



CME Group Exchange Open Interest Report - Monthly

	Open Interest MAR 2017	Open Interest MAR 2016	% CHG	Open Interest FEB 2017	% CHG
Interest Rate Futures					
30-YR BOND	632,384	507,005	24.7%	648,393	-2.5%
10-YR NOTE	3,058,628	2,650,463	15.4%	3,263,890	-6.3%
5-YR NOTE	2,982,596	2,489,899	19.8%	3,159,459	-5.6%
2-YR NOTE	1,383,199	989,754	39.8%	1,421,412	-2.7%
FED FUND	1,673,462	874,740	91.3%	1,586,983	5.4%
EURODOLLARS	12,829,797	9,791,466	31.0%	12,727,154	0.8%
5-YR SWAP RATE	27,152	32,460	-16.4%	44,576	-39.1%
2-YR SWAP RATE	0	13	-100.0%	0	-
10-YR SWAP RATE	32,396	26,771	21.0%	32,387	0.0%
7-YR SWAP	0	0	-	0	-
1-MONTH EURODOLLAR	4,043	998	305.1%	2,882	40.3%
ULTRA T-BOND	704,430	616,363	14.3%	749,743	-6.0%
30-YR SWAP RATE	880	857	2.7%	1,132	-22.3%
Ultra 10-Year Note	337,406	106,560	216.6%	338,888	-0.4%
EURO 5YR BUNDLE	0	0	-	0	-
3YR BUNDLE	0	0	-	0	-
2YR BUNDLE	0	0	-	0	-
Interest Rate Options					
30-YR BOND	498,630	431,968	15.4%	481,837	3.5%
10-YR NOTE	2,844,069	1,929,561	47.4%	2,472,153	15.0%
5-YR NOTE	1,343,529	736,374	82.5%	1,408,969	-4.6%
2-YR NOTE	77,421	89,136	-13.1%	82,433	-6.1%
FED FUND	2,876	42,342	-93.2%	6,376	-54.9%
EURODOLLARS	21,971,635	25,667,505	-14.4%	24,537,861	-10.5%
EURO MIDCURVE	16,013,814	9,265,760	72.8%	17,916,330	-10.6%
ULTRA T-BOND	2,153	3,254	-33.8%	928	132.0%
Ultra 10-Year Note	1,806	400	351.5%	178	914.6%

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Equity Index Futures					
DJIA	0	0	-	0	-
MINI \$5 DOW	128,693	108,337	18.8%	139,180	-7.5%
E-MINI S&P500	2,833,526	2,855,475	-0.8%	3,108,007	-8.8%
S&P 500	77,282	66,061	17.0%	109,817	-29.6%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	90,156	83,967	7.4%	96,368	-6.4%
S&P 400 MIDCAP	0	0	-	0	-
S&P 500 GROWTH	19	17	11.8%	19	0.0%
S&P 500/VALUE	53,047	29,862	77.6%	55,660	-4.7%
E-MINI RUSSELL 1000	368	30	1,126.7%	80	360.0%
E-MINI NASDAQ 100	238,856	220,746	8.2%	239,580	-0.3%
NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	36,696	30,649	19.7%	32,042	14.5%
NIKKEI 225 (YEN) STOCK	60,855	62,780	-3.1%	58,274	4.4%
DJ US REAL ESTATE	15,325	8,584	78.5%	16,228	-5.6%
NASDAQ BIOTECH	324	0	-	552	-41.3%
E-MICRO NIFTY	0	0	-	0	-
S&P CONSUMER DSCRTNRY SE	3,988	6,130	-34.9%	6,208	-35.8%
S&P HEALTH CARE SECTOR	7,474	3,722	100.8%	6,628	12.8%
S&P UTILITIES SECTOR	12,556	14,761	-14.9%	7,872	59.5%
S&P CONSUMER STAPLES SECT	8,375	23,321	-64.1%	7,281	15.0%
S&P TECHNOLOGY SECTOR	5,252	2,773	89.4%	6,208	-15.4%
S&P INDUSTRIAL SECTOR	3,572	6,379	-44.0%	6,842	-47.8%
S&P FINANCIAL SECTOR	10,826	9,234	17.2%	11,600	-6.7%
S&P ENERGY SECTOR	6,576	1,798	265.7%	7,902	-16.8%
S&P MATERIALS SECTOR	3,770	1,257	199.9%	3,451	9.2%
IBOVESPA INDEX	143	315	-54.6%	164	-12.8%
E-MINI RUSSELL 1000 VALUE	1,337	18	7,327.8%	926	44.4%
FT-SE 100	146	200	-27.0%	251	-41.8%
E-MINI RUSSELL 1000 GROWTH	51	39	30.8%	101	-49.5%
NIFTY 50	1,586	1,175	35.0%	1,859	-14.7%
Equity Index Options					
DJIA	0	0	-	0	-
MINI \$5 DOW	6,378	14,557	-56.2%	7,505	-15.0%
E-MINI S&P500	1,131,567	2,733,987	-58.6%	2,441,244	-53.6%
S&P 500	79,380	501,714	-84.2%	272,543	-70.9%
E-MINI MIDCAP	0	2	-100.0%	0	-
E-MINI NASDAQ 100	44,416	56,980	-22.0%	75,072	-40.8%
NASDAQ	0	0	-	0	-
EOM S&P 500	18,810	105,866	-82.2%	34,306	-45.2%
EOM EMINI S&P	517,621	354,331	46.1%	579,542	-10.7%
EOW2 EMINI S&P 500	218,604	180,194	21.3%	195,009	12.1%
EOW2 S&P 500	18,715	38,378	-51.2%	23,206	-19.4%
EOW1 EMINI S&P 500	495,056	317,839	55.8%	459,345	7.8%
EOW1 S&P 500	64,607	23,604	173.7%	58,135	11.1%
EOW4 EMINI S&P 500	0	41,786	-100.0%	49,931	-100.0%
EOW3 S&P 500	271,788	58,095	367.8%	97,825	177.8%
EOW3 EMINI S&P 500	1,615,636	38,998	4,042.9%	726,007	122.5%

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Metals Futures					
COMEX COPPER	276,851	188,415	46.9%	268,928	2.9%
URANIUM	5,049	7,185	-29.7%	5,022	0.5%
COMEX MINY COPPER	130	113	15.0%	104	25.0%
COMEX GOLD	419,515	474,528	-11.6%	450,477	-6.9%
COMEX SILVER	217,076	177,267	22.5%	199,354	8.9%
NYMEX PLATINUM	63,750	57,851	10.2%	71,465	-10.8%
NYMEX HOT ROLLED STEEL	12,733	24,943	-49.0%	12,647	0.7%
PALLADIUM	33,076	22,321	48.2%	27,693	19.4%
E-MICRO GOLD	4,499	1,419	217.1%	5,554	-19.0%
SILVER	409	599	-31.7%	756	-45.9%
COPPER	1,528	5,593	-72.7%	1,631	-6.3%
FERROUS PRODUCTS	321	0	-	386	-16.8%
ALUMINUM	29,882	7,904	278.1%	29,742	0.5%
GOLD	0	0	-	0	-
COMEX E-Mini GOLD	975	1,231	-20.8%	1,078	-9.6%
COMEX E-Mini SILVER	121	68	77.9%	91	33.0%
IRON ORE 62 CHINA TSI FUTURE	18,448	26,713	-30.9%	16,760	10.1%
IRON ORE 58 CHINA TSI FUTURE	0	0	-	0	-
IRON ORE 62 CHINA PLATTS FU	1,312	790	66.1%	1,082	21.3%
Aluminium MW Trans Prem Platts	34,556	27,518	25.6%	37,191	-7.1%
Gold Kilo	6	8	-25.0%	10	-40.0%
LNDN ZINC	0	5	-100.0%	5	-100.0%
METALS	0	0	-	0	-
Metals Options					
COMEX COPPER	2,646	2,090	26.6%	1,554	70.3%
COMEX GOLD	978,852	1,119,202	-12.5%	991,662	-1.3%
COMEX SILVER	108,239	117,244	-7.7%	97,934	10.5%
NYMEX PLATINUM	2,748	4,694	-41.5%	7,661	-64.1%
PALLADIUM	3,496	4,409	-20.7%	3,086	13.3%
SILVER	0	0	-	24	-100.0%
COPPER	0	0	-	0	-
GOLD	1,877	719	161.1%	4,023	-53.3%
IRON ORE 62 CHINA TSI PUT OP	9,400	19,180	-51.0%	4,820	95.0%
IRON ORE 62 CHINA TSI CALL O	12,006	19,645	-38.9%	12,126	-1.0%
Energy Futures					
ETHANOL FWD	116	146	-20.5%	188	-38.3%
MARS BLEND CRUDE OIL	2,144	1,046	105.0%	2,694	-20.4%
HUSTN SHIP CHNL PIPE SWP	2,225	3,425	-35.0%	2,617	-15.0%
NATURAL GAS PHY	1,383,409	1,092,396	26.6%	1,334,139	3.7%
SOUTHERN NAT LA NAT GAS	0	0	-	0	-
COLUMBIA GULF MAIN NAT G	0	0	-	0	-
RBOB GASOLINE BALMO CLNDR	343	160	114.4%	184	86.4%
GASOLINE UP-DOWN BALMO SW	0	250	-100.0%	0	-
FUEL OIL (PLATS) CAR CN	0	84	-100.0%	0	-
FUEL OIL (PLATS) CAR CM	105	154	-31.8%	158	-33.5%

