



CME Group Exchange Open Interest Report - Monthly

	Open Interest JUL 2017	Open Interest JUL 2016	% CHG	Open Interest JUN 2017	% CHG
Interest Rate Futures					
30-YR BOND	732,092	569,616	28.5%	748,103	-2.1%
10-YR NOTE	3,202,411	2,799,695	14.4%	3,079,946	4.0%
5-YR NOTE	2,959,255	2,714,625	9.0%	3,072,432	-3.7%
2-YR NOTE	1,375,416	1,065,654	29.1%	1,365,241	0.7%
FED FUND	1,706,604	922,040	85.1%	1,669,959	2.2%
EURODOLLARS	13,172,945	10,404,479	26.6%	13,035,658	1.1%
5-YR SWAP RATE	22,641	35,198	-35.7%	22,836	-0.9%
2-YR SWAP RATE	0	2	-100.0%	0	-
10-YR SWAP RATE	31,201	25,235	23.6%	29,435	6.0%
7-YR SWAP	0	0	-	0	-
1-MONTH EURODOLLAR	5,995	1,067	461.9%	10,536	-43.1%
ULTRA T-BOND	813,089	600,072	35.5%	791,953	2.7%
30-YR SWAP RATE	216	1,010	-78.6%	208	3.8%
Ultra 10-Year Note	406,554	172,099	136.2%	391,454	3.9%
EURO 5YR BUNDLE	0	0	-	0	-
3YR BUNDLE	0	0	-	0	-
2YR BUNDLE	0	0	-	0	-
Interest Rate Options					
30-YR BOND	673,786	465,109	44.9%	798,369	-15.6%
10-YR NOTE	2,746,803	2,004,368	37.0%	2,598,542	5.7%
5-YR NOTE	1,071,797	830,973	29.0%	1,134,792	-5.6%
2-YR NOTE	34,791	74,522	-53.3%	42,029	-17.2%
FED FUND	901	19,754	-95.4%	1,401	-35.7%
EURODOLLARS	23,388,603	21,610,234	8.2%	23,564,493	-0.7%
EURO MIDCURVE	13,646,991	10,053,298	35.7%	14,174,646	-3.7%
ULTRA T-BOND	1,479	7,742	-80.9%	8,341	-82.3%
Ultra 10-Year Note	50	2,940	-98.3%	89	-43.8%

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Equity Index Futures					
DJIA	0	0	-	0	-
MINI \$5 DOW	137,759	141,021	-2.3%	130,352	5.7%
E-MINI S&P500	3,030,405	2,932,036	3.4%	2,868,841	5.6%
S&P 500	89,687	96,931	-7.5%	72,339	24.0%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	92,275	82,317	12.1%	93,966	-1.8%
S&P 400 MIDCAP	0	0	-	0	-
S&P 500 GROWTH	21	21	0.0%	21	0.0%
S&P 500/VALUE	92,908	53,686	73.1%	82,614	12.5%
E-MINI RUSSELL 2000	5,723	0	-	0	-
E-MINI RUSSELL 1000	466	16	2,812.5%	122	282.0%
E-MINI NASDAQ 100	293,228	277,359	5.7%	286,372	2.4%
NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	35,613	36,000	-1.1%	36,388	-2.1%
NIKKEI 225 (YEN) STOCK	54,889	75,125	-26.9%	66,842	-17.9%
DJ US REAL ESTATE	17,775	9,287	91.4%	17,139	3.7%
NASDAQ BIOTECH	743	124	499.2%	793	-6.3%
E-MICRO NIFTY	0	0	-	0	-
S&P CONSUMER DSCRTNRY SE	2,401	10,156	-76.4%	2,072	15.9%
S&P HEALTH CARE SECTOR	15,569	5,539	181.1%	15,470	0.6%
S&P UTILITIES SECTOR	22,457	20,706	8.5%	21,705	3.5%
S&P CONSUMER STAPLES SECT	13,048	24,511	-46.8%	11,761	10.9%
S&P TECHNOLOGY SECTOR	7,833	4,709	66.3%	7,344	6.7%
S&P INDUSTRIAL SECTOR	6,730	10,802	-37.7%	4,882	37.9%
S&P FINANCIAL SECTOR	25,551	5,429	370.6%	19,166	33.3%
S&P ENERGY SECTOR	8,289	2,797	196.4%	6,537	26.8%
S&P MATERIALS SECTOR	6,764	3,119	116.9%	6,023	12.3%
IBOVESPA INDEX	208	266	-21.8%	162	28.4%
E-MINI RUSSELL 1000 VALUE	242	928	-73.9%	168	44.0%
FT-SE 100	812	223	264.1%	311	161.1%
E-MINI RUSSELL 1000 GROWTH	885	34	2,502.9%	845	4.7%
E-MINI S&P REAL ESTATE SELE	6,701	0	-	7,378	-9.2%
NIFTY 50	707	733	-3.5%	763	-7.3%

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Equity Index Options					
DJIA	0	0	-	0	-
MINI \$5 DOW	5,725	10,432	-45.1%	4,762	20.2%
E-MINI S&P500	1,491,771	1,879,799	-20.6%	1,099,782	35.6%
S&P 500	114,002	220,044	-48.2%	66,054	72.6%
E-MINI MIDCAP	0	0	-	0	-
E-MINI RUSSELL 2000	1,479	0	-	0	-
E-MINI NASDAQ 100	71,986	69,505	3.6%	59,924	20.1%
NASDAQ	0	0	-	0	-
EOM S&P 500	59,252	189,266	-68.7%	26,122	126.8%
EOM EMINI S&P	706,227	598,114	18.1%	591,963	19.3%
EOW2 EMINI S&P 500	143,175	148,362	-3.5%	134,616	6.4%
EOW2 S&P 500	14,194	18,858	-24.7%	11,506	23.4%
EOW1 EMINI S&P 500	386,643	468,828	-17.5%	358,953	7.7%
EOW1 S&P 500	101,776	56,514	80.1%	76,104	33.7%
EOW4 EMINI S&P 500	51,707	42,841	20.7%	41,199	25.5%
EOM3 E-MINI S&P 500 END OF M	1,850	0	-	0	-
EOW3 EMINI S&P 500	1,118,930	1,339,205	-16.4%	1,301,175	-14.0%
EOW3 S&P 500	172,266	294,489	-41.5%	229,461	-24.9%
Metals Futures					
COMEX COPPER	316,003	184,521	71.3%	265,240	19.1%
URANIUM	4,412	5,551	-20.5%	4,988	-11.5%
COMEX MINY COPPER	299	65	360.0%	242	23.6%
COMEX GOLD	438,762	572,243	-23.3%	461,608	-4.9%
COMEX SILVER	208,072	224,453	-7.3%	201,430	3.3%
NYMEX PLATINUM	72,357	78,954	-8.4%	71,239	1.6%
NYMEX HOT ROLLED STEEL	12,328	18,028	-31.6%	13,205	-6.6%
PALLADIUM	34,726	28,178	23.2%	34,584	0.4%
E-MICRO GOLD	4,502	2,369	90.0%	5,054	-10.9%
SILVER	1,150	848	35.6%	885	29.9%
COPPER	767	4,134	-81.4%	923	-16.9%
FERROUS PRODUCTS	250	360	-30.6%	255	-2.0%
ALUMINUM	28,428	10,668	166.5%	27,468	3.5%
GOLD	0	0	-	0	-
COMEX E-Mini GOLD	512	2,393	-78.6%	637	-19.6%
COMEX E-Mini SILVER	116	133	-12.8%	90	28.9%
IRON ORE 62 CHINA TSI FUTURE	18,505	22,154	-16.5%	17,669	4.7%
IRON ORE 58 CHINA TSI FUTURE	0	0	-	0	-
IRON ORE 62 CHINA PLATTS FU	5,652	1,130	400.2%	1,752	222.6%
Aluminium MW Trans Prem Platts	28,544	31,613	-9.7%	31,724	-10.0%
Gold Kilo	10	176	-94.3%	16	-37.5%
LNDN ZINC	5	35	-85.7%	50	-90.0%
METALS	0	0	-	0	-

