12,163	-3.6%	11,747	-0.2%
HOUSING INDEX	43	58	-25.9%	60	-28.3%
ETHANOL	4,953	7,251	-31.7%	5,333	-7.1%
HDD WEATHER	0	50	-100.0%	0	-
CDD WEATHER	800	2,850	-71.9%	450	77.8%
HDD SEASONAL STRIP	0	152	-100.0%	0	-
CDD SEASONAL STRIP	1,375	1,154	19.2%	1,250	10.0%
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	0	50	-100.0%	0	-
CAT EURO SEASONAL STRIP	250	0	-	250	0.0%
WKLY AVG TEMP	0	0	-	0	-
COFFEE	3	17	-82.4%	2	50.0%
DOW-UBS COMMOD INDEX	16,397	22,678	-27.7%	21,255	-22.9%
SUGAR 11	12	48	-75.0%	11	9.1%
COCOA TAS	29	75	-61.3%	34	-14.7%
COTTON	4	8	-50.0%	12	-66.7%
GRAIN BASIS SWAPS	0	0	-	0	-
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-
CASH-SETTLED CHEESE	26,485	27,746	-4.5%	33,646	-21.3%
OTC SP GSCI ER SWAP	0	0	-	0	-
FERTILIZER PRODUCTS	3,465	3,155	9.8%	3,210	7.9%
S&P GSCI ENHANCED ER SWAP	13,072	13,072	0.0%	13,072	0.0%
CHI WHEAT	415,288	389,446	6.6%	415,962	-0.2%
KC WHEAT	217,345	183,912	18.2%	230,478	-5.7%
MALAYSIAN PALM SWAP	19,280	8,740	120.6%	17,120	12.6%
PALM OIL	0	0	-	0	-
Intercommodity Spread	0	0	-	0	-
DJ_UBS ROLL SELECT INDEX FU	496	1,167	-57.5%	415	19.5%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest JUN 2016	Open Interest JUN 2015	% CHG	Open Interest MAY 2016	% CHG
<b>Commodities and Alternative Investments</b>					
<b>Options</b>					
CORN	1,594,176	1,737,456	-8.2%	1,500,182	6.3%
SOYBEAN	1,070,281	907,588	17.9%	1,142,389	-6.3%
SOYBEAN MEAL	212,753	174,598	21.9%	256,680	-17.1%
SOYBEAN OIL	134,740	85,981	56.7%	186,317	-27.7%
SOYBEAN CRUSH	741	62	1,095.2%	1,411	-47.5%
OATS	1,650	3,032	-45.6%	2,867	-42.4%
ROUGH RICE	2,098	1,695	23.8%	2,812	-25.4%
WHEAT	0	0	-	0	-
LIVE CATTLE	219,890	220,074	-0.1%	289,709	-24.1%
FEEDER CATTLE	35,374	38,076	-7.1%	27,182	30.1%
LEAN HOGS	159,056	221,403	-28.2%	175,109	-9.2%
LUMBER	436	658	-33.7%	971	-55.1%
MILK	71,779	67,358	6.6%	72,166	-0.5%
MLK MID	275	541	-49.2%	276	-0.4%
NFD MILK	6,363	8,493	-25.1%	8,783	-27.6%
BUTTER CS	4,005	6,194	-35.3%	5,034	-20.4%
CLASS IV MILK	4,040	3,837	5.3%	2,847	41.9%
DRY WHEY	523	2,672	-80.4%	605	-13.6%
HOUSING INDEX	18	0	-	0	-
HDD WEATHER	0	0	-	0	-
CDD WEATHER	0	150	-100.0%	0	-
HDD SEASONAL STRIP	0	0	-	0	-
CDD SEASONAL STRIP	28,500	65,000	-56.2%	28,000	1.8%
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	0	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	206	33	524.2%	170	21.2%
JULY-NOV SOYBEAN CAL SPRD	0	0	-	19,344	-100.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	0	0	-	17,844	-100.0%
SOYBN NEARBY+2 CAL SPRD	0	100	-100.0%	0	-
WHEAT NEARBY+2 CAL SPRD	975	7,255	-86.6%	3,207	-69.6%
CORN NEARBY+2 CAL SPRD	9,976	10,256	-2.7%	11,324	-11.9%
JULY-JULY WHEAT CAL SPRD	0	0	-	350	-100.0%
JULY-DEC WHEAT CAL SPRD	0	0	-	7,367	-100.0%
LV CATL CSO	195	0	-	189	3.2%
SOYMEAL NEARBY+2 CAL SPRD	600	0	-	900	-33.3%