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Energy Futures					
SINGAPORE MOGAS 92 UNLEAD	18,327	12,680	44.5%	20,417	-10.2%
ETHANOL T2 FOB ROTT INCL DU	4,183	3,595	16.4%	4,341	-3.6%
SINGAPORE MOGAS 92 UNLEAD	82	860	-90.5%	82	0.0%
JET AV FUEL (P) CAR FM ICE GA	27	32	-15.6%	33	-18.2%
NY JET FUEL (PLATTS) HEAT OIL	0	0	-	0	-
PROPANE NON-LDH MB (OPIS) B	520	0	-	990	-47.5%
PROPANE NON-LDH MT. BEL (OF	31,842	23,749	34.1%	32,919	-3.3%
N ILLINOIS HUB DAILY	186	188	-1.1%	196	-5.1%
CINERGY HUB PEAK MONTH	288	428	-32.7%	288	0.0%
NO 2 UP-DOWN SPREAD CALEN	1,535	914	67.9%	1,860	-17.5%
CIN HUB 5MW D AH O PK	337,000	345,040	-2.3%	284,800	18.3%
NY 3.0% FUEL OIL (PLATTS	535	950	-43.7%	1,000	-46.5%
ARGUS LLS VS. WTI (ARG) T	11,737	15,738	-25.4%	17,958	-34.6%
TRANSCO ZONE 1 NG BASIS	0	0	-	0	-
SOUTH STAR TEX OKLHM KNS	464	856	-45.8%	495	-6.3%
NYISO ZONE A 5MW D AH PK	11,380	13,029	-12.7%	11,780	-3.4%
NEPOOL INTR HUB 5MW D AH	652,163	352,687	84.9%	664,223	-1.8%
PJM COMED 5MW D AH O PK	103,035	166,165	-38.0%	117,115	-12.0%
NYISO ZONE A 5MW D AH O P	146,310	336,647	-56.5%	158,310	-7.6%
CHICAGO UNL GAS PL VS RBO	30	1,416	-97.9%	33	-9.1%
PREMIUM UNLEAD 10PPM FOB	5	15	-66.7%	10	-50.0%
GASOIL 10P CRG CIF NW VS	0	0	-	0	-
GASOIL 0.1 RDAM BRGS VS I	25	78	-67.9%	35	-28.6%
PJM WESTHDA PEAK	50,990	68,998	-26.1%	54,310	-6.1%
PJM DAYTON DA PEAK	18,098	16,275	11.2%	19,398	-6.7%
PJM WESTH DA OFF-PEAK	898,582	1,260,076	-28.7%	964,582	-6.8%
PJM PPL DA OFF-PEAK	0	50,960	-100.0%	0	-
PJM AECO DA OFF-PEAK	10,503	58,458	-82.0%	13,671	-23.2%
ULSD 10PPM CIF MED BALMO	0	0	-	0	-
GASOIL 0.1CIF MED VS ICE	50	40	25.0%	105	-52.4%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	20	-100.0%
GASOIL 0.1 ROTTERDAM BARG	30	0	-	35	-14.3%
EUROPE NAPHTHA CALSWAP	2,914	1,364	113.6%	2,693	8.2%
HENRY HUB SWING FUTURE	0	0	-	0	-
FL GAS ZONE 3 NAT GAS IND	0	0	-	0	-
GASOIL 0.1 CIF MED BALMO	0	0	-	0	-
BRENT BALMO SWAP	0	210	-100.0%	0	-
CIG ROCKIES NG INDEX SWA	720	930	-22.6%	0	-
PJM PECO ZONE5MW PEAK CAL	0	0	-	0	-
NY ULSD (ARGUS) VS HEATING	2,601	2,662	-2.3%	3,943	-34.0%
N ROCKIES PIPE SWAP	456	759	-39.9%	487	-6.4%
GASOIL MINI CALENDAR SWAP	402	815	-50.7%	277	45.1%
BRENT OIL LAST DAY	131,625	159,648	-17.6%	137,538	-4.3%
SAN JUAN PIPE SWAP	0	0	-	0	-
EUROPEAN NAPHTHA BALMO	398	187	112.8%	245	62.4%
EURO 3.5% FUEL OIL RDAM B	499	239	108.8%	510	-2.2%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-
LA CARB DIESEL (OPIS) SWA	227	1,522	-85.1%	359	-36.8%
GULF COAST ULSD CALENDAR	3,176	5,012	-36.6%	3,446	-7.8%
CENTERPOINT EAST INDEX	0	0	-	0	-
CENTERPOINT BASIS SWAP	16,400	15,740	4.2%	17,478	-6.2%