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Metals Options					
COMEX COPPER	5,177	5,711	-9.4%	2,819	83.6%
COMEX GOLD	976,100	1,045,922	-6.7%	962,264	1.4%
COMEX SILVER	115,501	131,943	-12.5%	102,991	12.1%
NYMEX PLATINUM	3,146	4,327	-27.3%	2,839	10.8%
PALLADIUM	7,955	6,946	14.5%	6,461	23.1%
SILVER	14	0	-	0	0.0%
COPPER	0	0	-	0	-
GOLD	2,139	177	1,108.5%	2,562	-16.5%
IRON ORE 62 CHINA TSI PUT OP	4,950	18,760	-73.6%	4,590	7.8%
IRON ORE 62 CHINA TSI CALL O	8,301	15,126	-45.1%	10,241	-18.9%
Energy Futures					
ETHANOL	1,901	4,260	-55.4%	2,298	-17.3%
ETHANOL FWD	26	216	-88.0%	29	-10.3%
MARS BLEND CRUDE OIL	1,700	3,099	-45.1%	1,700	0.0%
HUSTN SHIP CHNL PIPE SWP	719	3,425	-79.0%	1,087	-33.9%
NATURAL GAS PHY	1,333,496	996,494	33.8%	1,340,513	-0.5%
SOUTHERN NAT LA NAT GAS	0	0	-	0	-
COLUMBIA GULF MAIN NAT G	0	1,476	-100.0%	0	-
RBOB GASOLINE BALMO CLNDR	785	785	0.0%	619	26.8%
GASOLINE UP-DOWN BALMO SW	0	0	-	0	-
FUEL OIL (PLATS) CAR CN	0	72	-100.0%	0	-
FUEL OIL (PLATS) CAR CM	20	1,029	-98.1%	31	-35.5%
SINGAPORE MOGAS 92 UNLEAD	11,269	11,132	1.2%	13,320	-15.4%
ETHANOL T2 FOB ROTT INCL DU	4,984	2,643	88.6%	4,965	0.4%
SINGAPORE MOGAS 92 UNLEAD	57	0	-	0	-
JET AV FUEL (P) CAR FM ICE GA	30	68	-55.9%	31	-3.2%
NY JET FUEL (PLATTS) HEAT OIL	0	0	-	0	-
PROPANE NON-LDH MB (OPIS) B	100	225	-55.6%	311	-67.8%
PROPANE NON-LDH MT. BEL (OF	23,482	28,106	-16.5%	25,383	-7.5%
N ILLINOIS HUB DAILY	294	178	65.2%	294	0.0%
CINERGY HUB PEAK MONTH	288	372	-22.6%	288	0.0%
NO 2 UP-DOWN SPREAD CALEN	1,890	203	831.0%	1,960	-3.6%
CIN HUB 5MW D AH O PK	322,600	260,120	24.0%	319,280	1.0%
NY 3.0% FUEL OIL (PLATTS	575	550	4.5%	1,125	-48.9%
ARGUS LLS VS. WTI (ARG) T	7,934	12,535	-36.7%	9,354	-15.2%
TRANSCO ZONE 1 NG BASIS	0	0	-	0	-
SOUTH STAR TEX OKLHM KNS	200	1,736	-88.5%	216	-7.4%
NYISO ZONE A 5MW D AH PK	9,530	10,191	-6.5%	9,990	-4.6%
NEPOOL INTR HUB 5MW D AH	630,236	361,900	74.1%	645,129	-2.3%
PJM COMED 5MW D AH O PK	35,405	234,025	-84.9%	37,245	-4.9%
NYISO ZONE A 5MW D AH O P	122,910	253,031	-51.4%	110,790	10.9%
CHICAGO UNL GAS PL VS RBO	18	54	-66.7%	21	-14.3%
PREMIUM UNLEAD 10PPM FOB	32	17	88.2%	20	60.0%
GASOIL 10P CRG CIF NW VS	25	0	-	0	-
GASOIL 0.1 RDAM BRGS VS I	150	59	154.2%	155	-3.2%
PJM WESTHDA PEAK	35,248	60,595	-41.8%	41,711	-15.5%
PJM DAYTON DA PEAK	13,743	24,290	-43.4%	14,778	-7.0%
PJM WESTH DA OFF-PEAK	629,502	1,121,692	-43.9%	695,302	-9.5%

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Energy Futures					
PJM PPL DA OFF-PEAK	0	31,005	-100.0%	0	-
PJM AECO DA OFF-PEAK	0	38,808	-100.0%	0	-
ULSD 10PPM CIF MED BALMO	0	0	-	0	-
GASOIL 0.1CIF MED VS ICE	30	40	-25.0%	35	-14.3%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-
GASOIL 0.1 ROTTERDAM BARG	30	0	-	40	-25.0%
EUROPE NAPHTHA CALSWAP	2,910	1,873	55.4%	2,652	9.7%
HENRY HUB SWING FUTURE	0	0	-	0	-
FL GAS ZONE 3 NAT GAS IND	0	8,310	-100.0%	0	-
GASOIL 0.1 CIF MED BALMO	0	0	-	0	-
BRENT BALMO SWAP	190	40	375.0%	150	26.7%
CIG ROCKIES NG INDEX SWA	0	124	-100.0%	0	-
PJM PECO ZONE5MW PEAK CAL	0	0	-	0	-
NY ULSD (ARGUS) VS HEATING	1,207	1,213	-0.5%	1,265	-4.6%
N ROCKIES PIPE SWAP	334	668	-50.0%	365	-8.5%
GASOIL MINI CALENDAR SWAP	331	672	-50.7%	391	-15.3%
BRENT OIL LAST DAY	143,699	155,521	-7.6%	133,961	7.3%
SAN JUAN PIPE SWAP	0	0	-	0	-
EUROPEAN NAPHTHA BALMO	245	128	91.4%	657	-62.7%
EURO 3.5% FUEL OIL RDAM B	141	182	-22.5%	336	-58.0%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-
LA CARB DIESEL (OPIS) SWA	200	1,000	-80.0%	335	-40.3%
GULF COAST ULSD CALENDAR	2,777	4,444	-37.5%	3,159	-12.1%
CENTERPOINT EAST INDEX	0	740	-100.0%	0	-
CENTERPOINT BASIS SWAP	13,332	22,294	-40.2%	14,112	-5.5%
WTI-BRENT CALENDAR SWAP	39,124	71,060	-44.9%	37,091	5.5%
EURO GASOIL 10PPM VS ICE	281	594	-52.7%	298	-5.7%
BRENT CALENDAR SWAP	17,580	17,812	-1.3%	16,069	9.4%
MINY HTG OIL	0	1	-100.0%	1	-100.0%
FUELOIL SWAP:CARGOES VS.B	1,123	1,164	-3.5%	1,320	-14.9%
DOMINION TRAN INC - APP I	2,920	8,303	-64.8%	2,920	0.0%
TENNESSEE ZONE 0 BASIS SW	788	2,180	-63.9%	850	-7.3%
PJM OFF-PEAK LMP SWAP FUT	748	2,560	-70.8%	790	-5.3%
AEP-DAYTON HUB OFF-PEAK M	300	1,002	-70.1%	350	-14.3%
AEP-DAYTON HUB DAILY	170	302	-43.7%	168	1.2%
EASTERN RAIL DELIVERY CSX	593	2,205	-73.1%	691	-14.2%
HTG OIL	292	3,334	-91.2%	275	6.2%
EUROPE 3.5% FUEL OIL MED	428	963	-55.6%	530	-19.2%
WAHA INDEX SWAP FUTURE	0	3,804	-100.0%	0	-
EL PASO PERMIAN INDEX SWA	0	1,240	-100.0%	0	-
HEATING OIL PHY	396,631	384,183	3.2%	418,127	-5.1%
PJM MONTHLY	2,486	8,884	-72.0%	2,668	-6.8%
NY HARBOR HEAT OIL SWP	11,633	14,168	-17.9%	9,994	16.4%
TCO BASIS SWAP	19,818	31,606	-37.3%	21,082	-6.0%
DOMINION TRANSMISSION INC	46,650	47,462	-1.7%	50,272	-7.2%
NYISO A	0	2,560	-100.0%	0	-
MINY NATURAL GAS	1,580	2,545	-37.9%	1,578	0.1%
TRANSCO ZONE 6 BASIS SWAP	5,073	5,223	-2.9%	5,879	-13.7%
NYH NO 2 CRACK SPREAD CAL	7,180	13,718	-47.7%	7,823	-8.2%
JAPAN C&F NAPHTHA CRACK S	1,931	883	118.7%	2,182	-11.5%
PERMIAN BASIS SWAP	14,114	16,928	-16.6%	15,567	-9.3%

