

## CME Group Exchange Open Interest Report - Monthly

	Open Interest MAY 2017	Open Interest MAY 2016	% CHG	Open Interest APR 2017	% CHG
<b>Interest Rate Futures</b>					
30-YR BOND	739,056	564,537	30.9%	645,017	14.6%
10-YR NOTE	3,232,315	2,629,971	22.9%	3,232,357	0.0%
5-YR NOTE	3,316,672	2,556,335	29.7%	3,211,982	3.3%
2-YR NOTE	1,325,181	1,007,329	31.6%	1,383,120	-4.2%
FED FUND	1,742,500	1,008,114	72.8%	1,649,265	5.7%
EURODOLLARS	14,165,393	10,816,515	31.0%	13,253,945	6.9%
5-YR SWAP RATE	25,903	30,830	-16.0%	26,076	-0.7%
2-YR SWAP RATE	0	76	-100.0%	0	-
10-YR SWAP RATE	30,041	28,250	6.3%	29,832	0.7%
7-YR SWAP	0	0	-	0	-
1-MONTH EURODOLLAR	11,703	3,046	284.2%	8,020	45.9%
ULTRA T-BOND	774,931	615,498	25.9%	735,458	5.4%
30-YR SWAP RATE	1,280	1,322	-3.2%	1,078	18.7%
Ultra 10-Year Note	373,193	159,304	134.3%	347,841	7.3%
EURO 5YR BUNDLE	0	0	-	0	-
3YR BUNDLE	0	0	-	0	-
2YR BUNDLE	0	0	-	0	-
<b>Interest Rate Options</b>					
30-YR BOND	474,916	344,627	37.8%	528,438	-10.1%
10-YR NOTE	2,218,974	1,964,669	12.9%	3,021,980	-26.6%
5-YR NOTE	886,134	805,694	10.0%	1,196,334	-25.9%
2-YR NOTE	32,753	86,581	-62.2%	85,856	-61.9%
FED FUND	2,151	17,315	-87.6%	2,876	-25.2%
EURODOLLARS	26,767,528	28,793,178	-7.0%	25,629,889	4.4%
EURO MIDCURVE	18,604,996	10,860,099	71.3%	17,950,331	3.6%
ULTRA T-BOND	280	3,201	-91.3%	3,563	-92.1%
Ultra 10-Year Note	0	1,123	-100.0%	194	-100.0%

\*\*\* 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 MAY 2017	Open Interest MAY 2016	% CHG	Open Interest APR 2017	% CHG
<b>Equity Index Futures</b>					
DJIA	0	0	-	0	-
MINI \$5 DOW	120,532	123,710	-2.6%	132,298	-8.9%
E-MINI S&P500	3,084,653	2,993,290	3.1%	2,937,918	5.0%
S&P 500	111,054	83,080	33.7%	87,786	26.5%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	91,440	84,599	8.1%	94,815	-3.6%
S&P 400 MIDCAP	0	0	-	0	-
S&P 500 GROWTH	20	25	-20.0%	18	11.1%
S&P 500/VALUE	66,928	45,270	47.8%	57,924	15.5%
E-MINI RUSSELL 1000	263	36	630.6%	332	-20.8%
E-MINI NASDAQ 100	287,105	232,012	23.7%	272,835	5.2%
NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	39,602	35,533	11.5%	39,112	1.3%
NIKKEI 225 (YEN) STOCK	78,879	92,395	-14.6%	81,421	-3.1%
DJ US REAL ESTATE	14,936	9,623	55.2%	13,635	9.5%
NASDAQ BIOTECH	324	0	-	324	0.0%
E-MICRO NIFTY	0	0	-	0	-
S&P CONSUMER DSCRTNRY SE	3,684	9,478	-61.1%	3,502	5.2%
S&P HEALTH CARE SECTOR	11,247	6,711	67.6%	8,396	34.0%
S&P UTILITIES SECTOR	19,105	23,268	-17.9%	15,821	20.8%
S&P CONSUMER STAPLES SECT	11,951	30,816	-61.2%	7,255	64.7%
S&P TECHNOLOGY SECTOR	6,452	3,602	79.1%	5,359	20.4%
S&P INDUSTRIAL SECTOR	4,569	7,702	-40.7%	4,006	14.1%
S&P FINANCIAL SECTOR	16,330	5,932	175.3%	13,086	24.8%
S&P ENERGY SECTOR	5,037	1,962	156.7%	6,029	-16.5%
S&P MATERIALS SECTOR	3,908	1,960	99.4%	3,710	5.3%
IBOVESPA INDEX	173	394	-56.1%	168	3.0%
E-MINI RUSSELL 1000 VALUE	823	782	5.2%	1,167	-29.5%
FT-SE 100	246	153	60.8%	333	-26.1%
E-MINI RUSSELL 1000 GROWTH	271	33	721.2%	352	-23.0%
NIFTY 50	874	35	2,397.1%	582	50.2%
E-MINI S&P REAL ESTATE SELE	2,822	0	-	2,565	10.0%