SBIN HURR	0	0	-	0	-
SNOWFALL	0	0	-	0	-
WHEAT-CORN ICSO	200	480	-58.3%	260	-23.1%
CASH-SETTLED CHEESE	28,864	23,742	21.6%	32,542	-11.3%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
DEC-DEC CORN CAL SPRD	6,448	806	700.0%	3,242	98.9%
DEC-JULY CORN CAL SPRD	200	3,970	-95.0%	0	-
AUG-NOV SOYBEAN CAL SPRD	20	0	-	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-
CHI WHEAT	241,498	363,089	-33.5%	312,001	-22.6%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest JUN 2016	Open Interest JUN 2015	% CHG	Open Interest MAY 2016	% CHG
<b>Commodities and Alternative Investments</b>					
<b>Options</b>					
KC WHEAT	39,685	27,137	46.2%	46,218	-14.1%
MAR-DEC CORN CAL SPRD	0	0	-	0	-
SEP-DEC SOYBEAN MEAL CSO	0	1,000	-100.0%	0	-
Intercommodity Spread	0	0	-	2,000	-100.0%
MAR-JULY CORN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
DEC-JUL SOYBEAN OIL CSO	0	0	-	0	-
NOV-DEC SOYBEAN CSO	0	0	-	0	-
AUG-DEC SOYBEAN MEAL CSO	5	0	-	0	-
 <b>Foreign Exchange Futures</b>					
CHILEAN PESO	0	0	-	0	-
 <b>TOTAL FUTURES GROUP</b>					
Interest Rate Futures	18,798,752	19,193,911	-2.1%	19,421,127	-3.2%
Equity Index Futures	3,734,286	3,461,290	7.9%	3,792,401	-1.5%
Metals Futures	1,191,058	992,742	20.0%	1,103,401	7.9%
Energy Futures	20,407,987	18,015,955	13.3%	20,739,723	-1.6%
FX Futures	1,229,934	1,300,645	-5.4%	1,410,497	-12.8%
Commodities and Alternative Invest	4,259,689	4,064,542	4.8%	4,528,092	-5.9%
Foreign Exchange Futures	0	0	-	0	-
<b>TOTAL FUTURES</b>	<b>49,621,706</b>	<b>47,029,085</b>	<b>5.5%</b>	<b>50,995,241</b>	<b>-2.7%</b>
 <b>TOTAL OPTIONS GROUP</b>					
Interest Rate Options	36,865,776	29,312,030	25.8%	42,876,487	-14.0%
Equity Index Options	5,514,102	4,348,680	26.8%	5,400,962	2.1%
Metals Options	1,249,625	1,429,669	-12.6%	1,199,011	4.2%
Energy Options	7,699,510	8,635,210	-10.8%	7,266,050	6.0%
FX Options	795,131	793,172	0.2%	806,866	-1.5%
Commodities and Alternative Invest	3,875,570	3,982,736	-2.7%	4,160,298	-6.8%
<b>TOTAL OPTIONS</b>	<b>55,999,714</b>	<b>48,501,497</b>	<b>15.5%</b>	<b>61,709,674</b>	<b>-9.3%</b>

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest JUN 2016	Open Interest JUN 2015	% CHG	Open Interest MAY 2016	% CHG
<b>TOTAL COMBINED</b>					
Interest Rate	55,664,528	48,505,941	14.8%	62,297,614	-10.6%
Equity Index	9,248,388	7,809,970	18.4%	9,193,363	0.6%
Metals	2,440,683	2,422,411	0.8%	2,302,412	6.0%
Energy	28,107,497	26,651,165	5.5%	28,005,773	0.4%
FX	2,025,065	2,093,817	-3.3%	2,217,363	-8.7%
Commodities and Alternative Invest	8,135,259	8,047,278	1.1%	8,688,390	-6.4%
Foreign Exchange	0	0	-	0	-
<b>GRAND TOTAL</b>	<b>105,621,420</b>	<b>95,530,582</b>	<b>10.6%</b>	<b>112,704,915</b>	<b>-6.3%</b>

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