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Energy Futures					
NY HARBOR RESIDUAL FUEL 1	3,390	5,374	-36.9%	4,160	-18.5%
GULF COAST NO.6 FUEL OIL	51,038	61,535	-17.1%	53,291	-4.2%
NGPL MID-CONTINENT	26,844	41,343	-35.1%	27,036	-0.7%
NYISO J	931	3,882	-76.0%	1,041	-10.6%
NYISO G	0	254	-100.0%	0	-
ARGUS PROPAN(SAUDI ARAMC	879	1,085	-19.0%	856	2.7%
JAPAN NAPHTHA BALMO SWAP	90	5	1,700.0%	98	-8.2%
EUROPE JET KERO NWE CALSW	48	18	166.7%	53	-9.4%
JET CIF NWE VS ICE	560	532	5.3%	533	5.1%
RBOB PHY	391,992	393,880	-0.5%	404,791	-3.2%
RBOB GAS	3,588	3,000	19.6%	1,678	113.8%
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0	-
NY1% VS GC SPREAD SWAP	4,807	6,511	-26.2%	5,264	-8.7%
GULF COAST 3% FUEL OIL BA	735	242	203.7%	2,243	-67.2%
EUROPE 3.5% FUEL OIL RDAM	9,519	8,390	13.5%	11,162	-14.7%
FUEL OIL NWE CRACK VS ICE	0	114	-100.0%	0	-
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-
TRANSCO ZONE 6 INDEX	984	3,294	-70.1%	1,224	-19.6%
SONAT BASIS SWAP FUTURE	306	2,600	-88.2%	368	-16.8%
PANHANDLE BASIS SWAP FUTU	24,856	45,394	-45.2%	28,458	-12.7%
NGPL MIDCONTINENT INDEX	0	3,297	-100.0%	0	-
DUBAI CRUDE OIL CALENDAR	12,740	4,650	174.0%	19,015	-33.0%
CRUDE OIL PHY	2,242,008	1,776,158	26.2%	2,182,905	2.7%
CINERGY HUB OFF-PEAK MONT	120	464	-74.1%	120	0.0%
ANR LOUISIANA BASIS SWAP	0	368	-100.0%	0	-
TRANSCO ZONE4 BASIS SWAP	15,535	30,394	-48.9%	18,370	-15.4%
FLORIDA GAS ZONE3 BASIS S	0	1,792	-100.0%	0	-
SINGAPORE NAPHTHA SWAP	0	0	-	0	-
SINGAPORE JET KEROSENE SW	3,568	1,676	112.9%	2,488	43.4%
SINGAPORE 380CST FUEL OIL	11,217	8,572	30.9%	12,636	-11.2%
AEP-DAYTON HUB MTHLY	420	1,302	-67.7%	490	-14.3%
N ILLINOIS HUB MTHLY	120	360	-66.7%	140	-14.3%
ISO NEW ENGLAND OFF-PEAK	84	396	-78.8%	98	-14.3%
NYISO G OFF-PEAK	0	150	-100.0%	0	-
NYISO A OFF-PEAK	0	790	-100.0%	0	-
TC2 ROTTERDAM TO USAC 37K	0	0	-	0	-
EUROPE DATED BRENT SWAP	1,325	3,720	-64.4%	4	33,025.0%
WESTERN RAIL DELIVERY PRB	525	3,065	-82.9%	645	-18.6%
NATURAL GAS PEN SWP	228,484	312,835	-27.0%	239,811	-4.7%
SINGAPORE GASOIL VS ICE	15,594	8,031	94.2%	20,035	-22.2%
JET BARGES VS ICE GASOIL	0	0	-	0	-
SOCAL PIPE SWAP	0	3,360	-100.0%	0	-
SINGAPORE 180CST BALMO	50	15	233.3%	60	-16.7%
MONT BELVIEU LDH PROPANE 5	109,148	139,919	-22.0%	106,922	2.1%
MONT BELVIEU ETHANE 5 DECI	75,607	80,053	-5.6%	77,569	-2.5%
MONT BELVIEU NORMAL BUTAN	42,090	33,732	24.8%	40,184	4.7%
WAHA BASIS	7,779	17,994	-56.8%	8,699	-10.6%
PREM UNL GAS 10PPM RDAM F	0	70	-100.0%	5	-100.0%
PREM UNL GAS 10PPM RDAM F	0	0	-	0	-
HENRY HUB SWAP	1,265,165	1,369,747	-7.6%	1,263,496	0.1%
HENRY HUB FINANCIAL LAST	27	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