**\*\*\* 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 MAY 2017	Open Interest MAY 2016	% CHG	Open Interest APR 2017	% CHG
<b>Equity Index Options</b>					
DJIA	0	0	-	0	-
MINI \$5 DOW	7,182	15,352	-53.2%	6,350	13.1%
E-MINI S&P500	2,050,693	2,460,784	-16.7%	1,506,796	36.1%
S&P 500	211,269	422,101	-49.9%	134,766	56.8%
E-MINI MIDCAP	0	2	-100.0%	0	-
E-MINI NASDAQ 100	58,015	71,978	-19.4%	40,961	41.6%
NASDAQ	0	0	-	0	-
EOM S&P 500	39,377	243,774	-83.8%	37,246	5.7%
EOM EMINI S&P	746,548	738,996	1.0%	642,793	16.1%
EOW2 EMINI S&P 500	153,239	134,486	13.9%	218,231	-29.8%
EOW2 S&P 500	20,256	20,579	-1.6%	7,796	159.8%
EOW1 EMINI S&P 500	368,062	289,305	27.2%	457,452	-19.5%
EOW1 S&P 500	68,930	42,927	60.6%	79,338	-13.1%
EOW4 EMINI S&P 500	64,200	72,080	-10.9%	39,350	63.2%
EOW3 S&P 500	94,570	205,117	-53.9%	182,003	-48.0%
EOW3 EMINI S&P 500	571,761	683,481	-16.3%	1,216,566	-53.0%
<b>Metals Futures</b>					
COMEX COPPER	250,589	217,856	15.0%	248,692	0.8%
URANIUM	4,931	6,872	-28.2%	4,516	9.2%
COMEX MINY COPPER	164	60	173.3%	174	-5.7%
COMEX GOLD	443,694	502,184	-11.6%	474,139	-6.4%
COMEX SILVER	204,633	198,844	2.9%	200,033	2.3%
NYMEX PLATINUM	69,007	62,643	10.2%	67,693	1.9%
NYMEX HOT ROLLED STEEL	14,502	19,853	-27.0%	11,858	22.3%
PALLADIUM	30,760	22,378	37.5%	36,731	-16.3%
E-MICRO GOLD	5,299	2,467	114.8%	4,986	6.3%
SILVER	710	835	-15.0%	578	22.8%
COPPER	1,312	4,788	-72.6%	1,581	-17.0%
FERROUS PRODUCTS	190	315	-39.7%	255	-25.5%
ALUMINUM	27,543	9,143	201.2%	28,293	-2.7%
GOLD	0	0	-	0	-
COMEX E-Mini GOLD	498	1,295	-61.5%	798	-37.6%
COMEX E-Mini SILVER	129	152	-15.1%	93	38.7%
IRON ORE 62 CHINA TSI FUTURE	19,750	24,432	-19.2%	19,025	3.8%
IRON ORE 58 CHINA TSI FUTURE	0	0	-	0	-
IRON ORE 62 CHINA PLATTS FU	1,302	1,230	5.9%	1,152	13.0%
Aluminium MW Trans Prem Platts	33,448	27,890	19.9%	33,811	-1.1%
Gold Kilo	11	140	-92.1%	17	-35.3%
LNDN ZINC	20	24	-16.7%	5	300.0%
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 MAY 2017	Open Interest MAY 2016	% CHG	Open Interest APR 2017	% CHG
<b>Metals Options</b>					
COMEX COPPER	4,000	3,367	18.8%	3,141	27.3%
COMEX GOLD	923,347	1,015,770	-9.1%	984,047	-6.2%
COMEX SILVER	116,395	133,697	-12.9%	105,294	10.5%
NYMEX PLATINUM	5,350	7,923	-32.5%	4,790	11.7%
PALLADIUM	3,784	4,120	-8.2%	4,956	-23.6%
SILVER	281	0	-	11	2,454.5%
COPPER	0	0	-	0	-
GOLD	3,249	1,214	167.6%	2,431	33.6%
IRON ORE 62 CHINA TSI PUT OP	6,640	16,394	-59.5%	8,400	-21.0%
IRON ORE 62 CHINA TSI CALL O	12,351	16,526	-25.3%	13,201	-6.4%
<b>Energy Futures</b>					
ETHANOL	3,278	5,333	-38.5%	4,750	-31.0%
ETHANOL FWD	171	142	20.4%	180	-5.0%
MARS BLEND CRUDE OIL	2,366	1,499	57.8%	2,559	-7.5%
HUSTN SHIP CHNL PIPE SWP	1,459	3,425	-57.4%	1,839	-20.7%
NATURAL GAS PHY	1,530,334	1,076,185	42.2%	1,493,066	2.5%
SOUTHERN NAT LA NAT GAS	0	0	-	0	-
COLUMBIA GULF MAIN NAT G	0	2,208	-100.0%	0	-
RBOB GASOLINE BALMO CLNDR	1,704	1,126	51.3%	471	261.8%
GASOLINE UP-DOWN BALMO SW	0	0	-	0	-
FUEL OIL (PLATS) CAR CN	0	78	-100.0%	0	-
FUEL OIL (PLATS) CAR CM	42	135	-68.9%	52	-19.2%
SINGAPORE MOGAS 92 UNLEAD	12,719	11,887	7.0%	16,556	-23.2%
ETHANOL T2 FOB ROTT INCL DU	3,778	3,416	10.6%	4,100	-7.9%
SINGAPORE MOGAS 92 UNLEAD	536	1,528	-64.9%	315	70.2%
JET AV FUEL (P) CAR FM ICE GA	20	55	-63.6%	21	-4.8%
NY JET FUEL (PLATTS) HEAT OIL	0	0	-	0	-
PROPANE NON-LDH MB (OPIS) B	45	530	-91.5%	122	-63.1%
PROPANE NON-LDH MT. BEL (OF	25,284	32,982	-23.3%	28,099	-10.0%
N ILLINOIS HUB DAILY	216	188	14.9%	244	-11.5%
CINERGY HUB PEAK MONTH	288	400	-28.0%	288	0.0%
NO 2 UP-DOWN SPREAD CALEN	2,210	132	1,574.2%	1,560	41.7%
CIN HUB 5MW D AH O PK	342,600	327,080	4.7%	362,840	-5.6%
NY 3.0% FUEL OIL (PLATTS	1,250	650	92.3%	885	41.2%
ARGUS LLS VS. WTI (ARG) T	11,292	17,536	-35.6%	12,872	-12.3%
TRANSCO ZONE 1 NG BASIS	0	0	-	0	-
SOUTH STAR TEX OKLHM KNS	232	876	-73.5%	248	-6.5%
NYISO ZONE A 5MW D AH PK	10,390	11,610	-10.5%	10,940	-5.0%
NEPOOL INTR HUB 5MW D AH	660,373	381,253	73.2%	671,554	-1.7%
PJM COMED 5MW D AH O PK	52,925	248,380	-78.7%	68,925	-23.2%
NYISO ZONE A 5MW D AH O P	123,510	305,031	-59.5%	134,550	-8.2%
CHICAGO UNL GAS PL VS RBO	24	1,060	-97.7%	27	-11.1%
PREMIUM UNLEAD 10PPM FOB	65	3	2,066.7%	14	364.3%
GASOIL 10P CRG CIF NW VS	0	0	-	0	-
GASOIL 0.1 RDAM BRGS VS I	130	70	85.7%	135	-3.7%
PJM WESTHDA PEAK	43,246	67,012	-35.5%	47,338	-8.6%
PJM DAYTON DA PEAK	15,678	14,875	5.4%	16,668	-5.9%
PJM WESTH DA OFF-PEAK	769,502	1,224,892	-37.2%	833,902	-7.7%

**\*\*\* 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 MAY 2017	Open Interest MAY 2016	% CHG	Open Interest APR 2017	% CHG
<b>Energy Futures</b>					
PJM PPL DA OFF-PEAK	0	41,093	-100.0%	0	-
PJM AECO DA OFF-PEAK	3,528	47,832	-92.6%	7,128	-50.5%
ULSD 10PPM CIF MED BALMO	0	3	-100.0%	0	-
GASOIL 0.1CIF MED VS ICE	40	5	700.0%	45	-11.1%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-
GASOIL 0.1 ROTTERDAM BARG	20	0	-	25	-20.0%
EUROPE NAPHTHA CALSWAP	2,758	1,431	92.7%	2,901	-4.9%
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	0	-	113	-100.0%
CIG ROCKIES NG INDEX SWA	0	0	-	720	-100.0%
PJM PECO ZONE5MW PEAK CAL	0	0	-	0	-
NY ULSD (ARGUS) VS HEATING	1,501	1,513	-0.8%	1,630	-7.9%
N ROCKIES PIPE SWAP	395	698	-43.4%	426	-7.3%
GASOIL MINI CALENDAR SWAP	413	841	-50.9%	348	18.7%
BRENT OIL LAST DAY	132,727	157,073	-15.5%	133,694	-0.7%
SAN JUAN PIPE SWAP	0	0	-	0	-
EUROPEAN NAPHTHA BALMO	288	107	169.2%	351	-17.9%
EURO 3.5% FUEL OIL RDAM B	633	234	170.5%	345	83.5%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-
LA CARB DIESEL (OPIS) SWA	360	1,565	-77.0%	160	125.0%
GULF COAST ULSD CALENDAR	3,523	4,558	-22.7%	3,024	16.5%
CENTERPOINT EAST INDEX	0	0	-	0	-
CENTERPOINT BASIS SWAP	14,867	22,980	-35.3%	15,644	-5.0%
WTI-BRENT CALENDAR SWAP	38,668	75,832	-49.0%	40,393	-4.3%
EURO GASOIL 10PPM VS ICE	235	706	-66.7%	252	-6.7%
BRENT CALENDAR SWAP	16,304	16,925	-3.7%	16,387	-0.5%
MINY HTG OIL	0	2	-100.0%	1	-100.0%
FUELOIL SWAP:CARGOES VS.B	1,015	1,428	-28.9%	914	11.1%
DOMINION TRAN INC - APP I	2,920	9,556	-69.4%	2,920	0.0%
TENNESSEE ZONE 0 BASIS SW	910	1,396	-34.8%	972	-6.4%
PJM OFF-PEAK LMP SWAP FUT	832	3,048	-72.7%	888	-6.3%
AEP-DAYTON HUB OFF-PEAK M	400	1,172	-65.9%	450	-11.1%
AEP-DAYTON HUB DAILY	148	268	-44.8%	150	-1.3%
EASTERN RAIL DELIVERY CSX	1,125	2,322	-51.6%	1,229	-8.5%
HTG OIL	246	3,380	-92.7%	229	7.4%
EUROPE 3.5% FUEL OIL MED	594	1,183	-49.8%	711	-16.5%
WAHA INDEX SWAP FUTURE	0	5,198	-100.0%	0	-
EL PASO PERMIAN INDEX SWA	0	0	-	0	-
HEATING OIL PHY	380,704	409,532	-7.0%	419,910	-9.3%
PJM MONTHLY	2,860	9,514	-69.9%	3,092	-7.5%
NY HARBOR HEAT OIL SWP	9,896	14,075	-29.7%	10,595	-6.6%
TCO BASIS SWAP	22,396	38,831	-42.3%	23,753	-5.7%
DOMINION TRANSMISSION INC	53,558	42,243	26.8%	57,756	-7.3%
NYISO A	0	3,441	-100.0%	0	-
MINY NATURAL GAS	1,898	2,982	-36.4%	1,364	39.1%
TRANSCO ZONE 6 BASIS SWAP	6,659	5,092	30.8%	7,465	-10.8%
NYH NO 2 CRACK SPREAD CAL	8,394	16,435	-48.9%	9,397	-10.7%
JAPAN C&F NAPHTHA CRACK S	1,522	1,020	49.2%	1,347	13.0%
PERMIAN BASIS SWAP	16,737	16,394	2.1%	17,946	-6.7%