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Energy Futures					
WTI-BRENT CALENDAR SWAP	41,192	71,702	-42.6%	44,164	-6.7%
EURO GASOIL 10PPM VS ICE	263	912	-71.2%	289	-9.0%
BRENT CALENDAR SWAP	17,106	16,915	1.1%	16,267	5.2%
MINY HTG OIL	0	2	-100.0%	1	-100.0%
FUELOIL SWAP:CARGOES VS.B	1,013	1,474	-31.3%	1,043	-2.9%
DOMINION TRAN INC - APP I	2,920	7,609	-61.6%	2,920	0.0%
TENNESSEE ZONE 0 BASIS SW	1,032	1,760	-41.4%	1,280	-19.4%
PJM OFF-PEAK LMP SWAP FUT	944	3,536	-73.3%	986	-4.3%
AEP-DAYTON HUB OFF-PEAK M	500	1,378	-63.7%	550	-9.1%
AEP-DAYTON HUB DAILY	212	268	-20.9%	212	0.0%
EASTERN RAIL DELIVERY CSX	1,301	2,732	-52.4%	2,005	-35.1%
HTG OIL	200	1,125	-82.2%	219	-8.7%
EUROPE 3.5% FUEL OIL MED	907	1,029	-11.9%	1,021	-11.2%
WAHA INDEX SWAP FUTURE	248	3,172	-92.2%	472	-47.5%
EL PASO PERMIAN INDEX SWA	0	372	-100.0%	0	-
HEATING OIL PHY	421,066	370,670	13.6%	406,113	3.7%
PJM MONTHLY	3,324	11,600	-71.3%	3,624	-8.3%
NY HARBOR HEAT OIL SWP	11,124	15,315	-27.4%	11,679	-4.8%
TCO BASIS SWAP	22,809	45,612	-50.0%	23,816	-4.2%
DOMINION TRANSMISSION INC	60,943	42,914	42.0%	60,985	-0.1%
NYISO A	0	4,388	-100.0%	0	-
MINY NATURAL GAS	1,308	3,228	-59.5%	1,830	-28.5%
TRANSCO ZONE 6 BASIS SWAP	8,411	5,915	42.2%	8,526	-1.3%
NYH NO 2 CRACK SPREAD CAL	9,433	13,904	-32.2%	9,665	-2.4%
JAPAN C&F NAPHTHA CRACK S	1,095	1,385	-20.9%	1,151	-4.9%
PERMIAN BASIS SWAP	18,902	16,485	14.7%	19,739	-4.2%
NY HARBOR RESIDUAL FUEL 1	5,380	7,687	-30.0%	3,779	42.4%
GULF COAST NO.6 FUEL OIL	55,944	70,458	-20.6%	57,588	-2.9%
NGPL MID-CONTINENT	29,184	39,657	-26.4%	31,456	-7.2%
NYISO J	1,366	5,232	-73.9%	1,466	-6.8%
NYISO G	0	451	-100.0%	0	-
ARGUS PROPAN(SAUDI ARAMC	781	770	1.4%	731	6.8%
JAPAN NAPHTHA BALMO SWAP	30	170	-82.4%	47	-36.2%
EUROPE JET KERO NWE CALSW	36	38	-5.3%	0	-
JET CIF NWE VS ICE	452	393	15.0%	293	54.3%
RBOB PHY	389,241	399,679	-2.6%	391,920	-0.7%
RBOB GAS	1,174	3,377	-65.2%	1,162	1.0%
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0	-
NY1% VS GC SPREAD SWAP	7,825	5,393	45.1%	8,023	-2.5%
GULF COAST 3% FUEL OIL BA	543	1,003	-45.9%	2,560	-78.8%
EUROPE 3.5% FUEL OIL RDAM	12,219	8,471	44.2%	11,309	8.0%
FUEL OIL NWE CRACK VS ICE	0	190	-100.0%	0	-
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-
TRANSCO ZONE 6 INDEX	1,960	2,834	-30.8%	2,184	-10.3%
SONAT BASIS SWAP FUTURE	550	4,490	-87.8%	612	-10.1%
PANHANDLE BASIS SWAP FUTU	34,969	45,941	-23.9%	36,594	-4.4%
NGPL MIDCONTINENT INDEX	0	4,280	-100.0%	0	-
DUBAI CRUDE OIL CALENDAR	21,377	1,536	1,291.7%	19,752	8.2%
CRUDE OIL PHY	2,240,224	1,774,422	26.3%	2,129,674	5.2%
CINERGY HUB OFF-PEAK MONT	132	658	-79.9%	136	-2.9%
ANR LOUISIANA BASIS SWAP	0	856	-100.0%	31	-100.0%

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Energy Futures					
TRANSCO ZONE4 BASIS SWAP	23,116	38,694	-40.3%	24,235	-4.6%
FLORIDA GAS ZONE3 BASIS S	0	1,041	-100.0%	868	-100.0%
SINGAPORE NAPHTHA SWAP	0	0	-	0	-
SINGAPORE JET KEROSENE SW	3,785	1,829	106.9%	4,006	-5.5%
SINGAPORE 380CST FUEL OIL	16,232	8,386	93.6%	15,386	5.5%
AEP-DAYTON HUB MTHLY	700	1,622	-56.8%	770	-9.1%
N ILLINOIS HUB MTHLY	200	440	-54.5%	220	-9.1%
ISO NEW ENGLAND OFF-PEAK	140	548	-74.5%	154	-9.1%
NYISO G OFF-PEAK	0	240	-100.0%	0	-
NYISO A OFF-PEAK	0	1,330	-100.0%	0	-
TC2 ROTTERDAM TO USAC 37K	0	0	-	0	-
EUROPE DATED BRENT SWAP	369	8,159	-95.5%	39	846.2%
WESTERN RAIL DELIVERY PRB	1,445	3,375	-57.2%	1,575	-8.3%
NATURAL GAS PEN SWP	277,555	310,978	-10.7%	279,922	-0.8%
SINGAPORE GASOIL VS ICE	28,341	4,650	509.5%	28,343	0.0%
JET BARGES VS ICE GASOIL	0	21	-100.0%	0	-
SOCAL PIPE SWAP	0	3,360	-100.0%	760	-100.0%
SINGAPORE 180CST BALMO	66	0	-	72	-8.3%
MONT BELVIEU LDH PROPANE 5	109,507	121,706	-10.0%	116,404	-5.9%
MONT BELVIEU ETHANE 5 DECI	87,457	51,806	68.8%	94,216	-7.2%
MONT BELVIEU NORMAL BUTAN	38,437	33,176	15.9%	37,756	1.8%
WAHA BASIS	10,229	16,337	-37.4%	11,180	-8.5%
PREM UNL GAS 10PPM RDAM F	32	121	-73.6%	21	52.4%
PREM UNL GAS 10PPM RDAM F	7	0	-	0	-
HENRY HUB SWAP	1,278,678	1,408,818	-9.2%	1,286,593	-0.6%
HENRY HUB BASIS SWAP	43,535	66,494	-34.5%	43,387	0.3%
CHICAGO ETHANOL SWAP	56,875	43,252	31.5%	57,941	-1.8%
PJM WESTH RT OFF-PEAK	2,167,840	3,858,338	-43.8%	2,215,355	-2.1%
PJM JCPL DA OFF-PEAK	11,670	58,470	-80.0%	15,190	-23.2%
PJM DAYTON DA OFF-PEAK	211,428	197,905	6.8%	221,428	-4.5%
PJM AD HUB 5MW REAL TIME	730,389	1,403,283	-48.0%	768,097	-4.9%
NEPOOL SE MASS 5MW D AH P	0	0	-	0	-
ISO NEW ENGLAND PK LMP	170	574	-70.4%	197	-13.7%
CRUDE OIL	23,182	24,251	-4.4%	23,883	-2.9%
EUROPEAN NAPHTHA CRACK SP	10,726	10,170	5.5%	10,343	3.7%
GASOIL CRACK SPREAD CALEN	20,581	6,402	221.5%	21,074	-2.3%
ICE BRENT DUBAI SWAP	20,433	2,640	674.0%	16,906	20.9%
BRENT FINANCIAL FUTURES	1,101	7,143	-84.6%	3,114	-64.6%
DEMARC SWING SWAP	0	0	-	0	-
NGPL MIDCONTINENT SWING S	0	0	-	0	-
GASOIL CALENDAR SWAP	65	82	-20.7%	70	-7.1%
EURO 3.5% FUEL OIL SPREAD	2,219	974	127.8%	2,558	-13.3%
NYMEX ALUMINUM FUTURES	1,064	1,188	-10.4%	772	37.8%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-
GULF COAST JET VS NYM 2 H	36,351	33,191	9.5%	36,203	0.4%
SOCAL BASIS SWAP	0	0	-	0	-
SAN JUAN BASIS SWAP	34,355	19,333	77.7%	36,060	-4.7%
EUROPE 1% FUEL OIL RDAM C	10	135	-92.6%	0	-
GULF COAST GASOLINE CLNDR	0	0	-	0	-
Transco Zone 3 Basis	6,310	8,584	-26.5%	6,651	-5.1%
Tetco STX Basis	1,555	3,688	-57.8%	1,679	-7.4%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
COLUMBIA GULF ONSHORE	12,925	25,527	-49.4%	14,382	-10.1%
PJM DAILY	606	670	-9.6%	1,066	-43.2%
CIG BASIS	42,327	41,527	1.9%	44,628	-5.2%
NORTHERN NATURAL GAS VENTL	4,504	1,817	147.9%	4,876	-7.6%
TEXAS EASTERN ZONE M-3 BA	21,027	26,295	-20.0%	21,926	-4.1%
MICHIGAN BASIS	10,919	9,056	20.6%	11,512	-5.2%
ANR OKLAHOMA	3,262	6,683	-51.2%	3,355	-2.8%
LA JET FUEL VS NYM NO 2 H	25	727	-96.6%	25	0.0%
RBOB UP-DOWN CALENDAR SW	0	1,360	-100.0%	0	-
RBOB CALENDAR SWAP	10,643	12,610	-15.6%	12,351	-13.8%
MINY RBOB GAS	0	0	-	0	-
GAS EURO-BOB OXY NWE BARG	5,723	8,156	-29.8%	5,670	0.9%
GAS EURO-BOB OXY NWE BARG	29,810	34,979	-14.8%	31,244	-4.6%
PETRO OUTRIGHT EURO	17,599	17,503	0.5%	17,212	2.2%
DATED BRENT (PLATTS) DAILY S	0	0	-	0	-
LA CARBOB GASOLINE(OPIS)S	200	1,725	-88.4%	400	-50.0%
EURO PROPANE CIF ARA SWA	1,323	1,139	16.2%	1,475	-10.3%
GASOIL BULLET SWAP	0	0	-	0	-
NEW YORK ETHANOL SWAP	730	3,985	-81.7%	775	-5.8%
LA CARB DIESEL (OPIS)	52	156	-66.7%	65	-20.0%
DEMARCO INDEX FUTURE	0	0	-	0	-
WTI CALENDAR	129,462	128,827	0.5%	128,372	0.8%
APPALACHIAN COAL (PHY)	0	100	-100.0%	0	-
ROCKIES KERN OPAL - NW IN	0	1,046	-100.0%	0	-
NEW ENGLAND HUB PEAK DAIL	1,331	1,550	-14.1%	1,394	-4.5%
HOUSTON SHIP CHANNEL INDE	0	0	-	0	-
NORTHERN NATURAL GAS DEMA	2,758	1,528	80.5%	2,850	-3.2%
TENNESSEE 500 LEG BASIS S	1,094	2,014	-45.7%	759	44.1%
EAST/WEST FUEL OIL SPREAD	876	416	110.6%	887	-1.2%
NYISO J OFF-PEAK	300	860	-65.1%	330	-9.1%
TC5 RAS TANURA TO YOKOHAM	0	15	-100.0%	0	-
WTI-BRENT BULLET SWAP	904	0	-	704	28.4%
EURO GASOIL 10 CAL SWAP	0	0	-	0	-
HENRY HUB INDEX SWAP FUTU	30,153	36,684	-17.8%	25,271	19.3%
Sumas Basis Swap	8,414	10,589	-20.5%	7,869	6.9%
RBOB CRACK SPREAD	2,034	5,042	-59.7%	3,074	-33.8%
CIN HUB 5MW D AH PK	16,931	22,752	-25.6%	18,071	-6.3%
TEXAS GAS ZONE1 NG BASIS	11,904	15,323	-22.3%	12,592	-5.5%
SINGAPORE GASOIL SWAP	19,863	3,308	500.5%	19,071	4.2%
GULF COAST JET FUEL CLNDR	1,071	725	47.7%	1,083	-1.1%
ULSD 10PPM CIF MED VS ICE	21	123	-82.9%	24	-12.5%
PJM BGE DA OFF-PEAK	33,927	15,207	123.1%	34,279	-1.0%
SINGAPORE 380CST BALMO	158	375	-57.9%	282	-44.0%
LTD NAT GAS	377,909	269,780	40.1%	365,301	3.5%
NORTHWEST ROCKIES BASIS S	63,077	74,298	-15.1%	67,169	-6.1%
SING FUEL	15	0	-	0	-
CIN HUB 5MW REAL TIME O P	622,688	968,712	-35.7%	638,104	-2.4%
NYISO ZONE C 5MW D AH PK	0	1,070	-100.0%	0	-
NEPOOL NE MASS 5MW D AH O	0	0	-	0	-
NEPOOL NE MASS 5MW D AH P	0	640	-100.0%	0	-
NEPOOL SE MASS 5MW D AH O	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

