



CME Group Exchange Open Interest Report - Monthly

	Open Interest MAY 2019	Open Interest MAY 2018	% CHG	Open Interest APR 2019	% CHG
Interest Rate Futures					
10-YR NOTE	4,014,478	3,682,279	9.0%	4,007,703	0.2%
10-YR SWAP RATE	103,559	33,285	211.1%	91,536	13.1%
15-YR SWAP RATE	10,850	0	-	10,850	0.0%
1-MONTH EURODOLLAR	36	8,226	-99.6%	40	-10.0%
20-YR SWAP RATE	90	0	-	90	0.0%
2-YR NOTE	3,661,670	1,912,157	91.5%	4,061,853	-9.9%
2-YR SWAP RATE	26,161	0	-	19,337	35.3%
30-YR BOND	989,336	853,234	16.0%	946,216	4.6%
30-YR SWAP RATE	2,823	124	2,176.6%	2,476	14.0%
3-YR SWAP RATE	13,303	0	-	11,442	16.3%
4-YR SWAP RATE	8,317	0	-	9,718	-14.4%
5-YR NOTE	4,654,120	3,734,670	24.6%	4,785,599	-2.7%
5-YR SWAP RATE	71,813	19,528	267.7%	64,631	11.1%
7-YR SWAP RATE	11,411	0	-	9,998	14.1%
EURODOLLARS	13,124,415	15,474,424	-15.2%	13,017,858	0.8%
FED FUND	2,547,743	2,074,987	22.8%	2,119,605	20.2%
SOFR	167,866	10,673	1,472.8%	125,581	33.7%
SONIA	14,269	0	-	15,125	-5.7%
Ultra 10-Year Note	735,300	534,821	37.5%	765,344	-3.9%
ULTRA T-BOND	1,198,819	1,051,575	14.0%	1,198,286	0.0%
Interest Rate Options					
10-YR NOTE	3,410,524	3,117,779	9.4%	3,307,889	3.1%
2-YR NOTE	331,762	434,187	-23.6%	433,088	-23.4%
30-YR BOND	933,251	851,766	9.6%	1,069,574	-12.7%
5-YR NOTE	2,121,904	1,619,762	31.0%	2,089,787	1.5%
EURODOLLARS	43,412,729	25,754,073	68.6%	38,944,546	11.5%
EURO MIDCURVE	21,009,061	18,738,620	12.1%	16,533,454	27.1%
FED FUND	1,752	4,791	-63.4%	1,752	0.0%
Ultra 10-Year Note	5,351	0	-	8,284	-35.4%
ULTRA T-BOND	26,596	14,564	82.6%	23,098	15.1%