**\*\*\* 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 MAY 2017	Open Interest MAY 2016	% CHG	Open Interest APR 2017	% CHG
<b>Energy Futures</b>					
NY HARBOR RESIDUAL FUEL 1	4,850	6,192	-21.7%	5,147	-5.8%
GULF COAST NO.6 FUEL OIL	51,650	67,925	-24.0%	53,353	-3.2%
NGPL MID-CONTINENT	27,876	40,984	-32.0%	28,344	-1.7%
NYISO J	1,151	4,614	-75.1%	1,251	-8.0%
NYISO G	0	340	-100.0%	0	-
ARGUS PROPAN(SAUDI ARAMC	713	1,200	-40.6%	812	-12.2%
JAPAN NAPHTHA BALMO SWAP	360	3	11,900.0%	607	-40.7%
EUROPE JET KERO NWE CALSW	60	33	81.8%	48	25.0%
JET CIF NWE VS ICE	481	454	5.9%	486	-1.0%
RBOB PHY	381,600	390,860	-2.4%	404,800	-5.7%
RBOB GAS	1,056	2,554	-58.7%	1,224	-13.7%
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0	-
NY1% VS GC SPREAD SWAP	4,924	6,838	-28.0%	6,165	-20.1%
GULF COAST 3% FUEL OIL BA	1,208	864	39.8%	1,226	-1.5%
EUROPE 3.5% FUEL OIL RDM	11,099	8,671	28.0%	10,941	1.4%
FUEL OIL NWE CRACK VS ICE	0	184	-100.0%	0	-
DIESEL 10P BRG FOB RDM VS	0	10	-100.0%	0	-
TRANSCO ZONE 6 INDEX	1,472	3,548	-58.5%	1,712	-14.0%
SONAT BASIS SWAP FUTURE	428	3,759	-88.6%	490	-12.7%
PANHANDLE BASIS SWAP FUTU	30,605	47,372	-35.4%	32,822	-6.8%
NGPL MIDCONTINENT INDEX	0	4,520	-100.0%	0	-
DUBAI CRUDE OIL CALENDAR	15,795	1,653	855.5%	18,275	-13.6%
CRUDE OIL PHY	2,218,532	1,723,760	28.7%	2,208,206	0.5%
CINERGY HUB OFF-PEAK MONT	124	558	-77.8%	128	-3.1%
ANR LOUISIANA BASIS SWAP	0	612	-100.0%	0	-
TRANSCO ZONE4 BASIS SWAP	19,936	35,793	-44.3%	21,952	-9.2%
FLORIDA GAS ZONE3 BASIS S	0	1,040	-100.0%	0	-
SINGAPORE NAPHTHA SWAP	0	0	-	0	-
SINGAPORE JET KEROSENE SW	2,824	1,836	53.8%	3,035	-7.0%
SINGAPORE 380CST FUEL OIL	13,768	7,514	83.2%	15,169	-9.2%
AEP-DAYTON HUB MTHLY	560	1,460	-61.6%	630	-11.1%
N ILLINOIS HUB MTHLY	160	400	-60.0%	180	-11.1%
ISO NEW ENGLAND OFF-PEAK	112	472	-76.3%	126	-11.1%
NYISO G OFF-PEAK	0	190	-100.0%	0	-
NYISO A OFF-PEAK	0	1,050	-100.0%	0	-
TC2 ROTTERDAM TO USAC 37K	0	0	-	0	-
EUROPE DATED BRENT SWAP	8	6,060	-99.9%	362	-97.8%
WESTERN RAIL DELIVERY PRB	1,050	3,060	-65.7%	1,240	-15.3%
NATURAL GAS PEN SWP	235,078	317,255	-25.9%	244,427	-3.8%
SINGAPORE GASOIL VS ICE	24,185	6,870	252.0%	27,361	-11.6%
JET BARGES VS ICE GASOIL	0	4	-100.0%	0	-
SOCAL PIPE SWAP	0	3,360	-100.0%	0	-
SINGAPORE 180CST BALMO	70	20	250.0%	100	-30.0%
MONT BELVIEU LDH PROPANE 5	109,668	142,070	-22.8%	104,772	4.7%
MONT BELVIEU ETHANE 5 DECI	79,548	74,368	7.0%	84,937	-6.3%
MONT BELVIEU NORMAL BUTAN	40,814	34,456	18.5%	38,968	4.7%
WAHA BASIS	9,029	14,738	-38.7%	9,715	-7.1%
PREM UNL GAS 10PPM RDM F	11	43	-74.4%	17	-35.3%
PREM UNL GAS 10PPM RDM F	0	0	-	0	-
HENRY HUB SWAP	1,258,976	1,359,790	-7.4%	1,267,805	-0.7%
HENRY HUB BASIS SWAP	37,010	56,329	-34.3%	38,846	-4.7%

