



## CME Group Exchange Open Interest Report - Monthly

	Open Interest MAR 2017	Open Interest MAR 2016	% CHG	Open Interest FEB 2017	% CHG
<b>Interest Rate Futures</b>					
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	-
<b>Interest Rate Options</b>					
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%

\*\*\* 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.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.



## CME Group Exchange Open Interest Report - Monthly

	Open Interest MAR 2017	Open Interest MAR 2016	% CHG	Open Interest FEB 2017	% CHG
<b>Equity Index Futures</b>					
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	13,169	8,584	53.4%	12,778	3.1%
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%
E-MINI S&P REAL ESTATE SELE	2,156	0	-	3,450	-37.5%
NIFTY 50	1,586	1,175	35.0%	1,859	-14.7%

**\*\*\* 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.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CME Group Exchange Open Interest Report - Monthly

	Open Interest MAR 2017	Open Interest MAR 2016	% CHG	Open Interest FEB 2017	% CHG
<b>Equity Index Options</b>					
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%
<b>Metals Futures</b>					
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	-

\*\*\* 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.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CME Group Exchange Open Interest Report - Monthly

	Open Interest MAR 2017	Open Interest MAR 2016	% CHG	Open Interest FEB 2017	% CHG
<b>Metals Options</b>					
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%
<b>Energy Futures</b>					
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%
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	-

**\*\*\* 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.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CME Group Exchange Open Interest Report - Monthly

	Open Interest MAR 2017	Open Interest MAR 2016	% CHG	Open Interest FEB 2017	% CHG
<b>Energy Futures</b>					
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%
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%

\*\*\* 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.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CME Group Exchange Open Interest Report - Monthly

	Open Interest MAR 2017	Open Interest MAR 2016	% CHG	Open Interest FEB 2017	% CHG
<b>Energy Futures</b>					
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 RDM	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%
PONAT BASIS SWAP FUTURE	550	4,490	-87.8%	612	-10.1%
SANHANDLE 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%
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 RDM F	32	121	-73.6%	21	52.4%
PREM UNL GAS 10PPM RDM 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%

**\*\*\* 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.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CME Group Exchange Open Interest Report - Monthly

	Open Interest MAR 2017	Open Interest MAR 2016	% CHG	Open Interest FEB 2017	% CHG
<b>Energy Futures</b>					
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%
DEMARCO 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%
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%

**\*\*\* 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.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.



## CME Group Exchange Open Interest Report - Monthly

	Open Interest MAR 2017	Open Interest MAR 2016	% CHG	Open Interest FEB 2017	% CHG
<b>Energy Futures</b>					
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	-
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 PEPKO 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	-

**\*\*\* 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.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.



## CME Group Exchange Open Interest Report - Monthly

	Open Interest MAR 2017	Open Interest MAR 2016	% CHG	Open Interest FEB 2017	% CHG
<b>Energy Futures</b>					
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%
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%

\*\*\* 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.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CME Group Exchange Open Interest Report - Monthly

	Open Interest MAR 2017	Open Interest MAR 2016	% CHG	Open Interest FEB 2017	% CHG
<b>Energy Futures</b>					
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 ZMCP5 5MW PE	400	1,337	-70.1%	430	-7.0%
ERCOT NORTH ZMCP5 5MW OF	0	17,725	-100.0%	0	-
ERCOT NORTH ZMCP5 5MW OF	0	520	-100.0%	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	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	-

**\*\*\* 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.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CME Group Exchange Open Interest Report - Monthly

	Open Interest MAR 2017	Open Interest MAR 2016	% CHG	Open Interest FEB 2017	% CHG
<b>Energy Futures</b>					
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%
AUSTRALIAN COKE COAL	896	897	-0.1%	965	-7.2%
DAILY PJM	296,391	253,733	16.8%	303,894	-2.5%
EMMISSIONS	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	-

**\*\*\* 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.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CME Group Exchange Open Interest Report - Monthly

	Open Interest MAR 2017	Open Interest MAR 2016	% CHG	Open Interest FEB 2017	% CHG
<b>Energy Futures</b>					
ELEC WEST POWER PEAK	2,600	0	-	3,850	-32.5%
<b>Energy Options</b>					
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%
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	-

**\*\*\* 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.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CME Group Exchange Open Interest Report - Monthly

	Open Interest MAR 2017	Open Interest MAR 2016	% CHG	Open Interest FEB 2017	% CHG
<b>Energy Options</b>					
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	-
<b>FX Futures</b>					
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%

**\*\*\* 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.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CME Group Exchange Open Interest Report - Monthly

	Open Interest MAR 2017	Open Interest MAR 2016	% CHG	Open Interest FEB 2017	% CHG
<b>FX Futures</b>					
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	-
E-MICRO CAD/USD	854	2,188	-61.0%	1,156	-26.1%

**\*\*\* 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.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.



## CME Group Exchange Open Interest Report - Monthly

	Open Interest MAR 2017	Open Interest MAR 2016	% CHG	Open Interest FEB 2017	% CHG
<b>FX Options</b>					
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%

**\*\*\* 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.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.



## CME Group Exchange Open Interest Report - Monthly

	Open Interest MAR 2017	Open Interest MAR 2016	% CHG	Open Interest FEB 2017	% CHG
<b>Commodities and Alternative Investments</b>					
<b>Futures</b>					
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%
<b>Commodities and Alternative Investments</b>					
<b>Options</b>					
CORN	1,272,646	1,312,683	-3.1%	952,975	33.5%

\*\*\* 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.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CME Group Exchange Open Interest Report - Monthly

	Open Interest MAR 2017	Open Interest MAR 2016	% CHG	Open Interest FEB 2017	% CHG
<b>Commodities and Alternative Investments</b>					
<b>Options</b>					
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	-

**\*\*\* 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.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CME Group Exchange Open Interest Report - Monthly

	Open Interest MAR 2017	Open Interest MAR 2016	% CHG	Open Interest FEB 2017	% CHG
<b>Commodities and Alternative Investments</b>					
<b>Options</b>					
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-
 <b>Foreign Exchange Futures</b>					
CHILEAN PESO	138	4	3,350.0%	301	-54.2%
 <b>Ags Futures</b>					
WHEAT	750	0	-	1,114	-32.7%
 <b>Ags Options</b>					
WHEAT	200	0	-	200	0.0%
 <b>TOTAL FUTURES GROUP</b>					
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%
<b>TOTAL FUTURES</b>	<b>54,043,533</b>	<b>49,647,714</b>	<b>8.9%</b>	<b>54,536,443</b>	<b>-0.9%</b>
 <b>TOTAL OPTIONS GROUP</b>					
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%
<b>TOTAL OPTIONS</b>	<b>60,001,360</b>	<b>55,799,904</b>	<b>7.5%</b>	<b>63,345,935</b>	<b>-5.3%</b>

**\*\*\* 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.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.



## CME Group Exchange Open Interest Report - Monthly

	Open Interest MAR 2017	Open Interest MAR 2016	% CHG	Open Interest FEB 2017	% CHG
<b>TOTAL COMBINED</b>					
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%
<b>GRAND TOTAL</b>	<b>114,044,893</b>	<b>105,447,618</b>	<b>8.2%</b>	<b>117,882,378</b>	<b>-3.3%</b>

\*\*\* 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.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.