	Open Interest JUL 2017	Open Interest JUL 2016	% CHG	Open Interest JUN 2017	% CHG
Energy Futures					
HENRY HUB BASIS SWAP	20,745	55,279	-62.5%	22,392	-7.4%
CHICAGO ETHANOL SWAP	42,579	52,308	-18.6%	42,037	1.3%
PJM WESTH RT OFF-PEAK	2,506,248	3,156,559	-20.6%	2,630,382	-4.7%
PJM JCPL DA OFF-PEAK	0	43,120	-100.0%	0	-
PJM DAYTON DA OFF-PEAK	172,428	144,785	19.1%	181,828	-5.2%
PJM AD HUB 5MW REAL TIME	566,589	1,113,618	-49.1%	610,418	-7.2%
NEPOOL SE MASS 5MW D AH P	0	0	-	0	-
ISO NEW ENGLAND PK LMP	102	434	-76.5%	119	-14.3%
CRUDE OIL	25,831	24,865	3.9%	18,793	37.5%
EUROPEAN NAPHTHA CRACK SP	12,840	9,787	31.2%	11,947	7.5%
GASOIL CRACK SPREAD CALEN	22,818	15,208	50.0%	24,157	-5.5%
ICE BRENT DUBAI SWAP	46,008	1,080	4,160.0%	47,104	-2.3%
BRENT FINANCIAL FUTURES	7,047	7,228	-2.5%	6,522	8.0%
DEMARC SWING SWAP	0	0	-	0	-
NGPL MIDCONTINENT SWING S	0	80	-100.0%	0	-
GASOIL CALENDAR SWAP	61	178	-65.7%	68	-10.3%
EURO 3.5% FUEL OIL SPREAD	1,330	780	70.5%	1,257	5.8%
NYMEX ALUMINUM FUTURES	680	1,462	-53.5%	730	-6.8%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-
GULF COAST JET VS NYM 2 H	38,750	41,915	-7.6%	35,112	10.4%
SOCAL BASIS SWAP	0	0	-	0	-
SAN JUAN BASIS SWAP	26,340	38,929	-32.3%	28,440	-7.4%
EUROPE 1% FUEL OIL RDAM C	10	71	-85.9%	10	0.0%
GULF COAST GASOLINE CLNDR	0	0	-	0	-
Transco Zone 3 Basis	5,270	7,852	-32.9%	5,611	-6.1%
Tetco STX Basis	1,189	3,018	-60.6%	1,282	-7.3%
COLUMBIA GULF ONSHORE	7,439	21,867	-66.0%	8,648	-14.0%
PJM DAILY	946	900	5.1%	1,054	-10.2%
CIG BASIS	33,113	53,998	-38.7%	35,794	-7.5%
NORTHERN NATURAL GAS VENTL	3,012	5,633	-46.5%	3,412	-11.7%
TEXAS EASTERN ZONE M-3 BA	13,030	25,895	-49.7%	15,199	-14.3%
MICHIGAN BASIS	8,235	10,637	-22.6%	8,917	-7.6%
ANR OKLAHOMA	2,408	5,345	-54.9%	2,625	-8.3%
LA JET FUEL VS NYM NO 2 H	0	445	-100.0%	0	-
RBOB UP-DOWN CALENDAR SW	0	0	-	0	-
RBOB CALENDAR SWAP	12,558	14,622	-14.1%	10,821	16.1%
MINY RBOB GAS	0	1	-100.0%	0	-
GAS EURO-BOB OXY NWE BARG	5,143	6,385	-19.5%	6,022	-14.6%
GAS EURO-BOB OXY NWE BARG	30,275	26,067	16.1%	32,729	-7.5%
PETRO OUTRIGHT EURO	15,388	19,149	-19.6%	16,020	-3.9%
DATED BRENT (PLATTS) DAILY S	0	0	-	0	-
LA CARBOB GASOLINE(OPIS)S	325	600	-45.8%	650	-50.0%
EURO PROPANE CIF ARA SWA	1,233	1,689	-27.0%	1,247	-1.1%
GASOIL BULLET SWAP	30	0	-	30	0.0%
NEW YORK ETHANOL SWAP	1,510	1,250	20.8%	995	51.8%
LA CARB DIESEL (OPIS)	0	104	-100.0%	13	-100.0%
DEMARC INDEX FUTURE	0	620	-100.0%	0	-
WTI CALENDAR	122,858	122,346	0.4%	122,965	-0.1%
APPALACHIAN COAL (PHY)	0	20	-100.0%	0	-
ROCKIES KERN OPAL - NW IN	0	798	-100.0%	0	-
NEW ENGLAND HUB PEAK DAIL	2,236	2,728	-18.0%	1,499	49.2%