\*\*\* 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 MAY 2017	Open Interest MAY 2016	% CHG	Open Interest APR 2017	% CHG
<b>Energy Futures</b>					
CHICAGO ETHANOL SWAP	49,360	53,393	-7.6%	54,394	-9.3%
PJM WESTH RT OFF-PEAK	2,549,398	3,617,671	-29.5%	2,486,980	2.5%
PJM JCPL DA OFF-PEAK	3,920	50,880	-92.3%	7,920	-50.5%
PJM DAYTON DA OFF-PEAK	192,428	180,785	6.4%	201,628	-4.6%
PJM AD HUB 5MW REAL TIME	653,114	1,187,731	-45.0%	687,058	-4.9%
NEPOOL SE MASS 5MW D AH P	0	0	-	0	-
ISO NEW ENGLAND PK LMP	136	504	-73.0%	153	-11.1%
CRUDE OIL	19,644	24,863	-21.0%	22,631	-13.2%
EUROPEAN NAPHTHA CRACK SP	11,788	10,016	17.7%	10,481	12.5%
GASOIL CRACK SPREAD CALEN	21,434	15,275	40.3%	21,056	1.8%
ICE BRENT DUBAI SWAP	46,167	1,850	2,395.5%	31,233	47.8%
BRENT FINANCIAL FUTURES	13,332	7,211	84.9%	1,131	1,078.8%
DEMARC SWING SWAP	0	0	-	0	-
NGPL MIDCONTINENT SWING S	0	0	-	0	-
GASOIL CALENDAR SWAP	75	164	-54.3%	75	0.0%
EURO 3.5% FUEL OIL SPREAD	1,731	842	105.6%	1,907	-9.2%
NYMEX ALUMINUM FUTURES	880	1,155	-23.8%	880	0.0%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-
GULF COAST JET VS NYM 2 H	34,519	38,610	-10.6%	33,118	4.2%
SOCAL BASIS SWAP	0	0	-	0	-
SAN JUAN BASIS SWAP	30,390	34,854	-12.8%	32,405	-6.2%
EUROPE 1% FUEL OIL RDAM C	16	91	-82.4%	16	0.0%
GULF COAST GASOLINE CLNDR	0	0	-	0	-
Transco Zone 3 Basis	5,941	8,338	-28.7%	6,282	-5.4%
Tetco STX Basis	1,372	3,078	-55.4%	1,465	-6.3%
COLUMBIA GULF ONSHORE	10,058	23,697	-57.6%	11,515	-12.7%
PJM DAILY	730	696	4.9%	758	-3.7%
CIG BASIS	38,010	53,336	-28.7%	40,111	-5.2%
NORTHERN NATURAL GAS VENTL	3,800	4,868	-21.9%	4,116	-7.7%
TEXAS EASTERN ZONE M-3 BA	17,059	25,474	-33.0%	19,167	-11.0%
MICHIGAN BASIS	9,577	11,101	-13.7%	10,259	-6.6%
ANR OKLAHOMA	2,835	6,130	-53.8%	3,052	-7.1%
LA JET FUEL VS NYM NO 2 H	0	562	-100.0%	0	-
RBOB UP-DOWN CALENDAR SW	0	0	-	0	-
RBOB CALENDAR SWAP	10,980	13,388	-18.0%	10,847	1.2%
MINY RBOB GAS	0	0	-	0	0.0%
GAS EURO-BOB OXY NWE BARG	6,436	7,505	-14.2%	6,065	6.1%
GAS EURO-BOB OXY NWE BARG	32,736	31,201	4.9%	33,101	-1.1%
PETRO OUTRIGHT EURO	15,796	15,990	-1.2%	16,583	-4.7%
DATED BRENT (PLATTS) DAILY S	0	0	-	0	-
LA CARBOB GASOLINE(OPIS)S	425	800	-46.9%	150	183.3%
EURO PROPANE CIF ARA SWA	1,158	1,664	-30.4%	1,139	1.7%
GASOIL BULLET SWAP	0	0	-	0	-
NEW YORK ETHANOL SWAP	815	2,165	-62.4%	645	26.4%
LA CARB DIESEL (OPIS)	26	130	-80.0%	39	-33.3%
DEMARC INDEX FUTURE	0	180	-100.0%	0	-
WTI CALENDAR	127,996	132,829	-3.6%	130,805	-2.1%
APPALACHIAN COAL (PHY)	0	30	-100.0%	0	-
ROCKIES KERN OPAL - NW IN	0	736	-100.0%	0	-
NEW ENGLAND HUB PEAK DAIL	957	1,969	-51.4%	1,122	-14.7%
HOUSTON SHIP CHANNEL INDE	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 MAY 2017	Open Interest MAY 2016	% CHG	Open Interest APR 2017	% CHG
<b>Energy Futures</b>					
NORTHERN NATURAL GAS DEMA	2,612	2,446	6.8%	2,686	-2.8%
TENNESSEE 500 LEG BASIS S	486	1,766	-72.5%	734	-33.8%
EAST/WEST FUEL OIL SPREAD	894	345	159.1%	964	-7.3%
NYISO J OFF-PEAK	240	816	-70.6%	270	-11.1%
TC5 RAS TANURA TO YOKOHAM	0	10	-100.0%	0	-
WTI-BRENT BULLET SWAP	904	0	-	904	0.0%
EURO GASOIL 10 CAL SWAP	0	0	-	0	-
HENRY HUB INDEX SWAP FUTU	30,066	33,661	-10.7%	30,126	-0.2%
Sumas Basis Swap	8,276	11,216	-26.2%	7,802	6.1%
RBOB CRACK SPREAD	1,831	3,978	-54.0%	2,079	-11.9%
CIN HUB 5MW D AH PK	17,522	21,544	-18.7%	18,395	-4.7%
TEXAS GAS ZONE1 NG BASIS	10,540	15,018	-29.8%	11,228	-6.1%
SINGAPORE GASOIL SWAP	17,920	9,656	85.6%	18,743	-4.4%
GULF COAST JET FUEL CLNDR	989	881	12.3%	1,081	-8.5%
ULSD 10PPM CIF MED VS ICE	27	102	-73.5%	33	-18.2%
PJM BGE DA OFF-PEAK	33,152	37,848	-12.4%	33,552	-1.2%
SINGAPORE 380CST BALMO	251	164	53.0%	307	-18.2%
LTD NAT GAS	402,859	263,843	52.7%	372,418	8.2%
NORTHWEST ROCKIES BASIS S	57,810	89,293	-35.3%	60,325	-4.2%
SING FUEL	5	0	-	10	-50.0%
CIN HUB 5MW REAL TIME O P	590,344	820,008	-28.0%	583,048	1.3%
NYISO ZONE C 5MW D AH PK	110	850	-87.1%	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	3,161	16,621	-81.0%	3,561	-11.2%
NEPOOL CONECTIC 5MW D AH	170	889	-80.9%	190	-10.5%
NEPOOL W CNT MASS 5MW D A	6,322	41,556	-84.8%	7,122	-11.2%
PJM COMED 5MW D AH PK	2,895	15,215	-81.0%	3,695	-21.7%
NYISO ZONE J 5MW D AH O P	346,221	136,437	153.8%	301,261	14.9%
NYISO ZONE J 5MW D AH PK	17,849	12,965	37.7%	18,311	-2.5%
PJM NI HUB 5MW REAL TIME	1,356,298	1,251,388	8.4%	1,407,774	-3.7%
NYISO ZONE C 5MW D AH O P	0	15,805	-100.0%	0	-
ONEOK OKLAHOMA NG BASIS	1,200	3,560	-66.3%	1,295	-7.3%
COLUMB GULF MAINLINE NG B	12,915	35,075	-63.2%	14,152	-8.7%
PANHANDLE PIPE SWAP	864	0	-	864	0.0%
TRANSCO ZONE 4 NAT GAS IN	465	496	-6.2%	465	0.0%
ELEC MISO PEAK	895	2,546	-64.8%	975	-8.2%
ELEC NYISO OFF-PEAK	12,644	47,233	-73.2%	14,244	-11.2%
WTS (ARGUS) VS WTI SWAP	47,397	28,311	67.4%	49,104	-3.5%
RBOB CRACK SPREAD BALMO S	0	25	-100.0%	0	-
CAISO SP15 EZGNHUB5 MW P	3,850	0	-	5,150	-25.2%
NY 2.2% FUEL OIL (PLATTS	0	0	-	0	-
EIA FLAT TAX ONHWAY DIESE	4,728	5,140	-8.0%	3,986	18.6%
JET FUEL UP-DOWN BALMO CL	7,220	2,934	146.1%	5,893	22.5%
ULSD UP-DOWN BALMO SWP	3,330	3,788	-12.1%	2,665	25.0%
EUROPEAN GASOIL (ICE)	1,973	4,682	-57.9%	2,504	-21.2%
NYISO ZONE G 5MW D AH O P	410,021	338,285	21.2%	363,509	12.8%
PJM PEPKO DA OFF-PEAK	0	0	-	0	-
NY H OIL PLATTS VS NYMEX	0	0	-	0	-
GASOIL 10PPM VS ICE SWAP	860	241	256.8%	905	-5.0%