	Open Interest MAR 2017	Open Interest MAR 2016	% CHG	Open Interest FEB 2017	% CHG
Energy Futures					
NEPOOL CNCTCT 5MW D AH O	3,936	4,696	-16.2%	4,288	-8.2%
NEPOOL CONECTIC 5MW D AH	213	254	-16.1%	233	-8.6%
NEPOOL W CNT MASS 5MW D A	7,872	44,592	-82.3%	8,576	-8.2%
PJM COMED 5MW D AH PK	5,685	10,775	-47.2%	6,485	-12.3%
NYISO ZONE J 5MW D AH O P	279,821	135,621	106.3%	281,821	-0.7%
NYISO ZONE J 5MW D AH PK	17,498	14,006	24.9%	16,198	8.0%
PJM NI HUB 5MW REAL TIME	1,649,380	1,324,317	24.5%	1,718,315	-4.0%
NYISO ZONE C 5MW D AH O P	0	19,600	-100.0%	0	-
ONEOK OKLAHOMA NG BASIS	1,325	3,941	-66.4%	1,524	-13.1%
COLUMB GULF MAINLINE NG B	15,350	38,544	-60.2%	16,990	-9.7%
PANHANDLE PIPE SWAP	864	0	-	0	-
TRANSCO ZONE 4 NAT GAS IN	0	0	-	0	-
ELEC MISO PEAK	1,067	3,034	-64.8%	1,147	-7.0%
ELEC NYISO OFF-PEAK	15,744	55,564	-71.7%	17,152	-8.2%
WTS (ARGUS) VS WTI SWAP	47,802	32,592	46.7%	46,929	1.9%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-
CAISO SP15 EZGNHUB5 MW P	6,450	0	-	7,700	-16.2%
NY 2.2% FUEL OIL (PLATTS	0	214	-100.0%	80	-100.0%
EIA FLAT TAX ONHWAY DIESE	4,351	5,744	-24.3%	4,286	1.5%
JET FUEL UP-DOWN BALMO CL	10,656	3,025	252.3%	2,975	258.2%
ULSD UP-DOWN BALMO SWP	3,685	3,475	6.0%	2,850	29.3%
EUROPEAN GASOIL (ICE)	2,852	3,079	-7.4%	3,131	-8.9%
NYISO ZONE G 5MW D AH O P	348,341	308,269	13.0%	356,741	-2.4%
PJM PEPCO DA OFF-PEAK	0	0	-	0	-
NY H OIL PLATTS VS NYMEX	0	11	-100.0%	0	-
GASOIL 10PPM VS ICE SWAP	954	192	396.9%	892	7.0%
NY HARBOR 1% FUEL OIL BAL	0	30	-100.0%	0	-
LA JET (OPIS) SWAP	2,070	2,502	-17.3%	2,060	0.5%
PJM AECO DA PEAK	585	3,205	-81.7%	765	-23.5%
GASOIL 10PPM CARGOES CIF	0	0	-	0	-
TETCO M-3 INDEX	5,992	10,598	-43.5%	5,992	0.0%
SINGAPORE JET KERO GASOIL	7,085	2,690	163.4%	6,830	3.7%
SINGAPORE FUEL OIL SPREAD	1,590	982	61.9%	1,812	-12.3%
NORTHERN ILLINOIS OFF-PEA	0	830	-100.0%	0	-
NEW YORK HUB ZONE G PEAK	1,550	2,092	-25.9%	2,877	-46.1%
SINGAPORE FUEL 180CST CAL	2,290	1,849	23.9%	2,641	-13.3%
EUROPE 1% FUEL OIL NWE CA	260	382	-31.9%	290	-10.3%
Tetco ELA Basis	0	0	-	0	-
ULSD 10PPM CIF MED SWAP	0	7	-100.0%	0	-
GASOIL 0.1 CIF MED SWAP	0	30	-100.0%	0	-
MICHCON NG INDEX SWAP	0	0	-	0	-
TCO NG INDEX SWAP	0	2,448	-100.0%	0	-
ALGONQUIN CITYGATES BASIS	1,800	1,800	0.0%	2,265	-20.5%
PJM WESTH RT PEAK	153,990	226,696	-32.1%	153,216	0.5%
PJM PSEG DA OFF-PEAK	122,835	93,600	31.2%	124,595	-1.4%
PJM PSEG DA PEAK	5,100	2,550	100.0%	5,100	0.0%
PJM PPL DA PEAK	0	2,782	-100.0%	0	-
PJM JCPL DA PEAK	650	3,200	-79.7%	850	-23.5%
PJM BGE DA PEAK	1,850	830	122.9%	1,870	-1.1%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-
DATED TO FRONTLINE BRENT	8,745	7,363	18.8%	9,055	-3.4%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest MAR 2017	Open Interest MAR 2016	% CHG	Open Interest FEB 2017	% CHG
Energy Futures					
NEPOOL W CNTR M 5MW D AH	641	4,123	-84.5%	781	-17.9%
TENNESSEE 800 LEG NG BASI	428	1,956	-78.1%	490	-12.7%
UP DOWN GC ULSD VS NMX HO	42,543	62,821	-32.3%	48,281	-11.9%
USGC UNL 87 CRACK SPREAD	0	225	-100.0%	0	-
GULF COAST ULSD CRACK SPR	2,473	7,220	-65.7%	2,508	-1.4%
NYMEX ULSD VS NYMEX HO	0	576	-100.0%	0	-
RBOB VS HEATING OIL SWAP	4,750	2,096	126.6%	4,489	5.8%
NYISO ZONE G 5MW D AH PK	22,310	24,521	-9.0%	24,160	-7.7%
GASOIL 0.1 BRGS FOB VS IC	0	1	-100.0%	0	-
ULSD 10PPM CIF VS ICE GAS	0	0	-	0	-
SINGAPORE NAPHTHA BALMO	0	20	-100.0%	0	-
ARGUS PROPAN FAR EST INDE	1,747	1,484	17.7%	1,587	10.1%
3.5% FUEL OIL CID MED SWA	732	891	-17.8%	829	-11.7%
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	150	516	-70.9%	123	22.0%
EURO 1% FUEL OIL NEW BALM	0	0	-	5	-100.0%
DUBAI CRUDE OIL BALMO	0	0	-	0	-
SINGAPORE JET KERO BALMO	0	0	-	257	-100.0%
WTS (ARGUS) VS WTI TRD MT	1,720	3,160	-45.6%	2,660	-35.3%
MARS (ARGUS) VS WTI TRD M	23,852	7,536	216.5%	30,279	-21.2%
MARS (ARGUS) VS WTI SWAP	13,403	15,921	-15.8%	14,880	-9.9%
GASOIL 0.1 CARGOES CIF NE	0	0	-	0	-
NATURAL GAS	124,313	103,048	20.6%	113,089	9.9%
NGPL TEXOK INDEX	0	0	-	0	-
FUEL OIL CRACK VS ICE	20,445	17,750	15.2%	18,468	10.7%
HEATING OIL VS ICE GASOIL	0	0	-	0	-
HOUSTON SHIP CHANNEL BASI	22,471	25,554	-12.1%	23,401	-4.0%
LLS (ARGUS) VS WTI SWAP	26,860	41,264	-34.9%	28,905	-7.1%
JAPAN C&F NAPHTHA SWAP	1,801	1,628	10.6%	1,659	8.6%
MINY WTI CRUDE OIL	4,375	3,836	14.1%	3,500	25.0%
CIN HUB 5MW REAL TIME PK	48,540	50,958	-4.7%	47,959	1.2%
PJM NILL DA PEAK	50,615	25,364	99.6%	53,434	-5.3%
PANHANDLE INDEX SWAP FUTU	0	558	-100.0%	0	-
PJM NILL DA OFF-PEAK	993,883	460,614	115.8%	1,067,107	-6.9%
PETROCHEMICALS	8,612	8,056	6.9%	7,316	17.7%
IN DELIVERY MONTH EUA	10,748	47,500	-77.4%	10,748	0.0%
MONT BELVIEU NORMAL BUTAN	1,635	459	256.2%	603	171.1%
MONT BELVIEU NATURAL GASO	210	252	-16.7%	160	31.3%
CONWAY NORMAL BUTANE (OPI	2,410	301	700.7%	1,014	137.7%
CONWAY PROPANE 5 DECIMALS	14,340	14,725	-2.6%	15,040	-4.7%
MONT BELVIEU NATURAL GASO	12,686	16,468	-23.0%	13,958	-9.1%
CONWAY NATURAL GASOLINE (933	689	35.4%	417	123.7%