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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	2,470	2,143	15.3%	2,540	-2.8%
TENNESSEE 500 LEG BASIS S	184	1,519	-87.9%	246	-25.2%
EAST/WEST FUEL OIL SPREAD	564	325	73.5%	714	-21.0%
NYISO J OFF-PEAK	180	722	-75.1%	210	-14.3%
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	10,875	30,391	-64.2%	20,917	-48.0%
Sumas Basis Swap	8,299	11,230	-26.1%	8,754	-5.2%
RBOB CRACK SPREAD	1,610	2,528	-36.3%	1,648	-2.3%
CIN HUB 5MW D AH PK	14,059	19,111	-26.4%	15,971	-12.0%
TEXAS GAS ZONE1 NG BASIS	9,176	14,713	-37.6%	9,864	-7.0%
SINGAPORE GASOIL SWAP	18,477	13,255	39.4%	17,975	2.8%
GULF COAST JET FUEL CLNDR	949	1,185	-19.9%	897	5.8%
ULSD 10PPM CIF MED VS ICE	60	98	-38.8%	66	-9.1%
PJM BGE DA OFF-PEAK	30,920	37,072	-16.6%	32,760	-5.6%
SINGAPORE 380CST BALMO	146	125	16.8%	116	25.9%
LTD NAT GAS	371,914	276,046	34.7%	372,587	-0.2%
NORTHWEST ROCKIES BASIS S	53,078	88,092	-39.7%	55,234	-3.9%
SING FUEL	0	5	-100.0%	0	-
CIN HUB 5MW REAL TIME O P	597,264	617,912	-3.3%	575,992	3.7%
NYISO ZONE C 5MW D AH PK	0	2,147	-100.0%	110	-100.0%
NEPOOL NE MASS 5MW D AH O	0	0	-	0	-
NEPOOL NE MASS 5MW D AH P	0	425	-100.0%	0	-
NEPOOL SE MASS 5MW D AH O	0	0	-	0	-
NEPOOL CNCTCT 5MW D AH O	2,401	16,621	-85.6%	2,769	-13.3%
NEPOOL CONECTIC 5MW D AH	126	889	-85.8%	148	-14.9%
NEPOOL W CNT MASS 5MW D A	4,802	34,772	-86.2%	5,538	-13.3%
PJM COMED 5MW D AH PK	1,905	13,880	-86.3%	2,015	-5.5%
NYISO ZONE J 5MW D AH O P	279,421	132,437	111.0%	288,821	-3.3%
NYISO ZONE J 5MW D AH PK	15,254	10,127	50.6%	15,474	-1.4%
PJM NI HUB 5MW REAL TIME	1,193,974	1,060,756	12.6%	1,263,373	-5.5%
NYISO ZONE C 5MW D AH O P	0	40,455	-100.0%	0	-
ONEOK OKLAHOMA NG BASIS	1,011	3,015	-66.5%	1,106	-8.6%
COLUMB GULF MAINLINE NG B	10,401	29,702	-65.0%	11,718	-11.2%
PANHANDLE PIPE SWAP	792	0	-	864	-8.3%
TRANSCO ZONE 4 NAT GAS IN	0	961	-100.0%	0	-
ELEC MISO PEAK	4,544	2,159	110.5%	4,632	-1.9%
ELEC NYISO OFF-PEAK	79,804	40,249	98.3%	81,276	-1.8%
WTS (ARGUS) VS WTI SWAP	49,383	23,260	112.3%	49,875	-1.0%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-
CAISO SP15 EZGNHUB5 MW P	1,250	0	-	2,600	-51.9%
NY 2.2% FUEL OIL (PLATTS	0	220	-100.0%	0	-
EIA FLAT TAX ONHWAY DIESE	3,840	5,200	-26.2%	4,212	-8.8%
JET FUEL UP-DOWN BALMO CL	4,746	1,340	254.2%	6,349	-25.2%
ULSD UP-DOWN BALMO SWP	2,525	9,602	-73.7%	1,690	49.4%
EUROPEAN GASOIL (ICE)	1,043	4,642	-77.5%	1,311	-20.4%
NYISO ZONE G 5MW D AH O P	502,461	393,340	27.7%	517,501	-2.9%
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	826	552	49.6%	811	1.8%
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-
LA JET (OPIS) SWAP	2,365	2,775	-14.8%	2,935	-19.4%
PJM AECO DA PEAK	0	2,097	-100.0%	0	-
GASOIL 10PPM CARGOES CIF	0	0	-	0	-
TETCO M-3 INDEX	3,444	10,074	-65.8%	4,284	-19.6%
SINGAPORE JET KERO GASOIL	5,515	2,170	154.1%	6,090	-9.4%
SINGAPORE FUEL OIL SPREAD	1,516	1,792	-15.4%	1,596	-5.0%
NORTHERN ILLINOIS OFF-PEA	0	480	-100.0%	0	-
NEW YORK HUB ZONE G PEAK	3,463	3,107	11.5%	2,537	36.5%
SINGAPORE FUEL 180CST CAL	1,801	1,816	-0.8%	1,831	-1.6%
EUROPE 1% FUEL OIL NWE CA	73	749	-90.3%	133	-45.1%
Tetco ELA Basis	0	0	-	0	-
ULSD 10PPM CIF NW BALMO S	6	0	-	0	-
ICE GASOIL BALMO SWAP	6	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	1,840	-100.0%	0	-
TRANSCO ZONE 3 NG INDEX S	4,182	0	-	5,202	-19.6%
TCO NG INDEX SWAP	0	1,472	-100.0%	0	-
ALGONQUIN CITYGATES BASIS	1,068	3,403	-68.6%	1,254	-14.8%
PJM WESTH RT PEAK	141,417	178,855	-20.9%	149,835	-5.6%
PJM PSEG DA OFF-PEAK	109,640	138,560	-20.9%	117,000	-6.3%
PJM PSEG DA PEAK	4,660	5,100	-8.6%	5,100	-8.6%
PJM PPL DA PEAK	0	1,651	-100.0%	0	-
PJM JCPL DA PEAK	0	2,330	-100.0%	0	-
PJM BGE DA PEAK	1,675	2,018	-17.0%	1,785	-6.2%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-
DATED TO FRONTLINE BRENT	10,685	11,095	-3.7%	10,515	1.6%
NEPOOL W CNTR M 5MW D AH	252	3,253	-92.3%	296	-14.9%
TENNESSEE 800 LEG NG BASI	184	796	-76.9%	246	-25.2%
UP DOWN GC ULSD VS NMX HO	52,234	65,747	-20.6%	45,726	14.2%
USGC UNL 87 CRACK SPREAD	0	0	-	0	-
GULF COAST ULSD CRACK SPR	2,780	5,998	-53.7%	2,243	23.9%
NYMEX ULSD VS NYMEX HO	0	285	-100.0%	0	-
RBOB VS HEATING OIL SWAP	3,684	2,741	34.4%	2,848	29.4%
NYISO ZONE G 5MW D AH PK	24,626	24,119	2.1%	26,012	-5.3%
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	2,409	2,307	4.4%	1,794	34.3%
3.5% FUEL OIL CID MED SWA	404	882	-54.2%	487	-17.0%
JET FUEL CRG CIF NEW VS I	42	0	-	0	-
BRENT CFD SWAP	0	0	-	0	-
GASOIL 0.1 CRG CIF NW VS	0	0	-	0	-
PREMIUM UNLD 10P FOB MED	67	284	-76.4%	115	-41.7%
EURO 1% FUEL OIL NEW BALM	0	0	-	0	-
DUBAI CRUDE OIL BALMO	0	275	-100.0%	0	-
SINGAPORE JET KERO BALMO	100	0	-	24	316.7%
WTS (ARGUS) VS WTI TRD MT	2,084	2,840	-26.6%	1,280	62.8%
MARS (ARGUS) VS WTI TRD M	16,349	10,316	58.5%	18,660	-12.4%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest JUL 2017	Open Interest JUL 2016	% CHG	Open Interest JUN 2017	% CHG
Energy Futures					
MARS (ARGUS) VS WTI SWAP	10,549	13,082	-19.4%	8,033	31.3%
GASOIL 0.1 CARGOES CIF NE	0	0	-	0	-
NATURAL GAS	118,118	123,423	-4.3%	128,733	-8.2%
NGPL TEXOK INDEX	0	0	-	0	-
FUEL OIL CRACK VS ICE	18,746	20,081	-6.6%	21,002	-10.7%
HEATING OIL VS ICE GASOIL	0	0	-	0	-
HOUSTON SHIP CHANNEL BASI	21,894	30,326	-27.8%	22,052	-0.7%
LLS (ARGUS) VS WTI SWAP	19,931	37,815	-47.3%	22,334	-10.8%
JAPAN C&F NAPHTHA SWAP	1,690	1,865	-9.4%	2,018	-16.3%
MINY WTI CRUDE OIL	5,473	4,866	12.5%	6,289	-13.0%
CIN HUB 5MW REAL TIME PK	45,483	47,493	-4.2%	46,653	-2.5%
PJM NILL DA PEAK	48,012	32,407	48.2%	53,072	-9.5%
PANHANDLE INDEX SWAP FUTU	0	1,922	-100.0%	0	-
PJM NILL DA OFF-PEAK	1,012,349	601,370	68.3%	1,114,621	-9.2%
PETROCHEMICALS	8,855	9,216	-3.9%	8,987	-1.5%
IN DELIVERY MONTH EUA	10,598	48,850	-78.3%	10,598	0.0%
MONT BELVIEU NORMAL BUTAN	275	626	-56.1%	347	-20.7%
MONT BELVIEU NATURAL GASO	145	82	76.8%	217	-33.2%
CONWAY NORMAL BUTANE (OPI	3,832	255	1,402.7%	4,012	-4.5%
CONWAY PROPANE 5 DECIMALS	18,055	15,229	18.6%	17,475	3.3%
MONT BELVIEU NATURAL GASO	9,563	18,724	-48.9%	10,733	-10.9%
CONWAY NATURAL GASOLINE (1,068	709	50.6%	1,001	6.7%
MONT BELVIEU LDH PROPANE C	1,090	765	42.5%	1,074	1.5%
MONT BELVIEU ETHANE OPIS B	0	110	-100.0%	100	-100.0%
SINGAPORE JET KERO VS. GAS	0	0	-	0	-
ERCOT HOUSTON Z MCPE 5MW	1,680	0	-	1,680	0.0%
ERCOT NORTH ZMCPE 5MW PE	1,680	749	124.3%	1,680	0.0%
ERCOT NORTH ZMCPE 5MW OF	0	9,805	-100.0%	0	-
ERCOT NORTH ZMCPE 5MW OF	0	720	-100.0%	3,840	-100.0%
DIESEL 10PPM BARGES FOB B	3	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	10,279	6,918	48.6%	8,542	20.3%
GRP THREE UNL GS (PLT) VS	2,235	3,237	-31.0%	2,920	-23.5%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-
CHICAGO ULSD PL VS HO SPR	1,179	1,501	-21.5%	1,234	-4.5%
PETRO CRK&SPRD EURO	16,664	15,859	5.1%	17,759	-6.2%
CRUDE OIL OUTRIGHTS	53,156	18,630	185.3%	49,700	7.0%
PJM WES HUB PEAK LMP 50 M	0	0	-	0	-
FREIGHT MARKETS	814	1,013	-19.6%	854	-4.7%
MCCLOSKEY ARA ARGS COAL	63,875	112,421	-43.2%	67,657	-5.6%
MNC FUT	4,859	4,840	0.4%	5,213	-6.8%
MCCLOSKEY RCH BAY COAL	9,509	18,791	-49.4%	10,943	-13.1%
CRUDE OIL SPRDS	26,688	11,200	138.3%	29,183	-8.5%
ELEC FINSETTLED	2,164	3,439	-37.1%	2,274	-4.8%
ELECTRICITY OFF PEAK	40,069	63,469	-36.9%	41,909	-4.4%
PETRO OUTRIGHT NA	11,578	18,399	-37.1%	13,393	-13.6%
TRANSCO ZONE 6 PIPE SWAP	0	0	-	0	-
ALGON CITY GATES NAT GAS	984	3,664	-73.1%	1,224	-19.6%
NEPOOL NEW HAMP 5MW D AH	0	0	-	0	-