**\*\*\* 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 MAY 2017	Open Interest MAY 2016	% CHG	Open Interest APR 2017	% CHG
<b>Energy Futures</b>					
NY HARBOR 1% FUEL OIL BAL	0	0	-	25	-100.0%
LA JET (OPIS) SWAP	2,815	2,580	9.1%	2,315	21.6%
PJM AECO DA PEAK	198	2,589	-92.4%	378	-47.6%
GASOIL 10PPM CARGOES CIF	0	0	-	0	-
TETCO M-3 INDEX	5,152	11,480	-55.1%	5,992	-14.0%
SINGAPORE JET KERO GASOIL	5,620	3,005	87.0%	6,230	-9.8%
SINGAPORE FUEL OIL SPREAD	1,891	1,443	31.0%	1,694	11.6%
NORTHERN ILLINOIS OFF-PEA	0	650	-100.0%	0	-
NEW YORK HUB ZONE G PEAK	1,001	2,464	-59.4%	1,364	-26.6%
SINGAPORE FUEL 180CST CAL	2,099	2,154	-2.6%	2,147	-2.2%
EUROPE 1% FUEL OIL NWE CA	206	421	-51.1%	209	-1.4%
Tetco ELA Basis	0	0	-	0	-
ULSD 10PPM CIF MED SWAP	0	38	-100.0%	5	-100.0%
GASOIL 0.1 CIF MED SWAP	0	20	-100.0%	0	-
MICHCON NG INDEX SWAP	0	0	-	0	-
TRANSCO ZONE 3 NG INDEX S	6,256	0	-	6,256	0.0%
TCO NG INDEX SWAP	0	1,960	-100.0%	0	-
ALGONQUIN CITYGATES BASIS	1,434	2,286	-37.3%	1,620	-11.5%
PJM WESTH RT PEAK	152,654	209,158	-27.0%	146,990	3.9%
PJM PSEG DA OFF-PEAK	118,960	140,400	-15.3%	120,960	-1.7%
PJM PSEG DA PEAK	5,100	5,100	0.0%	5,100	0.0%
PJM PPL DA PEAK	0	2,210	-100.0%	0	-
PJM JCPL DA PEAK	220	2,760	-92.0%	420	-47.6%
PJM BGE DA PEAK	1,807	2,061	-12.3%	1,827	-1.1%
JET FUEL BRG FOB RDM VS I	5	0	-	0	-
DATED TO FRONTLINE BRENT	9,430	9,538	-1.1%	8,605	9.6%
NEPOOL W CNTR M 5MW D AH	340	3,903	-91.3%	480	-29.2%
TENNESSEE 800 LEG NG BASI	306	1,162	-73.7%	368	-16.8%
UP DOWN GC ULSD VS NMX HO	43,177	65,706	-34.3%	44,727	-3.5%
USGC UNL 87 CRACK SPREAD	0	0	-	0	-
GULF COAST ULSD CRACK SPR	2,628	7,897	-66.7%	2,248	16.9%
NYMEX ULSD VS NYMEX HO	0	345	-100.0%	0	-
RBOB VS HEATING OIL SWAP	3,417	2,641	29.4%	4,261	-19.8%
NYISO ZONE G 5MW D AH PK	22,607	21,588	4.7%	22,771	-0.7%
GASOIL 0.1 BRGS FOB VS IC	0	0	-	0	-
ULSD 10PPM CIF VS ICE GAS	0	0	-	0	-
SINGAPORE NAPHTHA BALMO	0	0	-	0	-
ARGUS PROPAN FAR EST INDE	1,335	2,109	-36.7%	1,677	-20.4%
3.5% FUEL OIL CID MED SWA	550	1,052	-47.7%	607	-9.4%
JET FUEL CRG CIF NEW VS I	10	0	-	0	-
BRENT CFD SWAP	0	0	-	0	-
GASOIL 0.1 CRG CIF NW VS	0	0	-	0	-
PREMIUM UNLD 10P FOB MED	100	490	-79.6%	110	-9.1%
EURO 1% FUEL OIL NEW BALM	8	0	-	5	60.0%
DUBAI CRUDE OIL BALMO	0	0	-	0	-
SINGAPORE JET KERO BALMO	155	0	-	0	-
WTS (ARGUS) VS WTI TRD MT	1,050	3,430	-69.4%	1,285	-18.3%
MARS (ARGUS) VS WTI TRD M	20,545	9,387	118.9%	23,416	-12.3%
MARS (ARGUS) VS WTI SWAP	9,989	15,472	-35.4%	12,199	-18.1%
GASOIL 0.1 CARGOES CIF NE	0	0	-	0	-
NATURAL GAS	131,886	109,206	20.8%	122,843	7.4%

**\*\*\* 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 MAY 2017	Open Interest MAY 2016	% CHG	Open Interest APR 2017	% CHG
<b>Energy Futures</b>					
NGPL TEXOK INDEX	0	60	-100.0%	0	-
FUEL OIL CRACK VS ICE	21,825	19,829	10.1%	20,392	7.0%
HEATING OIL VS ICE GASOIL	0	0	-	0	-
HOUSTON SHIP CHANNEL BASI	22,682	30,667	-26.0%	22,299	1.7%
LLS (ARGUS) VS WTI SWAP	25,061	42,820	-41.5%	27,433	-8.6%
JAPAN C&F NAPHTHA SWAP	2,387	1,602	49.0%	2,407	-0.8%
MINY WTI CRUDE OIL	5,531	3,664	51.0%	4,150	33.3%
CIN HUB 5MW REAL TIME PK	48,051	49,251	-2.4%	48,821	-1.6%
PJM NILL DA PEAK	57,452	28,077	104.6%	61,039	-5.9%
PANHANDLE INDEX SWAP FUTU	0	0	-	0	-
PJM NILL DA OFF-PEAK	1,229,949	524,577	134.5%	1,330,781	-7.6%
PETROCHEMICALS	8,219	8,842	-7.0%	8,343	-1.5%
IN DELIVERY MONTH EUA	10,598	47,350	-77.6%	10,598	0.0%
MONT BELVIEU NORMAL BUTAN	378	597	-36.7%	405	-6.7%
MONT BELVIEU NATURAL GASO	50	100	-50.0%	155	-67.7%
CONWAY NORMAL BUTANE (OPI	4,167	405	928.9%	3,057	36.3%
CONWAY PROPANE 5 DECIMALS	16,078	17,020	-5.5%	13,750	16.9%
MONT BELVIEU NATURAL GASO	10,723	18,141	-40.9%	10,909	-1.7%
CONWAY NATURAL GASOLINE (	863	734	17.6%	905	-4.6%
MONT BELVIEU LDH PROPANE C	1,110	790	40.5%	1,366	-18.7%
MONT BELVIEU ETHANE OPIS B	247	0	-	200	23.5%
SINGAPORE JET KERO VS. GAS	0	0	-	0	-
ERCOT HOUSTON Z MCPE 5MW	420	0	-	0	-
ERCOT NORTH ZMCPE 5MW PE	420	1,043	-59.7%	0	-
ERCOT NORTH ZMCPE 5MW OF	14,720	13,765	6.9%	0	-
ERCOT NORTH ZMCPE 5MW OF	0	600	-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	7,879	5,847	34.8%	7,272	8.3%
GRP THREE UNL GS (PLT) VS	3,430	3,624	-5.4%	3,485	-1.6%
HEATING OIL CRCK SPRD BAL	0	20	-100.0%	0	-
CHICAGO ULSD PL VS HO SPR	1,400	1,847	-24.2%	1,512	-7.4%
PETRO CRK&SPRD EURO	18,279	16,422	11.3%	18,947	-3.5%
CRUDE OIL OUTRIGHTS	44,538	17,407	155.9%	41,205	8.1%
PJM WES HUB PEAK LMP 50 M	0	0	-	0	-
FREIGHT MARKETS	830	1,012	-18.0%	934	-11.1%
MCCLOSKEY ARA ARGS COAL	69,664	133,933	-48.0%	71,156	-2.1%
MNC FUT	4,949	4,155	19.1%	5,211	-5.0%
MCCLOSKEY RCH BAY COAL	11,798	27,044	-56.4%	12,545	-6.0%
CRUDE OIL SPRDS	27,178	4,795	466.8%	28,612	-5.0%
ELEC FINSETTLED	2,384	3,654	-34.8%	2,484	-4.0%
ELECTRICITY OFF PEAK	43,869	67,349	-34.9%	45,869	-4.4%
PETRO OUTRIGHT NA	18,686	12,427	50.4%	18,367	1.7%
TRANSCO ZONE 6 PIPE SWAP	0	0	-	0	-
ALGON CITY GATES NAT GAS	1,472	2,448	-39.9%	1,712	-14.0%
NEPOOL NEW HAMP 5MW D AH	0	0	-	0	-
PJM APS ZONE DA OFF-PEAK	0	9,483	-100.0%	0	-
NAT GAS BASIS SWAP	10,513	8,899	18.1%	11,257	-6.6%
RBOB SPREAD (PLATTS) SWAP	21	75	-72.0%	24	-12.5%
NGPL TEX/OK	31,825	55,384	-42.5%	33,156	-4.0%