MONT BELVIEU LDH PROPANE C	774	833	-7.1%	3,137	-75.3%
MONT BELVIEU ETHANE OPIS B	75	150	-50.0%	570	-86.8%
SINGAPORE JET KERO VS. GAS	0	0	-	0	-
ERCOT NORTH ZMCPE 5MW PE	400	1,337	-70.1%	430	-7.0%
ERCOT NORTH ZMCPE 5MW OF	0	17,725	-100.0%	0	-
ERCOT NORTH ZMCPE 5MW OF	0	520	-100.0%	0	-
RBOB (PLATTS) CAL SWAP	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
PJM DUQUESNE 5MW D AH PK	0	0	-	0	-
PJM DUQUS 5MW D AH O PK	0	0	-	0	-
GRP THREE ULSD(PLT)VS HEA	5,303	6,515	-18.6%	5,445	-2.6%
GRP THREE UNL GS (PLT) VS	3,775	4,835	-21.9%	4,015	-6.0%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-
CHICAGO ULSD PL VS HO SPR	1,519	2,252	-32.5%	1,509	0.7%
PETRO CRK&SPRD EURO	19,631	17,876	9.8%	18,144	8.2%
CRUDE OIL OUTRIGHTS	32,891	16,428	100.2%	33,770	-2.6%
PJM WES HUB PEAK LMP 50 M	0	0	-	0	-
FREIGHT MARKETS	998	684	45.9%	1,094	-8.8%
MCCLOSKEY ARA ARGS COAL	72,640	112,857	-35.6%	72,937	-0.4%
MNC FUT	4,871	5,506	-11.5%	4,274	14.0%
MCCLOSKEY RCH BAY COAL	13,771	25,440	-45.9%	14,580	-5.5%
CRUDE OIL SPRDS	24,920	5,060	392.5%	29,740	-16.2%
ELEC FINSETTLED	2,599	3,874	-32.9%	2,699	-3.7%
ELECTRICITY OFF PEAK	47,744	71,144	-32.9%	49,504	-3.6%
PETRO OUTRIGHT NA	20,036	13,818	45.0%	19,222	4.2%
TRANSCO ZONE 6 PIPE SWAP	0	0	-	0	-
ALGON CITY GATES NAT GAS	1,960	0	-	2,184	-10.3%
NEPOOL NEW HAMP 5MW D AH	0	0	-	0	-
PJM APS ZONE DA OFF-PEAK	0	11,760	-100.0%	0	-
NAT GAS BASIS SWAP	11,855	6,000	97.6%	12,351	-4.0%
RBOB SPREAD (PLATTS) SWAP	27	85	-68.2%	30	-10.0%
NGPL TEX/OK	35,586	59,664	-40.4%	37,028	-3.9%
NEPOOL RHD ISLD 5MW D AH	1,226	8,909	-86.2%	1,466	-16.4%
HEATING OIL BALMO CLNDR S	175	0	-	0	-
PJM APS ZONE DA PEAK	0	642	-100.0%	0	-
SINGAPORE GASOIL CALENDAR	740	50	1,380.0%	244	203.3%
GC ULSD VS GC JET SPREAD	0	0	-	0	-
ELEC ERCOT OFF PEAK	0	0	-	0	-
ELEC ERCOT DLY PEAK	60	49	22.4%	0	-
PETROLEUM PRODUCTS ASIA	2,210	1,490	48.3%	2,158	2.4%
PETRO CRCKS & SPRDS NA	81,857	90,304	-9.4%	86,107	-4.9%
SINGAPORE GASOIL	10,774	5,276	104.2%	9,447	14.0%
ONTARIO POWER SWAPS	37,670	137,802	-72.7%	41,585	-9.4%
PLASTICS	1,433	1,764	-18.8%	1,455	-1.5%
MJC FUT	323	358	-9.8%	251	28.7%
TENN 800 LEG NAT GAS INDE	0	1,688	-100.0%	0	-
NEPOOL RHODE IL 5MW D AH	22,305	135,130	-83.5%	26,529	-15.9%
PETROLEUM PRODUCTS	6,664	1,183	463.3%	8,079	-17.5%
PJM ATSI ELEC	84,680	24,675	243.2%	86,540	-2.1%
COAL SWAP	280	389	-28.0%	230	21.7%
MGN1 SWAP FUT	474	640	-25.9%	566	-16.3%
PETRO CRCKS & SPRDS ASIA	319	529	-39.7%	405	-21.2%
INDIANA MISO	27,672	68,243	-59.5%	23,749	16.5%
MICHIGAN MISO	198,705	237,878	-16.5%	210,065	-5.4%
NYISO CAPACITY	3,890	4,987	-22.0%	3,646	6.7%
GROUP THREE ULSD (PLATTS)	250	0	-	275	-9.1%
EURO-DENOMINATED PETRO P	0	0	-	99	-100.0%
AUSTRIALIAN COKE COAL	896	897	-0.1%	965	-7.2%
DAILY PJM	296,391	253,733	16.8%	303,894	-2.5%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest MAR 2017	Open Interest MAR 2016	% CHG	Open Interest FEB 2017	% CHG
Energy Futures					
EMISSIONS	0	0	-	0	-
UCM FUT	41	85	-51.8%	31	32.3%
INDONESIAN COAL	0	45	-100.0%	5	-100.0%
NEW YORK HUB ZONE J PEAK	851	992	-14.2%	604	40.9%
DLY GAS EURO-BOB OXY	0	0	-	0	-
NATURAL GAS INDEX	1,708	610	180.0%	1,620	5.4%
MGF FUT	148	60	146.7%	0	-
CHICAGO ULSD (PLATTS) SWA	0	30	-100.0%	0	-
NATURAL GAS FIXED PRICE SW	1,080	7,022	-84.6%	1,260	-14.3%
3.5% FUEL OIL CIF BALMO S	5	50	-90.0%	90	-94.4%
MINI RBOB V. EBOB(ARGUS) NW	2,688	1,656	62.3%	3,514	-23.5%
SUMAS NAT GAS PLATTS FIXED	550	1,617	-66.0%	612	-10.1%
NY HARBOR LOW SULPUR GAS	1,522	700	117.4%	1,426	6.7%
DY EURO 3.5% FUEL OI RDA	0	0	-	225	-100.0%
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	0	-	230	-100.0%
ELEC ERCOT DLY OFF PK	0	0	-	0	-
EU LOW SULPHUR GASOIL CRA	0	0	-	0	-
CANADIAN LIGHT SWEET OIL	7,480	4,714	58.7%	8,590	-12.9%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
MINI GAS EUROBOB OXY NWE A	438	244	79.5%	196	123.5%
ELEC WEST POWER OFF-PEAK	1,250	0	-	0	-
CAISO SP15 EZGNHUB5 PEAK	1,250	0	-	0	-
ELEC WEST POWER PEAK	2,600	0	-	3,850	-32.5%
Energy Options					
ETHANOL	305	25	1,120.0%	315	-3.2%
EUROPEAN JET KEROSENE NW	0	60	-100.0%	0	-
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	-
NATURAL GAS PHY	2,689,054	2,928,076	-8.2%	2,479,574	8.4%
NATURAL GAS 3 M CSO FIN	9,150	23,910	-61.7%	4,550	101.1%
NATURAL GAS 1 M CSO FIN	30,600	5,200	488.5%	20,300	50.7%
WTI CRUDE OIL 1 M CSO FI	312,764	375,187	-16.6%	320,234	-2.3%
SINGAPORE JET FUEL CALEND	760	1,300	-41.5%	890	-14.6%
ROTTERDAM 3.5%FUEL OIL CL	480	280	71.4%	540	-11.1%
NYMEX EUROPEAN GASOIL APO	0	607	-100.0%	10	-100.0%
N ROCKIES PIPE SWAP	3,780	3,960	-4.5%	3,330	13.5%
BRENT OIL LAST DAY	87,152	54,026	61.3%	74,426	17.1%
SAN JUAN PIPE SWAP	3,642	360	911.7%	3,460	5.3%
BRENT CALENDAR SWAP	15,351	72,175	-78.7%	16,545	-7.2%
HEATING OIL PHY	51,075	67,862	-24.7%	47,600	7.3%
PJM MONTHLY	0	2	-100.0%	0	-
NY HARBOR HEAT OIL SWP	28,920	51,062	-43.4%	31,940	-9.5%
NG HH 3 MONTH CAL	0	250	-100.0%	0	-
RBOB PHY	17,712	41,465	-57.3%	17,323	2.2%