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Energy Futures					
PJM APS ZONE DA OFF-PEAK	0	7,155	-100.0%	0	-
NAT GAS BASIS SWAP	9,049	13,823	-34.5%	9,793	-7.6%
RBOB SPREAD (PLATTS) SWAP	16	65	-75.4%	19	-15.8%
NGPL TEX/OK	28,980	51,863	-44.1%	31,155	-7.0%
NEPOOL RHD ISLD 5MW D AH	630	6,041	-89.6%	740	-14.9%
HEATING OIL BALMO CLNDR S	100	25	300.0%	150	-33.3%
PJM APS ZONE DA PEAK	0	381	-100.0%	0	-
SINGAPORE GASOIL CALENDAR	312	0	-	379	-17.7%
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	2,428	1,995	21.7%	2,613	-7.1%
PETRO CRCKS & SPRDS NA	75,495	87,506	-13.7%	76,030	-0.7%
SINGAPORE GASOIL	10,897	6,347	71.7%	10,732	1.5%
ONTARIO POWER SWAPS	21,315	98,905	-78.4%	25,740	-17.2%
PLASTICS	1,392	1,603	-13.2%	1,441	-3.4%
MJC FUT	480	469	2.3%	605	-20.7%
TENN 800 LEG NAT GAS INDE	0	248	-100.0%	0	-
NEPOOL RHODE IL 5MW D AH	12,005	95,735	-87.5%	13,845	-13.3%
PETROLEUM PRODUCTS	3,559	2,509	41.8%	4,698	-24.2%
PJM ATSI ELEC	70,720	22,725	211.2%	78,520	-9.9%
COAL SWAP	95	170	-44.1%	175	-45.7%
MGN1 SWAP FUT	584	574	1.7%	494	18.2%
PETRO CRCKS & SPRDS ASIA	1,342	0	-	922	45.6%
INDIANA MISO	33,763	45,890	-26.4%	34,932	-3.3%
MICHIGAN MISO	124,800	216,152	-42.3%	142,570	-12.5%
NYISO CAPACITY	3,114	4,699	-33.7%	3,154	-1.3%
GROUP THREE ULSD (PLATTS)	150	0	-	175	-14.3%
EURO-DENOMINATED PETRO P	0	88	-100.0%	0	-
AUSTRIALIAN COKE COAL	630	1,000	-37.0%	678	-7.1%
DAILY PJM	352,483	376,677	-6.4%	377,288	-6.6%
EMMISSIONS	0	0	-	0	-
UCM FUT	174	111	56.8%	152	14.5%
INDONESIAN COAL	0	60	-100.0%	0	-
NEW YORK HUB ZONE J PEAK	2,210	2,244	-1.5%	1,531	44.4%
DLY GAS EURO-BOB OXY	0	40	-100.0%	0	-
NATURAL GAS INDEX	492	3,128	-84.3%	612	-19.6%
MGF FUT	19	54	-64.8%	26	-26.9%
CHICAGO ULSD (PLATTS) SWA	0	18	-100.0%	0	-
NATURAL GAS FIXED PRICE SW	360	4,624	-92.2%	540	-33.3%
3.5% FUEL OIL CIF BALMO S	0	0	-	0	-
MINI RBOB V. EBOB(ARGUS) NW	4,165	1,445	188.2%	3,704	12.4%
SUMAS NAT GAS PLATTS FIXED	306	1,251	-75.5%	368	-16.8%
NY HARBOR LOW SULPUR GAS	910	2,651	-65.7%	1,135	-19.8%
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	402	200	101.0%	420	-4.3%

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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	2,919	10,425	-72.0%	3,639	-19.8%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
MINI GAS EUROBOB OXY NWE A	608	341	78.3%	891	-31.8%
ELECTRICITY ERCOT PEAK	0	0	-	0	-
ELEC WEST POWER PEAK	0	0	-	0	-
CAISO SP15 EZGNHUB5 PEAK	1,900	0	-	1,750	8.6%
ELEC WEST POWER OFF-PEAK	0	0	-	200	-100.0%
ERCOT DAILY 5MW PEAK	690	0	-	0	-
Energy Options					
ETHANOL	300	0	0.0%	300	0.0%
EUROPEAN JET KEROSENE NW	0	60	-100.0%	0	-
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	-
NATURAL GAS PHY	2,309,612	2,969,489	-22.2%	2,503,103	-7.7%
NATURAL GAS 3 M CSO FIN	40,600	53,415	-24.0%	40,075	1.3%
NATURAL GAS 1 M CSO FIN	126,875	6,750	1,779.6%	124,650	1.8%
WTI CRUDE OIL 1 M CSO FI	310,718	372,295	-16.5%	342,592	-9.3%
SINGAPORE JET FUEL CALEND	240	900	-73.3%	370	-35.1%
ROTTERDAM 3.5%FUEL OIL CL	240	390	-38.5%	300	-20.0%
NYMEX EUROPEAN GASOIL APO	0	0	0.0%	0	-
N ROCKIES PIPE SWAP	5,580	6,750	-17.3%	5,220	6.9%
BRENT OIL LAST DAY	87,544	90,433	-3.2%	85,968	1.8%
SAN JUAN PIPE SWAP	4,640	6,300	-26.3%	4,548	2.0%
BRENT CALENDAR SWAP	10,460	34,332	-69.5%	11,706	-10.6%
HEATING OIL PHY	58,054	68,430	-15.2%	62,627	-7.3%
PJM MONTHLY	0	0	-	0	-
NY HARBOR HEAT OIL SWP	25,577	43,842	-41.7%	28,284	-9.6%
NG HH 3 MONTH CAL	0	0	-	0	-
RBOB PHY	26,788	30,465	-12.1%	26,784	0.0%
RBOB 1MO CAL SPD OPTIONS	1,908	0	-	550	246.9%
NYMEX EUROPEAN GASOIL OPT	0	0	-	0	-
PGE CITYGATE PIPE SWAP	0	0	-	0	-
CRUDE OIL PHY	3,059,097	2,968,281	3.1%	2,985,317	2.5%
WTI 12 MONTH CALENDAR OPT	0	0	-	0	-
CRUDE OIL 1MO	665,923	698,671	-4.7%	659,030	1.0%
SOCAL PIPE SWAP	0	6,000	-100.0%	0	-
HENRY HUB FINANCIAL LAST	8,706	11,207	-22.3%	9,549	-8.8%
HO 1 MONTH CLNDR OPTIONS	0	600	-100.0%	0	-
HEATING OIL CRACK OPTIONS	100	0	-	100	0.0%
CRUDE OIL APO	293,611	276,861	6.0%	285,317	2.9%
RBOB CALENDAR SWAP	1,539	3,251	-52.7%	1,560	-1.3%
PETRO OUTRIGHT EURO	300	0	-	300	0.0%
WTI-BRENT BULLET SWAP	141,670	17,450	711.9%	144,280	-1.8%
PANHANDLE PIPE SWAP	2,640	0	-	2,880	-8.3%
NATURAL GAS OPTION ON CALE	8,238	15,786	-47.8%	7,578	8.7%
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%	10,710	-45.1%
PETROCHEMICALS	6,134	12,141	-49.5%	6,356	-3.5%
PJM CALENDAR STRIP	0	0	-	0	-
APPALACHIAN COAL	0	0	-	0	-
CRUDE OIL OUTRIGHTS	150	1,410	-89.4%	150	0.0%
MCCLOSKEY ARA ARGS COAL	1,305	900	45.0%	1,400	-6.8%
MCCLOSKEY RCH BAY COAL	0	1,260	-100.0%	0	-
ELEC FINSETTLED	0	52	-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	150	300	-50.0%	175	-14.3%
ETHANOL SWAP	12,550	15,181	-17.3%	12,740	-1.5%
NATURAL GAS 6 M CSO FIN	2,950	0	-	700	321.4%
GASOIL CRACK SPREAD AVG PR	0	0	-	0	-
SHORT TERM NATURAL GAS	250	300	-16.7%	1,050	-76.2%
SHORT TERM	0	0	-	0	-
COAL SWAP	335	1,372	-75.6%	335	0.0%
COAL API2 INDEX	5,463	59,939	-90.9%	4,992	9.4%
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	15,958	1,910	735.5%	16,590	-3.8%
LLS CRUDE OIL	7,375	11,350	-35.0%	8,850	-16.7%
PJM WES HUB PEAK CAL MTH	3,180	10,224	-68.9%	2,930	8.5%
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	139,242	102,717	35.6%	99,502	39.9%
BRITISH POUND	213,286	233,415	-8.6%	201,609	5.8%
BRAZIL REAL	30,532	36,322	-15.9%	20,168	51.4%
CANADIAN DOLLAR	190,219	116,029	63.9%	141,955	34.0%
E-MINI EURO FX	14,606	5,134	184.5%	15,124	-3.4%
EURO FX	455,955	388,553	17.3%	421,655	8.1%
E-MINI JAPANESE YEN	1,072	1,493	-28.2%	689	55.6%
JAPANESE YEN	241,605	165,572	45.9%	196,055	23.2%
MEXICAN PESO	214,991	121,226	77.3%	210,323	2.2%
NEW ZEALND DOLLAR	54,160	40,557	33.5%	58,143	-6.9%
NKR/USD CROSS RATE	602	947	-36.4%	743	-19.0%
RUSSIAN RUBLE	34,988	34,238	2.2%	34,543	1.3%
S.AFRICAN RAND	21,427	5,101	320.1%	28,343	-24.4%