**\*\*\* 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 MAY 2017	Open Interest MAY 2016	% CHG	Open Interest APR 2017	% CHG
<b>Energy Futures</b>					
NEPOOL RHD ISLD 5MW D AH	850	7,288	-88.3%	950	-10.5%
HEATING OIL BALMO CLNDR S	210	75	180.0%	195	7.7%
PJM APS ZONE DA PEAK	0	510	-100.0%	0	-
SINGAPORE GASOIL CALENDAR	530	110	381.8%	970	-45.4%
GC ULSD VS GC JET SPREAD	0	0	-	0	-
ELEC ERCOT OFF PEAK	0	0	-	0	-
ELEC ERCOT DLY PEAK	0	42	-100.0%	120	-100.0%
PETROLEUM PRODUCTS ASIA	2,480	1,882	31.8%	2,380	4.2%
PETRO CRCKS & SPRDS NA	77,445	88,607	-12.6%	83,553	-7.3%
SINGAPORE GASOIL	10,901	5,986	82.1%	10,461	4.2%
ONTARIO POWER SWAPS	29,830	117,479	-74.6%	34,150	-12.7%
PLASTICS	1,427	1,676	-14.9%	1,501	-4.9%
MJC FUT	255	391	-34.8%	285	-10.5%
TENN 800 LEG NAT GAS INDE	0	527	-100.0%	0	-
NEPOOL RHODE IL 5MW D AH	15,805	112,807	-86.0%	17,805	-11.2%
PETROLEUM PRODUCTS	4,665	890	424.2%	5,821	-19.9%
PJM ATSI ELEC	80,590	24,675	226.6%	82,690	-2.5%
COAL SWAP	305	326	-6.4%	345	-11.6%
MGN1 SWAP FUT	514	668	-23.1%	494	4.0%
PETRO CRCKS & SPRDS ASIA	150	214	-29.9%	64	134.4%
INDIANA MISO	34,677	55,907	-38.0%	32,644	6.2%
MICHIGAN MISO	161,420	229,880	-29.8%	180,520	-10.6%
NYISO CAPACITY	3,358	4,388	-23.5%	3,380	-0.7%
GROUP THREE ULSD (PLATTS)	200	0	-	225	-11.1%
EURO-DENOMINATED PETRO P	60	0	-	440	-86.4%
AUSTRIALIAN COKE COAL	726	1,063	-31.7%	806	-9.9%
DAILY PJM	321,342	291,179	10.4%	319,647	0.5%
EMMISSIONS	0	0	-	0	-
UCM FUT	144	85	69.4%	55	161.8%
INDONESIAN COAL	0	45	-100.0%	0	-
NEW YORK HUB ZONE J PEAK	693	1,243	-44.2%	803	-13.7%
DLY GAS EURO-BOB OXY	0	0	-	0	-
NATURAL GAS INDEX	736	4,990	-85.3%	1,336	-44.9%
MGF FUT	34	88	-61.4%	163	-79.1%
CHICAGO ULSD (PLATTS) SWA	0	24	-100.0%	0	-
NATURAL GAS FIXED PRICE SW	720	5,823	-87.6%	900	-20.0%
3.5% FUEL OIL CIF BALMO S	0	30	-100.0%	50	-100.0%
MINI RBOB V. EBOB(ARGUS) NW	3,958	1,964	101.5%	3,097	27.8%
SUMAS NAT GAS PLATTS FIXED	428	1,403	-69.5%	490	-12.7%
NY HARBOR LOW SULPUR GAS	1,665	1,981	-16.0%	1,440	15.6%
DY EURO 3.5% FUEL OI RDA	0	0	-	0	-
DIESEL10PPM BARG VS ICE LS	0	0	-	0	-
VENTURA NAT GAS PLATTS FIX	0	0	-	0	-
COLUMBIA GULF NAT GAS FIXE	0	0	-	0	-
MJB FUT	0	0	-	0	-
CENTER POINT NAT GAS FIXED	0	0	-	0	-
MINI RBOB V. EBOBARG NWE BF	943	0	-	188	401.6%
ELEC ERCOT DLY OFF PK	0	0	-	0	-
EU LOW SULPHUR GASOIL CRA	0	0	-	0	-
CANADIAN LIGHT SWEET OIL	4,539	9,841	-53.9%	6,564	-30.9%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	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 MAY 2017	Open Interest MAY 2016	% CHG	Open Interest APR 2017	% CHG
<b>Energy Futures</b>					
MINI GAS EUROBOB OXY NWE A	593	295	101.0%	479	23.8%
ELEC WEST POWER OFF-PEAK	1,550	0	-	1,550	0.0%
CAISO SP15 EZGNHUB5 PEAK	1,850	0	-	1,850	0.0%
ELEC WEST POWER PEAK	0	0	-	1,300	-100.0%
<b>Energy Options</b>					
ETHANOL	300	25	1,100.0%	310	-3.2%
EUROPEAN JET KEROSENE NW	0	60	-100.0%	0	-
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	-
NATURAL GAS PHY	2,584,392	2,783,752	-7.2%	2,626,450	-1.6%
NATURAL GAS 3 M CSO FIN	31,300	48,535	-35.5%	13,376	134.0%
NATURAL GAS 1 M CSO FIN	112,550	5,800	1,840.5%	82,050	37.2%
WTI CRUDE OIL 1 M CSO FI	354,990	362,775	-2.1%	296,438	19.8%
SINGAPORE JET FUEL CALEND	500	1,100	-54.5%	630	-20.6%
ROTTERDAM 3.5%FUEL OIL CL	360	270	33.3%	420	-14.3%
NYMEX EUROPEAN GASOIL APO	0	204	-100.0%	0	-
N ROCKIES PIPE SWAP	4,680	5,310	-11.9%	4,230	10.6%
BRENT OIL LAST DAY	78,134	71,814	8.8%	60,450	29.3%
SAN JUAN PIPE SWAP	4,096	2,980	37.4%	3,824	7.1%
BRENT CALENDAR SWAP	12,972	51,508	-74.8%	14,157	-8.4%
HEATING OIL PHY	50,512	70,937	-28.8%	54,730	-7.7%
PJM MONTHLY	0	0	-	0	-
NY HARBOR HEAT OIL SWP	28,099	44,235	-36.5%	28,852	-2.6%
NG HH 3 MONTH CAL	0	0	-	0	-
RBOB PHY	25,622	33,331	-23.1%	28,239	-9.3%
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	2,892,741	2,793,680	3.5%	3,163,350	-8.6%
WTI 12 MONTH CALENDAR OPT	0	0	-	0	-
CRUDE OIL 1MO	672,427	506,903	32.7%	731,165	-8.0%
SOCAL PIPE SWAP	0	6,000	-100.0%	0	-
HENRY HUB FINANCIAL LAST	10,315	5,774	78.6%	10,569	-2.4%
HO 1 MONTH CLNDR OPTIONS	0	600	-100.0%	1,300	-100.0%
CRUDE OIL APO	288,593	296,805	-2.8%	299,347	-3.6%
RBOB CALENDAR SWAP	1,603	3,032	-47.1%	1,551	3.4%
PETRO OUTRIGHT EURO	300	50	500.0%	300	0.0%
WTI-BRENT BULLET SWAP	149,227	14,050	962.1%	146,400	1.9%
PANHANDLE PIPE SWAP	2,880	0	-	2,880	0.0%
NATURAL GAS OPTION ON CALE	6,078	14,586	-58.3%	6,078	0.0%
ELEC MISO PEAK	0	420	-100.0%	0	-
SINGAPORE FUEL OIL 180 CS	0	0	-	0	-
NATURAL GAS	0	0	-	250	-100.0%
NYISO ZONE G 5MW PEAK OPTI	14,910	420	3,450.0%	14,910	0.0%
PETROCHEMICALS	7,121	10,718	-33.6%	7,769	-8.3%
PJM CALENDAR STRIP	0	0	-	0	-
APPALACHIAN COAL	0	0	-	0	-
CRUDE OIL OUTRIGHTS	150	3,030	-95.0%	150	0.0%
MCCLOSKEY ARA ARGS COAL	1,160	1,715	-32.4%	1,020	13.7%