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CME Group Exchange Open Interest Report - Monthly

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Energy Options					
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-
NYMEX EUROPEAN GASOIL OPT	0	0	-	0	-
PGE CITYGATE PIPE SWAP	0	0	-	0	-
CRUDE OIL PHY	3,022,813	2,967,350	1.9%	2,594,465	16.5%
WTI 12 MONTH CALENDAR OPT	0	0	-	0	-
CRUDE OIL 1MO	775,585	427,401	81.5%	734,860	5.5%
SOCAL PIPE SWAP	0	6,000	-100.0%	1,600	-100.0%
HENRY HUB FINANCIAL LAST	10,445	5,929	76.2%	11,144	-6.3%
HO 1 MONTH CLNDR OPTIONS	0	800	-100.0%	0	-
CRUDE OIL APO	290,847	321,527	-9.5%	306,587	-5.1%
RBOB CALENDAR SWAP	1,179	2,258	-47.8%	1,109	6.3%
PETRO OUTRIGHT EURO	300	100	200.0%	300	0.0%
WTI-BRENT BULLET SWAP	157,620	13,200	1,094.1%	159,200	-1.0%
PANHANDLE PIPE SWAP	2,880	0	-	0	-
NATURAL GAS OPTION ON CALE	5,958	14,146	-57.9%	2,798	112.9%
ELEC MISO PEAK	0	420	-100.0%	0	-
SINGAPORE FUEL OIL 180 CS	0	0	-	0	-
NATURAL GAS	0	500	-100.0%	0	-
NYISO ZONE G 5MW PEAK OPTI	14,910	0	-	14,910	0.0%
PETROCHEMICALS	8,420	8,596	-2.0%	10,071	-16.4%
PJM CALENDAR STRIP	0	0	-	0	-
APPALACHIAN COAL	0	0	-	0	-
CRUDE OIL OUTRIGHTS	150	3,000	-95.0%	150	0.0%
MCCLOSKEY ARA ARGS COAL	1,070	4,320	-75.2%	770	39.0%
MCCLOSKEY RCH BAY COAL	0	1,350	-100.0%	0	-
ELEC FINSETTLED	0	84	-100.0%	0	-
ELECTRICITY OFF PEAK	0	0	-	0	-
NATURAL GAS 5 M CSO FIN	2,325	550	322.7%	1,750	32.9%
HEATING OIL CRK SPD AVG PRI	0	0	-	0	-
NATURAL GAS 2 M CSO FIN	1,850	1,000	85.0%	850	117.6%
CRUDE OIL CALNDR STRIP	0	0	-	0	-
SINGAPORE GASOIL CALENDAR	250	300	-16.7%	275	-9.1%
ETHANOL SWAP	12,703	12,180	4.3%	14,825	-14.3%
NATURAL GAS 6 M CSO FIN	0	0	-	12,150	-100.0%
GASOIL CRACK SPREAD AVG PR	0	0	-	0	-
SHORT TERM NATURAL GAS	40	500	-92.0%	425	-90.6%
SHORT TERM	0	0	-	0	-
COAL SWAP	665	2,179	-69.5%	970	-31.4%
COAL API2 INDEX	4,330	58,895	-92.6%	5,265	-17.8%
EURO-DENOMINATED PETRO P	0	0	-	0	-
COAL API4 INDEX	0	675	-100.0%	110	-100.0%
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	15,463	1,200	1,188.6%	14,251	8.5%
LLS CRUDE OIL	11,025	5,235	110.6%	9,950	10.8%
PJM WES HUB PEAK CAL MTH	2,340	10,500	-77.7%	2,170	7.8%
PJM ELECTRIC	0	0	-	0	-
1 MO GASOIL CAL SWAP SPR	0	100	-100.0%	0	-
GASOLINE	0	456	-100.0%	0	-