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CME Group Exchange Open Interest Report - Monthly

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FX Futures					
SWISS FRANC	40,080	47,133	-15.0%	38,839	3.2%
AD/CD CROSS RATES	0	0	-	1	-100.0%
AD/JY CROSS RATES	1,647	1,225	34.4%	1,221	34.9%
AD/NE CROSS RATES	45	24	87.5%	14	221.4%
BP/JY CROSS RATES	528	372	41.9%	579	-8.8%
BP/SF CROSS RATES	25	24	4.2%	25	0.0%
CD/JY CROSS RATES	56	1	5,500.0%	2	2,700.0%
EC/AD CROSS RATES	1,484	674	120.2%	1,473	0.7%
EC/CD CROSS RATES	1,751	801	118.6%	1,576	11.1%
EC/NOK CROSS RATES	22	1	2,100.0%	14	57.1%
EC/SEK CROSS RATES	819	248	230.2%	505	62.2%
EFX/BP CROSS RATES	33,115	31,655	4.6%	33,749	-1.9%
EFX/JY CROSS RATES	25,048	11,237	122.9%	26,873	-6.8%
EFX/SF CROSS RATES	12,664	9,132	38.7%	11,065	14.5%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	1,629	1,155	41.0%	1,565	4.1%
HUNGARIAN FORINT (US)	0	0	-	0	-
POLISH ZLOTY (US)	56	1,458	-96.2%	55	1.8%
POLISH ZLOTY (EC)	11	1	1,000.0%	10	10.0%
SHEKEL	0	0	-	0	-
RMB USD	43	353	-87.8%	49	-12.2%
KOREAN WON	27	22	22.7%	25	8.0%
TURKISH LIRA	2,577	0	-	2,157	19.5%
TURKISH LIRA (EU)	0	0	-	0	-
E-MICRO EUR/USD	8,246	6,008	37.3%	6,447	27.9%
E-MICRO GBP/USD	2,802	2,251	24.5%	2,516	11.4%
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	4,227	3,001	40.9%	1,213	248.5%
MICRO CHF/USD	175	184	-4.9%	103	69.9%
INDIAN RUPEE	954	533	79.0%	1,056	-9.7%
E-MICRO INR/USD	248	299	-17.1%	161	54.0%
E-MICRO JPY/USD	2,242	1,864	20.3%	1,148	95.3%
CHINESE RENMINBI (CNH)	768	2,248	-65.8%	877	-12.4%
USDZAR	0	0	-	0	-
FCXR	6	0	-	6	0.0%
E-MICRO USD/CNH	0	0	-	0	-
E-MICRO CAD/USD	2,779	1,217	128.3%	1,607	72.9%

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CME Group Exchange Open Interest Report - Monthly

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FX Options					
AUSTRALIAN DOLLAR	0	71,434	-100.0%	0	-
BRITISH POUND	0	118,238	-100.0%	0	-
CANADIAN DOLLAR	0	64,614	-100.0%	0	-
EURO FX	0	259,654	-100.0%	0	-
JAPANESE YEN	0	177,151	-100.0%	0	-
MEXICAN PESO	1,126	2,749	-59.0%	1,628	-30.8%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	0	0	-	0	-
SWISS FRANC	0	9,012	-100.0%	0	-
JAPANESE YEN (EU)	23	1,773	-98.7%	3	666.7%
EURO FX (EU)	71	5,250	-98.6%	84	-15.5%
SWISS FRANC (EU)	2	0	-	8	-75.0%
CANADIAN DOLLAR (EU)	12	109	-89.0%	3	300.0%
BRITISH POUND (EU)	509	1,400	-63.6%	304	67.4%
AUSTRALIAN DLR (EU)	0	80	-100.0%	0	-
CHF/USD PQO 2pm Fix	4,357	0	-	2,746	58.7%
GBP/USD PQO 2pm Fix	148,658	0	-	149,104	-0.3%
AUD/USD PQO 2pm Fix	86,738	0	-	79,159	9.6%
EUR/USD PQO 2pm Fix	338,323	0	-	261,786	29.2%
JPY/USD PQO 2pm Fix	139,371	0	-	136,996	1.7%
CAD/USD PQO 2pm Fix	117,282	0	-	84,000	39.6%

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CME Group Exchange Open Interest Report - Monthly