**\*\*\* 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 MAY 2017	Open Interest MAY 2016	% CHG	Open Interest APR 2017	% CHG
<b>Energy Options</b>					
MCCLOSKEY RCH BAY COAL	0	2,460	-100.0%	0	-
ELEC FINSETTLED	0	103	-100.0%	0	-
ELECTRICITY OFF PEAK	0	0	-	0	-
NATURAL GAS 5 M CSO FIN	0	0	-	0	-
HEATING OIL CRK SPD AVG PRI	0	0	-	0	-
NATURAL GAS 2 M CSO FIN	1,900	0	-	1,750	8.6%
CRUDE OIL CALNDR STRIP	0	0	-	0	-
SINGAPORE GASOIL CALENDAR	200	300	-33.3%	225	-11.1%
ETHANOL SWAP	11,938	15,624	-23.6%	12,162	-1.8%
NATURAL GAS 6 M CSO FIN	0	0	-	0	-
GASOIL CRACK SPREAD AVG PR	0	0	-	0	-
SHORT TERM NATURAL GAS	890	500	78.0%	400	122.5%
SHORT TERM	0	0	-	0	-
COAL SWAP	665	2,239	-70.3%	665	0.0%
COAL API2 INDEX	5,277	81,095	-93.5%	4,822	9.4%
EURO-DENOMINATED PETRO P	0	0	-	0	-
COAL API4 INDEX	0	805	-100.0%	0	-
SHORT TERM CRUDE OIL	0	0	-	0	-
NATURAL GAS 12 M CSO FIN	0	0	-	0	-
DAILY CRUDE OIL	0	0	-	0	-
PJM WES HUB PEAK LMP 50MW	17,330	1,569	1,004.5%	16,606	4.4%
LLS CRUDE OIL	9,575	9,880	-3.1%	10,300	-7.0%
PJM WES HUB PEAK CAL MTH	2,750	10,500	-73.8%	2,720	1.1%
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	130,736	114,682	14.0%	110,405	18.4%
BRITISH POUND	256,976	243,778	5.4%	264,173	-2.7%
BRAZIL REAL	33,362	42,712	-21.9%	36,852	-9.5%
CANADIAN DOLLAR	208,703	126,537	64.9%	183,541	13.7%
E-MINI EURO FX	12,142	6,687	81.6%	12,272	-1.1%
EURO FX	451,953	356,777	26.7%	413,751	9.2%
E-MINI JAPANESE YEN	7,925	1,545	412.9%	7,481	5.9%
JAPANESE YEN	212,835	156,605	35.9%	200,646	6.1%
MEXICAN PESO	209,550	143,577	45.9%	178,717	17.3%
NEW ZEALND DOLLAR	43,737	44,604	-1.9%	44,394	-1.5%
NKR/USD CROSS RATE	1,293	987	31.0%	1,267	2.1%
RUSSIAN RUBLE	36,053	28,196	27.9%	46,332	-22.2%
S.AFRICAN RAND	17,363	5,065	242.8%	18,056	-3.8%
SWISS FRANC	55,506	57,178	-2.9%	45,754	21.3%
AD/CD CROSS RATES	3	1	200.0%	3	0.0%
AD/JY CROSS RATES	806	1,315	-38.7%	889	-9.3%
AD/NE CROSS RATES	71	93	-23.7%	26	173.1%
BP/JY CROSS RATES	863	304	183.9%	1,010	-14.6%
BP/SF CROSS RATES	113	3	3,666.7%	69	63.8%
CD/JY CROSS RATES	46	0	-	46	0.0%
EC/AD CROSS RATES	3,727	881	323.0%	3,614	3.1%

**\*\*\* 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 MAY 2017	Open Interest MAY 2016	% CHG	Open Interest APR 2017	% CHG
<b>FX Futures</b>					
EC/CD CROSS RATES	1,890	822	129.9%	1,803	4.8%
EC/NOK CROSS RATES	36	1	3,500.0%	38	-5.3%
EC/SEK CROSS RATES	442	314	40.8%	435	1.6%
EFX/BP CROSS RATES	35,446	28,234	25.5%	32,783	8.1%
EFX/JY CROSS RATES	17,572	9,347	88.0%	16,967	3.6%
EFX/SF CROSS RATES	14,366	15,628	-8.1%	10,825	32.7%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	1,572	1,153	36.3%	1,514	3.8%
HUNGARIAN FORINT (US)	0	0	-	0	-
POLISH ZLOTY (US)	55	225	-75.6%	52	5.8%
POLISH ZLOTY (EC)	6	2,214	-99.7%	13	-53.8%
SHEKEL	0	0	-	0	-
RMB USD	74	490	-84.9%	70	5.7%
KOREAN WON	26	21	23.8%	14	85.7%
TURKISH LIRA	2,187	0	-	2,392	-8.6%
TURKISH LIRA (EU)	0	0	-	0	-
E-MICRO EUR/USD	8,976	4,442	102.1%	4,102	118.8%
E-MICRO GBP/USD	3,109	1,852	67.9%	2,922	6.4%
E-MICRO USD/CAD	0	0	-	0	-
E-MICRO USD/CHF	0	1	-100.0%	0	-
E-MICRO USD/JPY	0	10	-100.0%	0	-
E-MICRO AUD/USD	2,883	2,998	-3.8%	2,371	21.6%
MICRO CHF/USD	195	1,176	-83.4%	143	36.4%
INDIAN RUPEE	877	730	20.1%	918	-4.5%
E-MICRO INR/USD	462	98	371.4%	124	272.6%
E-MICRO JPY/USD	1,690	4,280	-60.5%	1,078	56.8%
CHINESE RENMINBI (CNH)	1,317	3,107	-57.6%	1,506	-12.5%
USDZAR	0	0	-	0	-
FCXRX	53	0	-	48	10.4%
E-MICRO USD/CNH	0	10	-100.0%	0	-
E-MICRO CAD/USD	1,550	1,817	-14.7%	1,733	-10.6%

**\*\*\* 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 MAY 2017	Open Interest MAY 2016	% CHG	Open Interest APR 2017	% CHG
<b>FX Options</b>					
AUSTRALIAN DOLLAR	35,916	86,240	-58.4%	25,899	38.7%
BRITISH POUND	76,145	128,188	-40.6%	53,618	42.0%
CANADIAN DOLLAR	29,772	90,777	-67.2%	19,489	52.8%
EURO FX	185,026	308,404	-40.0%	147,867	25.1%
JAPANESE YEN	82,132	173,022	-52.5%	65,185	26.0%
MEXICAN PESO	1,454	1,467	-0.9%	1,715	-15.2%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	0	831	-100.0%	0	-
SWISS FRANC	2,851	12,458	-77.1%	2,221	28.4%
JAPANESE YEN (EU)	27	493	-94.5%	25	8.0%
EURO FX (EU)	116	3,439	-96.6%	80	45.0%
SWISS FRANC (EU)	9	0	-	3	200.0%
CANADIAN DOLLAR (EU)	25	60	-58.3%	31	-19.4%
BRITISH POUND (EU)	519	932	-44.3%	507	2.4%
AUSTRALIAN DLR (EU)	0	555	-100.0%	0	-
CHF/USD PQO 2pm Fix	2,278	0	-	2,191	4.0%
AUD/USD PQO 2pm Fix	37,224	0	-	43,295	-14.0%
JPY/USD PQO 2pm Fix	74,891	0	-	94,501	-20.8%
EUR/USD PQO 2pm Fix	163,429	0	-	196,699	-16.9%
CAD/USD PQO 2pm Fix	44,574	0	-	37,501	18.9%
GBP/USD PQO 2pm Fix	72,387	0	-	67,629	7.0%

**\*\*\* 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 MAY 2017	Open Interest MAY 2016	% CHG	Open Interest APR 2017	% CHG
<b>Commodities and Alternative Investments</b>					
<b>Futures</b>					
CORN	1,393,518	1,411,470	-1.3%	1,337,193	4.2%
SOYBEAN	689,196	885,689	-22.2%	637,981	8.0%
SOYBEAN MEAL	413,647	380,177	8.8%	363,009	13.9%
SOYBEAN OIL	436,912	407,531	7.2%	408,955	6.8%
OATS	6,632	10,529	-37.0%	5,823	13.9%
ROUGH RICE	9,148	9,721	-5.9%	11,011	-16.9%
MINI CORN	8,587	8,878	-3.3%	7,842	9.5%
MINI SOYBEAN	18,237	31,848	-42.7%	17,547	3.9%
MINI WHEAT	1,335	1,557	-14.3%	1,393	-4.2%
LIVE CATTLE	426,575	259,275	64.5%	428,332	-0.4%
FEEDER CATTLE	54,699	37,705	45.1%	61,097	-10.5%
LEAN HOGS	244,863	229,075	6.9%	218,648	12.0%
LUMBER	5,042	5,379	-6.3%	5,891	-14.4%
MILK	32,448	33,859	-4.2%	34,999	-7.3%
MLK MID	0	0	-	0	-
NFD MILK	6,891	6,473	6.5%	7,086	-2.8%
BUTTER CS	6,249	6,623	-5.6%	6,403	-2.4%
CLASS IV MILK	4,189	3,169	32.2%	4,623	-9.4%
DRY WHEY	6,011	4,679	28.5%	6,554	-8.3%
GSCI EXCESS RETURN FUT	48,795	40,148	21.5%	48,766	0.1%
GOLDMAN SACHS	15,417	11,747	31.2%	14,354	7.4%
HOUSING INDEX	48	60	-20.0%	69	-30.4%
HDD WEATHER	0	0	-	0	-
CDD WEATHER	25,100	450	5,477.8%	25,000	0.4%
HDD SEASONAL STRIP	0	0	-	0	-
CDD SEASONAL STRIP	1,100	1,250	-12.0%	1,100	0.0%
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	0	0	-	0	-
CAT EURO SEASONAL STRIP	0	250	-100.0%	0	-
COFFEE	0	2	-100.0%	20	-100.0%
DOW-UBS COMMOD INDEX	44,014	21,255	107.1%	39,516	11.4%
SUGAR 11	7	11	-36.4%	1	600.0%
COCOA TAS	1	34	-97.1%	0	-
COTTON	6	12	-50.0%	2	200.0%
USD CRUDE PALM OIL	1,416	0	-	1,384	2.3%
CASH-SETTLED CHEESE	27,144	33,646	-19.3%	31,313	-13.3%
FERTILIZER PRODUCTS	2,060	3,210	-35.8%	2,015	2.2%
S&P GSCI ENHANCED ER SWAP	17,033	13,072	30.3%	17,033	0.0%
CHI WHEAT	469,032	415,962	12.8%	466,992	0.4%
KC WHEAT	276,250	230,478	19.9%	262,991	5.0%
MALAYSIAN PALM SWAP	29,326	17,120	71.3%	26,818	9.4%
PALM OIL	0	0	-	0	-
Intercommodity Spread	0	0	-	0	-
DJ_UBS ROLL SELECT INDEX FU	1,070	415	157.8%	1,070	0.0%
<b>Commodities and Alternative Investments</b>					
<b>Options</b>					
CORN	1,411,296	1,500,182	-5.9%	1,324,145	6.6%
SOYBEAN	683,581	1,142,389	-40.2%	589,196	16.0%