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CME Group Exchange Open Interest Report - Monthly

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FX Futures					
AUSTRALIAN DOLLAR	137,605	120,776	13.9%	141,956	-3.1%
BRITISH POUND	246,071	244,673	0.6%	226,948	8.4%
BRAZIL REAL	32,502	45,071	-27.9%	31,024	4.8%
CANADIAN DOLLAR	122,558	105,938	15.7%	136,122	-10.0%
E-MINI EURO FX	9,840	5,824	69.0%	9,220	6.7%
EURO FX	402,816	342,782	17.5%	432,074	-6.8%
E-MINI JAPANESE YEN	7,239	1,074	574.0%	1,513	378.5%
JAPANESE YEN	195,473	149,929	30.4%	204,782	-4.5%
MEXICAN PESO	198,361	111,137	78.5%	194,869	1.8%
NEW ZEALND DOLLAR	39,456	28,293	39.5%	57,114	-30.9%
NKR/USD CROSS RATE	1,261	1,138	10.8%	1,449	-13.0%
RUSSIAN RUBLE	35,197	27,130	29.7%	29,183	20.6%
S.AFRICAN RAND	26,736	4,291	523.1%	27,639	-3.3%
SWISS FRANC	38,298	36,241	5.7%	46,627	-17.9%
AD/CD CROSS RATES	4	0	-	3	33.3%
AD/JY CROSS RATES	887	505	75.6%	1,783	-50.3%
AD/NE CROSS RATES	22	27	-18.5%	7	214.3%
BP/JY CROSS RATES	472	287	64.5%	372	26.9%
BP/SF CROSS RATES	4	2	100.0%	0	-
CD/JY CROSS RATES	40	0	-	1	3,900.0%
EC/AD CROSS RATES	4,533	557	713.8%	1,036	337.5%
EC/CD CROSS RATES	1,279	886	44.4%	1,446	-11.5%
EC/NOK CROSS RATES	34	1	3,300.0%	2	1,600.0%
EC/SEK CROSS RATES	396	273	45.1%	367	7.9%
EFX/BP CROSS RATES	35,703	32,203	10.9%	30,948	15.4%
EFX/JY CROSS RATES	16,023	12,046	33.0%	19,939	-19.6%
EFX/SF CROSS RATES	13,157	8,604	52.9%	12,582	4.6%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	1,294	918	41.0%	1,425	-9.2%
HUNGARIAN FORINT (US)	0	0	-	0	-
POLISH ZLOTY (US)	43	401	-89.3%	1,901	-97.7%
POLISH ZLOTY (EC)	2	2,367	-99.9%	2	0.0%
SHEKEL	0	0	-	0	-
RMB USD	72	513	-86.0%	205	-64.9%
KOREAN WON	26	21	23.8%	50	-48.0%
TURKISH LIRA	1,373	0	-	1,334	2.9%
TURKISH LIRA (EU)	0	0	-	0	-
E-MICRO EUR/USD	4,453	3,743	19.0%	6,638	-32.9%
E-MICRO GBP/USD	2,629	1,574	67.0%	2,098	25.3%
E-MICRO USD/CAD	0	3	-100.0%	0	-
E-MICRO USD/CHF	0	1	-100.0%	0	-
E-MICRO USD/JPY	0	10	-100.0%	0	-
E-MICRO AUD/USD	1,720	2,516	-31.6%	3,450	-50.1%
MICRO CHF/USD	223	1,131	-80.3%	399	-44.1%
INDIAN RUPEE	960	320	200.0%	875	9.7%
E-MICRO INR/USD	417	87	379.3%	498	-16.3%
E-MICRO JPY/USD	1,195	1,364	-12.4%	2,131	-43.9%
CHINESE RENMINBI (CNH)	1,436	3,228	-55.5%	1,859	-22.8%
USDZAR	0	0	-	10	-100.0%
FCXRX	9	0	-	46	-80.4%
E-MICRO USD/CNH	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

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FX Futures					
E-MICRO CAD/USD	854	2,188	-61.0%	1,156	-26.1%
FX Options					
AUSTRALIAN DOLLAR	21,953	75,535	-70.9%	55,346	-60.3%
BRITISH POUND	33,307	119,879	-72.2%	96,607	-65.5%
CANADIAN DOLLAR	14,070	79,534	-82.3%	43,474	-67.6%
EURO FX	94,853	292,090	-67.5%	222,402	-57.4%
JAPANESE YEN	48,914	139,546	-64.9%	145,667	-66.4%
MEXICAN PESO	1,675	1,742	-3.8%	4,694	-64.3%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	0	1,187	-100.0%	0	-
SWISS FRANC	2,230	11,000	-79.7%	4,824	-53.8%
JAPANESE YEN (EU)	4	852	-99.5%	70	-94.3%
EURO FX (EU)	137	3,448	-96.0%	193	-29.0%
SWISS FRANC (EU)	1	0	-	0	-
CANADIAN DOLLAR (EU)	30	32	-6.2%	35	-14.3%
BRITISH POUND (EU)	504	2,089	-75.9%	551	-8.5%
AUSTRALIAN DLR (EU)	0	481	-100.0%	0	-
CHF/USD PQO 2pm Fix	2,870	0	-	2,842	1.0%
AUD/USD PQO 2pm Fix	56,623	0	-	29,503	91.9%
EUR/USD PQO 2pm Fix	186,737	0	-	104,653	78.4%
CAD/USD PQO 2pm Fix	48,685	0	-	25,998	87.3%
JPY/USD PQO 2pm Fix	114,523	0	-	66,082	73.3%
GBP/USD PQO 2pm Fix	83,773	0	-	41,047	104.1%

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CME Group Exchange Open Interest Report - Monthly

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Commodities and Alternative Investments					
Futures					
CORN	1,465,661	1,389,765	5.5%	1,361,513	7.6%
SOYBEAN	728,412	774,306	-5.9%	685,072	6.3%
SOYBEAN MEAL	377,934	375,408	0.7%	370,669	2.0%
SOYBEAN OIL	416,136	453,877	-8.3%	366,430	13.6%
OATS	6,179	11,107	-44.4%	7,190	-14.1%
ROUGH RICE	11,108	13,149	-15.5%	11,824	-6.1%
MINI CORN	8,278	5,792	42.9%	8,775	-5.7%
MINI SOYBEAN	19,693	13,439	46.5%	20,625	-4.5%
MINI WHEAT	1,736	1,122	54.7%	1,508	15.1%
LIVE CATTLE	392,036	291,595	34.4%	335,148	17.0%
FEEDER CATTLE	59,116	38,734	52.6%	51,005	15.9%
LEAN HOGS	203,449	230,656	-11.8%	220,871	-7.9%
LUMBER	5,813	5,025	15.7%	5,906	-1.6%
MILK	36,530	30,586	19.4%	34,790	5.0%
MLK MID	0	0	0.0%	0	-
NFD MILK	7,533	5,732	31.4%	7,815	-3.6%
BUTTER CS	6,377	5,798	10.0%	5,565	14.6%
CLASS IV MILK	4,992	2,046	144.0%	4,588	8.8%
DRY WHEY	6,749	4,574	47.6%	6,590	2.4%
GSCI EXCESS RETURN FUT	48,568	36,397	33.4%	48,337	0.5%
GOLDMAN SACHS	15,456	11,520	34.2%	15,479	-0.1%
HOUSING INDEX	66	37	78.4%	58	13.8%
ETHANOL	5,100	3,830	33.2%	4,751	7.3%
HDD WEATHER	500	550	-9.1%	1,550	-67.7%
CDD WEATHER	25,000	0	-	0	-
HDD SEASONAL STRIP	100	827	-87.9%	300	-66.7%
CDD SEASONAL STRIP	250	750	-66.7%	0	-
HDD WEATHER EUROPEAN	175	600	-70.8%	400	-56.3%
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	150	100	50.0%	150	0.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-
COFFEE	0	13	-100.0%	0	-
DOW-UBS COMMOD INDEX	35,920	18,433	94.9%	37,884	-5.2%
SUGAR 11	1	19	-94.7%	0	0.0%
COCOA TAS	7	9	-22.2%	12	-41.7%
COTTON	4	8	-50.0%	2	100.0%
USD CRUDE PALM OIL	1,204	0	-	1,744	-31.0%
CASH-SETTLED CHEESE	31,847	31,881	-0.1%	28,427	12.0%
FERTILIZER PRODUCTS	2,592	4,155	-37.6%	2,217	16.9%
S&P GSCI ENHANCED ER SWAP	29,740	13,072	127.5%	17,033	74.6%
CHI WHEAT	514,042	434,924	18.2%	401,441	28.0%
KC WHEAT	258,836	207,597	24.7%	207,022	25.0%
MALAYSIAN PALM SWAP	24,312	13,872	75.3%	23,188	4.8%
PALM OIL	0	0	-	0	-
Intercommodity Spread	0	0	-	0	-
DJ_UBS ROLL SELECT INDEX FU	1,070	332	222.3%	1,070	0.0%
Commodities and Alternative Investments					
Options					
CORN	1,272,646	1,312,683	-3.1%	952,975	33.5%