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Commodities and Alternative Investments					
Futures					
CORN	1,420,468	1,318,161	7.8%	1,324,743	7.2%
SOYBEAN	621,496	689,023	-9.8%	658,869	-5.7%
SOYBEAN MEAL	340,187	363,271	-6.4%	372,071	-8.6%
SOYBEAN OIL	406,141	360,488	12.7%	368,798	10.1%
OATS	6,964	9,814	-29.0%	6,482	7.4%
ROUGH RICE	10,019	10,957	-8.6%	9,917	1.0%
WHEAT	971	0	-	1,010	-3.9%
MINI CORN	7,258	8,555	-15.2%	5,236	38.6%
MINI SOYBEAN	21,360	33,480	-36.2%	16,216	31.7%
MINI WHEAT	2,872	1,775	61.8%	1,940	48.0%
LIVE CATTLE	356,231	252,030	41.3%	378,184	-5.8%
FEEDER CATTLE	59,011	44,992	31.2%	57,300	3.0%
LEAN HOGS	268,508	223,741	20.0%	264,411	1.5%
LUMBER	4,864	5,436	-10.5%	3,984	22.1%
MILK	30,370	31,613	-3.9%	26,457	14.8%
MLK MID	0	0	-	12	-100.0%
NFD MILK	6,206	5,594	10.9%	5,946	4.4%
BUTTER CS	5,907	6,154	-4.0%	5,237	12.8%
CLASS IV MILK	3,466	3,850	-10.0%	3,324	4.3%
DRY WHEY	4,338	4,088	6.1%	4,202	3.2%
GSCI EXCESS RETURN FUT	54,405	42,733	27.3%	52,062	4.5%
GOLDMAN SACHS	15,121	12,144	24.5%	14,874	1.7%
HOUSING INDEX	54	46	17.4%	51	5.9%
HDD WEATHER	0	0	-	0	-
CDD WEATHER	16,000	2,200	627.3%	20,350	-21.4%
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	3	-100.0%	0	-
DOW-UBS COMMOD INDEX	45,673	16,027	185.0%	47,115	-3.1%
SUGAR 11	1	9	-88.9%	2	-50.0%
COCOA TAS	1	47	-97.9%	1	0.0%
COTTON	2	22	-90.9%	2	0.0%
USD CRUDE PALM OIL	900	0	-	1,248	-27.9%
CASH-SETTLED CHEESE	22,373	28,055	-20.3%	21,372	4.7%
FERTILIZER PRODUCTS	3,120	3,455	-9.7%	3,020	3.3%
S&P GSCI ENHANCED ER SWAP	17,033	13,072	30.3%	17,033	0.0%
CHI WHEAT	430,128	480,810	-10.5%	407,065	5.7%
KC WHEAT	270,817	239,844	12.9%	258,297	4.8%
MALAYSIAN PALM SWAP	28,030	17,840	57.1%	28,950	-3.2%
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	1,393,507	1,453,677	-4.1%	1,359,754	2.5%

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CME Group Exchange Open Interest Report - Monthly

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Commodities and Alternative Investments					
Options					
SOYBEAN	717,386	915,784	-21.7%	660,002	8.7%
SOYBEAN MEAL	116,180	197,972	-41.3%	120,521	-3.6%
SOYBEAN OIL	85,572	138,345	-38.1%	86,189	-0.7%
SOYBEAN CRUSH	165	671	-75.4%	250	-34.0%
OATS	2,684	2,641	1.6%	2,482	8.1%
ROUGH RICE	3,704	2,145	72.7%	2,735	35.4%
WHEAT	100	0	-	100	0.0%
LIVE CATTLE	203,419	240,018	-15.2%	198,107	2.7%
FEEDER CATTLE	47,342	42,338	11.8%	43,170	9.7%
LEAN HOGS	184,619	169,158	9.1%	181,186	1.9%
LUMBER	1,087	954	13.9%	709	53.3%
MILK	85,209	80,302	6.1%	75,051	13.5%
MLK MID	501	335	49.6%	487	2.9%
NFD MILK	10,768	7,186	49.8%	9,309	15.7%
BUTTER CS	6,780	4,852	39.7%	5,168	31.2%
CLASS IV MILK	7,225	6,219	16.2%	6,845	5.6%
DRY WHEY	2,128	558	281.4%	1,222	74.1%
HOUSING INDEX	0	18	-100.0%	0	-
HDD WEATHER	0	0	-	0	-
CDD WEATHER	30,000	500	5,900.0%	40,000	-25.0%
HDD SEASONAL STRIP	0	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	227	-78.0%	73	-31.5%
JULY-NOV SOYBEAN CAL SPRD	0	30	-100.0%	0	-
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	0	0	-	0	-
SOYBN NEARBY+2 CAL SPRD	10	1	900.0%	1,110	-99.1%
WHEAT NEARBY+2 CAL SPRD	600	5,306	-88.7%	275	118.2%
CORN NEARBY+2 CAL SPRD	3,165	9,799	-67.7%	3,685	-14.1%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-
LV CATL CSO	350	195	79.5%	340	2.9%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
WHEAT-CORN ICISO	830	200	315.0%	800	3.7%
CASH-SETTLED CHEESE	32,723	30,710	6.6%	29,111	12.4%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-
NOV-JULY SOYBEAN CAL SPRD	626	0	-	625	0.2%
DEC-DEC CORN CAL SPRD	5,881	6,874	-14.4%	5,570	5.6%
DEC-JULY CORN CAL SPRD	18,250	3,100	488.7%	14,390	26.8%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	53	-100.0%
CHI WHEAT	354,410	276,215	28.3%	303,358	16.8%
KC WHEAT	52,847	44,883	17.7%	43,774	20.7%
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	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 JUL 2017	Open Interest JUL 2016	% CHG	Open Interest JUN 2017	% CHG
Commodities and Alternative Investments					
Options					
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-
Foreign Exchange Futures					
CHILEAN PESO	3,403	0	-	2,736	24.4%
Ags Futures					
FERTILIZER PRODUCS	250	0	-	50	400.0%
TOTAL FUTURES GROUP					
Interest Rate Futures	24,428,419	19,310,792	26.5%	24,217,761	0.9%
Equity Index Futures	3,969,689	3,793,875	4.6%	3,760,376	5.6%
Metals Futures	1,175,400	1,188,006	-1.1%	1,139,059	3.2%
Energy Futures	18,285,800	19,534,143	-6.4%	18,865,313	-3.1%
FX Futures	1,756,759	1,374,425	27.8%	1,563,783	12.3%
Commodities and Alternative Invest	4,482,465	4,231,500	5.9%	4,387,951	2.2%
Foreign Exchange Futures	3,403	0	-	2,736	24.4%
Ags Futures	250	0	-	50	400.0%
TOTAL FUTURES	54,102,185	49,432,741	9.4%	53,937,029	0.3%
TOTAL OPTIONS GROUP					
Interest Rate Options	41,565,201	35,068,940	18.5%	42,322,702	-1.8%
Equity Index Options	4,440,983	5,336,257	-16.8%	4,001,621	11.0%
Metals Options	1,123,283	1,228,912	-8.6%	1,094,767	2.6%
Energy Options	7,255,020	7,799,913	-7.0%	7,402,346	-2.0%
FX Options	836,472	711,464	17.6%	715,821	16.9%
Commodities and Alternative Invest	3,370,918	3,669,713	-8.1%	3,199,251	5.4%
TOTAL OPTIONS	58,591,877	53,815,199	8.9%	58,736,508	-0.2%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest JUL 2017	Open Interest JUL 2016	% CHG	Open Interest JUN 2017	% CHG
TOTAL COMBINED					
Interest Rate	65,993,620	54,379,732	21.4%	66,540,463	-0.8%
Equity Index	8,410,672	9,130,132	-7.9%	7,761,997	8.4%
Metals	2,298,683	2,416,918	-4.9%	2,233,826	2.9%
Energy	25,540,820	27,334,056	-6.6%	26,267,659	-2.8%
FX	2,593,231	2,085,889	24.3%	2,279,604	13.8%
Commodities and Alternative Invest	7,853,383	7,901,213	-0.6%	7,587,202	3.5%
Foreign Exchange	3,403	0	-	2,736	24.4%
Ags	250	0	-	50	400.0%
GRAND TOTAL	112,694,062	103,247,940	9.1%	112,673,537	0.0%

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