\*\*\* 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 MAY 2017	Open Interest MAY 2016	% CHG	Open Interest APR 2017	% CHG
<b>Commodities and Alternative Investments</b>					
<b>Options</b>					
SOYBEAN MEAL	137,715	256,680	-46.3%	116,661	18.0%
SOYBEAN OIL	144,264	186,317	-22.6%	137,738	4.7%
SOYBEAN CRUSH	335	1,411	-76.3%	215	55.8%
OATS	2,650	2,867	-7.6%	2,174	21.9%
ROUGH RICE	4,746	2,812	68.8%	2,651	79.0%
WHEAT	0	0	-	611	-100.0%
LIVE CATTLE	255,962	289,709	-11.6%	203,381	25.9%
FEEDER CATTLE	34,017	27,182	25.1%	35,011	-2.8%
LEAN HOGS	182,247	175,109	4.1%	154,643	17.9%
LUMBER	1,190	971	22.6%	847	40.5%
MILK	92,237	72,166	27.8%	95,528	-3.4%
MLK MID	621	276	125.0%	610	1.8%
NFD MILK	11,332	8,783	29.0%	11,818	-4.1%
BUTTER CS	5,843	5,034	16.1%	5,564	5.0%
CLASS IV MILK	6,391	2,847	124.5%	6,290	1.6%
DRY WHEY	1,918	605	217.0%	1,795	6.9%
HOUSING INDEX	0	0	-	6	-100.0%
HDD WEATHER	0	0	-	0	-
CDD WEATHER	47,000	0	-	47,000	0.0%
HDD SEASONAL STRIP	0	0	-	0	-
CDD SEASONAL STRIP	2,800	28,000	-90.0%	2,800	0.0%
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	0	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	76	170	-55.3%	76	0.0%
JULY-NOV SOYBEAN CAL SPRD	22,657	19,344	17.1%	23,231	-2.5%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	10,330	17,844	-42.1%	5,950	73.6%
SOYBN NEARBY+2 CAL SPRD	1,110	0	-	1,210	-8.3%
WHEAT NEARBY+2 CAL SPRD	2,050	3,207	-36.1%	2,100	-2.4%
CORN NEARBY+2 CAL SPRD	1,673	11,324	-85.2%	1,176	42.3%
JULY-JULY WHEAT CAL SPRD	0	350	-100.0%	0	-
JULY-DEC WHEAT CAL SPRD	1,034	7,367	-86.0%	934	10.7%
LV CATL CSO	628	189	232.3%	593	5.9%
SOYMEAL NEARBY+2 CAL SPRD	0	900	-100.0%	0	-
WHEAT-CORN IC SO	750	260	188.5%	750	0.0%
CASH-SETTLED CHEESE	37,768	32,542	16.1%	38,701	-2.4%
JULY-DEC SOY OIL CAL SPRD	800	0	-	590	35.6%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-
NOV-JULY SOYBEAN CAL SPRD	25	0	-	25	0.0%
DEC-DEC CORN CAL SPRD	4,002	3,242	23.4%	1,960	104.2%
DEC-JULY CORN CAL SPRD	3,900	0	-	2,600	50.0%
AUG-NOV SOYBEAN CAL SPRD	50	0	-	0	-
CHI WHEAT	362,879	312,001	16.3%	326,316	11.2%
KC WHEAT	60,641	46,218	31.2%	43,080	40.8%
MAR-DEC CORN CAL SPRD	0	0	-	0	-
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
Intercommodity Spread	950	2,000	-52.5%	650	46.2%
MAR-JULY CORN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
AUG-DEC SOYBEAN MEAL CSO	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 MAY 2017	Open Interest MAY 2016	% CHG	Open Interest APR 2017	% CHG
<b>Foreign Exchange Futures</b>					
CHILEAN PESO	257	0	-	329	-21.9%
<b>Ags Futures</b>					
WHEAT	1,366	0	-	807	69.3%
<b>Ags Options</b>					
WHEAT	100	0	-	100	0.0%
<b>TOTAL FUTURES GROUP</b>					
Interest Rate Futures	25,738,168	19,421,127	32.5%	24,523,991	5.0%
Equity Index Futures	3,983,228	3,792,401	5.0%	3,790,749	5.1%
Metals Futures	1,108,492	1,103,401	0.5%	1,134,430	-2.3%
Energy Futures	19,362,877	20,745,056	-6.7%	19,597,694	-1.2%
FX Futures	1,778,547	1,410,497	26.1%	1,651,149	7.7%
Commodities and Alternative Invest	4,721,998	4,522,759	4.4%	4,502,831	4.9%
Foreign Exchange Futures	257	0	-	329	-21.9%
Ags Futures	1,366	0	-	807	69.3%
<b>TOTAL FUTURES</b>	<b>56,694,933</b>	<b>50,995,241</b>	<b>11.2%</b>	<b>55,201,980</b>	<b>2.7%</b>
<b>TOTAL OPTIONS GROUP</b>					
Interest Rate Options	48,987,732	42,876,487	14.3%	48,419,461	1.2%
Equity Index Options	4,454,102	5,400,962	-17.5%	4,569,648	-2.5%
Metals Options	1,075,397	1,199,011	-10.3%	1,126,271	-4.5%
Energy Options	7,386,537	7,266,050	1.7%	7,650,845	-3.5%
FX Options	808,775	806,866	0.2%	758,456	6.6%
Commodities and Alternative Invest	3,537,468	4,160,298	-15.0%	3,188,626	10.9%
Ags Options	100	0	-	100	0.0%
<b>TOTAL OPTIONS</b>	<b>66,250,111</b>	<b>61,709,674</b>	<b>7.4%</b>	<b>65,713,407</b>	<b>0.8%</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 MAY 2017	Open Interest MAY 2016	% CHG	Open Interest APR 2017	% CHG
<b>TOTAL COMBINED</b>					
Interest Rate	74,725,900	62,297,614	19.9%	72,943,452	2.4%
Equity Index	8,437,330	9,193,363	-8.2%	8,360,397	0.9%
Metals	2,183,889	2,302,412	-5.1%	2,260,701	-3.4%
Energy	26,749,414	28,011,106	-4.5%	27,248,539	-1.8%
FX	2,587,322	2,217,363	16.7%	2,409,605	7.4%
Commodities and Alternative Invest	8,259,466	8,683,057	-4.9%	7,691,457	7.4%
Foreign Exchange	257	0	-	329	-21.9%
Ags	1,466	0	-	907	61.6%
<b>GRAND TOTAL</b>	<b>122,945,044</b>	<b>112,704,915</b>	<b>9.1%</b>	<b>120,915,387</b>	<b>1.7%</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.