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Commodities and Alternative Investments					
Options					
SOYBEAN	686,154	864,392	-20.6%	523,505	31.1%
SOYBEAN MEAL	129,116	172,517	-25.2%	111,036	16.3%
SOYBEAN OIL	138,725	194,632	-28.7%	89,439	55.1%
SOYBEAN CRUSH	180	2,483	-92.8%	95	89.5%
OATS	2,675	3,237	-17.4%	1,883	42.1%
ROUGH RICE	2,283	2,816	-18.9%	1,960	16.5%
WHEAT	0	0	-	0	-
LIVE CATTLE	224,984	290,380	-22.5%	183,360	22.7%
FEEDER CATTLE	34,419	31,183	10.4%	33,172	3.8%
LEAN HOGS	181,684	184,513	-1.5%	151,277	20.1%
LUMBER	1,009	1,033	-2.3%	613	64.6%
MILK	98,202	56,897	72.6%	93,291	5.3%
MLK MID	672	319	110.7%	678	-0.9%
NFD MILK	13,164	7,921	66.2%	11,241	17.1%
BUTTER CS	5,991	4,215	42.1%	6,268	-4.4%
CLASS IV MILK	6,862	2,778	147.0%	7,022	-2.3%
DRY WHEY	1,344	214	528.0%	1,213	10.8%
HOUSING INDEX	6	0	-	0	-
HDD WEATHER	2,000	0	-	2,250	-11.1%
CDD WEATHER	47,000	0	-	0	-
HDD SEASONAL STRIP	14,100	14,100	0.0%	16,700	-15.6%
CDD SEASONAL STRIP	1,000	13,500	-92.6%	0	-
HDD WEATHER EUROPEAN	1,500	5,500	-72.7%	1,500	0.0%
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	2,500	3,500	-28.6%	2,500	0.0%
NOV-NOV SOYBEAN CAL SPRD	64	129	-50.4%	64	0.0%
JULY-NOV SOYBEAN CAL SPRD	21,976	7,021	213.0%	16,408	33.9%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	3,225	13,347	-75.8%	1,525	111.5%
SOYBN NEARBY+2 CAL SPRD	1,010	350	188.6%	910	11.0%
WHEAT NEARBY+2 CAL SPRD	3,553	7,069	-49.7%	3,501	1.5%
CORN NEARBY+2 CAL SPRD	2,396	5,688	-57.9%	2,386	0.4%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-DEC WHEAT CAL SPRD	934	8,620	-89.2%	500	86.8%
LV CATL CSO	458	25	1,732.0%	443	3.4%
SOYMEAL NEARBY+2 CAL SPRD	0	2,475	-100.0%	0	-
WHEAT-CORN ICISO	600	1	59,900.0%	600	0.0%
CASH-SETTLED CHEESE	38,094	28,240	34.9%	37,918	0.5%
JULY-DEC SOY OIL CAL SPRD	590	0	-	490	20.4%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-
NOV-JULY SOYBEAN CAL SPRD	25	0	-	0	-
DEC-DEC CORN CAL SPRD	2,033	1,778	14.3%	2,016	0.8%
DEC-JULY CORN CAL SPRD	2,600	0	-	600	333.3%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
CHI WHEAT	350,070	365,133	-4.1%	237,640	47.3%
KC WHEAT	42,089	45,578	-7.7%	32,501	29.5%
MAR-DEC CORN CAL SPRD	0	0	-	0	-
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
Intercommodity Spread	650	1,850	-64.9%	650	0.0%
MAR-JULY CORN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

	Open Interest MAR 2017	Open Interest MAR 2016	% CHG	Open Interest FEB 2017	% CHG
Commodities and Alternative Investments					
Options					
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-
Foreign Exchange Futures					
CHILEAN PESO	138	4	3,350.0%	301	-54.2%
Ags Futures					
WHEAT	750	0	-	1,114	-32.7%
Ags Options					
WHEAT	200	0	-	200	0.0%
TOTAL FUTURES GROUP					
Interest Rate Futures	23,666,373	18,087,349	30.8%	23,976,899	-1.3%
Equity Index Futures	3,600,799	3,537,630	1.8%	3,923,100	-8.2%
Metals Futures	1,120,237	1,024,471	9.3%	1,129,976	-0.9%
Energy Futures	19,319,891	21,266,550	-9.2%	19,575,021	-1.3%
FX Futures	1,582,673	1,300,073	21.7%	1,633,083	-3.1%
Commodities and Alternative Invest	4,752,672	4,431,637	7.2%	4,296,949	10.6%
Foreign Exchange Futures	138	4	3,350.0%	301	-54.2%
Ags Futures	750	0	-	1,114	-32.7%
TOTAL FUTURES	54,043,533	49,647,714	8.9%	54,536,443	-0.9%
TOTAL OPTIONS GROUP					
Interest Rate Options	42,755,933	38,166,300	12.0%	46,907,065	-8.8%
Equity Index Options	4,482,578	4,466,331	0.4%	5,019,670	-10.7%
Metals Options	1,119,264	1,287,183	-13.0%	1,122,890	-0.3%
Energy Options	7,593,913	7,496,558	1.3%	6,921,992	9.7%
FX Options	710,889	727,415	-2.3%	843,988	-15.8%
Commodities and Alternative Invest	3,338,583	3,656,117	-8.7%	2,530,130	32.0%
Ags Options	200	0	-	200	0.0%
TOTAL OPTIONS	60,001,360	55,799,904	7.5%	63,345,935	-5.3%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest MAR 2017	Open Interest MAR 2016	% CHG	Open Interest FEB 2017	% CHG
TOTAL COMBINED					
Interest Rate	66,422,306	56,253,649	18.1%	70,883,964	-6.3%
Equity Index	8,083,377	8,003,961	1.0%	8,942,770	-9.6%
Metals	2,239,501	2,311,654	-3.1%	2,252,866	-0.6%
Energy	26,913,804	28,763,108	-6.4%	26,497,013	1.6%
FX	2,293,562	2,027,488	13.1%	2,477,071	-7.4%
Commodities and Alternative Invest	8,091,255	8,087,754	0.0%	6,827,079	18.5%
Foreign Exchange	138	4	3,350.0%	301	-54.2%
Ags	950	0	-	1,314	-27.7%
GRAND TOTAL	114,044,893	105,447,618	8.2%	117,882,378	-3.3%

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