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Equity Index Futures					
BITCOIN FUTURES	4,960	2,827	75.5%	4,211	17.8%
DJ US REAL ESTATE	25,875	22,794	13.5%	26,562	-2.6%
E-mini (\$5) Dow	77,286	101,305	-23.7%	82,126	-5.9%
E-MINI COM SERVICES SELECT	6,054	0	-	3,823	58.4%
E-mini FTSE 100 (USD)	0	3	-100.0%	0	-
E-mini FTSE China 50	5	132	-96.2%	3	66.7%
E-MINI MIDCAP	66,300	83,889	-21.0%	65,690	0.9%
E-MINI NASDAQ 100	225,158	248,465	-9.4%	222,838	1.0%
E-MINI RUSSELL 1000	9,112	9,847	-7.5%	9,116	0.0%
E-MINI RUSSELL 1000 GROWTH	3,029	3,744	-19.1%	2,487	21.8%
E-MINI RUSSELL 1000 VALUE	6,083	6,595	-7.8%	6,636	-8.3%
E-MINI RUSSELL 2000	434,342	554,847	-21.7%	427,587	1.6%
E-MINI S&P500	2,714,778	3,239,488	-16.2%	2,644,496	2.7%
E-MINI S&P REAL ESTATE SELE	2,950	6,052	-51.3%	2,441	20.9%
FT-SE 100	0	116	-100.0%	0	-
FTSE Emerging	58	5	1,060.0%	30	93.3%
IBOVESPA INDEX	130	423	-69.3%	150	-13.3%
MICRO E-MINI NASDAQ 100	16,359	0	-	0	-
MICRO E-MINI RUSSELL 2000	19,631	0	-	0	-
MICRO E-MINI S&P500	31,381	0	-	0	-
MICRO MINI \$5 DOW	9,509	0	-	0	-
NASDAQ BIOTECH	92	965	-90.5%	93	-1.1%
NIFTY 50	0	1,246	-100.0%	0	-
NIKKEI 225 (\$) STOCK	25,901	43,914	-41.0%	25,512	1.5%
NIKKEI 225 (YEN) STOCK	70,578	61,045	15.6%	63,851	10.5%
S&P 500	265,489	233,018	13.9%	253,422	4.8%
S&P 500 ANNUAL DIVIDEND IND	109,186	111,009	-1.6%	101,653	7.4%
S&P 500/GI	10	13	-23.1%	10	0.0%
S&P 500 QUARLY DIVIDEND IND	600	480	25.0%	600	0.0%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
S&P CONSUMER DSCRTNRY SE	3,494	7,233	-51.7%	4,175	-16.3%
S&P CONSUMER STAPLES SECT	14,649	24,442	-40.1%	13,181	11.1%
S&P ENERGY SECTOR	13,621	27,512	-50.5%	14,197	-4.1%
S&P FINANCIAL SECTOR	30,367	32,270	-5.9%	30,897	-1.7%
S&P HEALTH CARE SECTOR	7,197	7,986	-9.9%	9,264	-22.3%
S&P INDUSTRIAL SECTOR	7,253	6,635	9.3%	7,331	-1.1%
S&P MATERIALS SECTOR	6,546	5,065	29.2%	7,198	-9.1%
S&P TECHNOLOGY SECTOR	6,630	10,107	-34.4%	7,570	-12.4%
S&P UTILITIES SECTOR	16,542	26,892	-38.5%	16,803	-1.6%
S&P VALUE INDEX FUTURES	12	14	-14.3%	12	0.0%
YEN DENOMINATED TOPIX	1,272	134	849.3%	771	65.0%

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Equity Index Options					
E-mini (\$5) Dow	3,762	10,820	-65.2%	3,281	14.7%
E-MINI NASDAQ 100	63,570	75,750	-16.1%	64,002	-0.7%
E-MINI RUSSELL 2000	20,720	15,653	32.4%	17,683	17.2%
E-MINI S&P500	2,949,141	2,362,845	24.8%	2,357,074	25.1%
EOM E-MINI RUSSELL 2000 END	3,715	3,596	3.3%	2,732	36.0%
EOM EMINI S&P	506,722	556,107	-8.9%	532,736	-4.9%
EOM S&P 500	53,967	25,264	113.6%	57,286	-5.8%
EOW1 E-MINI RUSSELL 2000 WE	650	629	3.3%	258	151.9%
EOW1 E-MINI RUSSELL 2000 WE	843	2,447	-65.5%	871	-3.2%
EOW1 EMINI S&P 500	365,766	284,876	28.4%	208,880	75.1%
EOW1 S&P 500	13,216	63,990	-79.3%	31,730	-58.3%
EOW2 E-MINI RUSSELL 2000 WE	875	3,467	-74.8%	460	90.2%
EOW2 EMINI S&P 500	137,183	136,629	0.4%	90,241	52.0%
EOW2 S&P 500	2,101	12,511	-83.2%	11,763	-82.1%
EOW3 E-MINI RUSSELL 2000 WE	3,856	7,133	-45.9%	6,154	-37.3%
EOW3 EMINI S&P 500	451,757	505,057	-10.6%	609,727	-25.9%
EOW3 S&P 500	46,136	43,464	6.1%	58,814	-21.6%
EOW4 E-MINI RUSSELL 2000 WE	0	253	-100.0%	38	-100.0%
EOW4 EMINI S&P 500	0	74,262	-100.0%	40,534	-100.0%
S&P 500	110,196	147,249	-25.2%	80,110	37.6%
Metals Futures					
ALUMINUM	54,638	71,734	-23.8%	57,819	-5.5%
COMEX COPPER	282,827	263,968	7.1%	250,220	13.0%
COMEX E-Mini GOLD	2,509	672	273.4%	2,761	-9.1%
COMEX E-Mini SILVER	231	214	7.9%	118	95.8%
COMEX GOLD	465,077	460,979	0.9%	431,977	7.7%
COMEX MINY COPPER	124	70	77.1%	138	-10.1%
COMEX SILVER	209,964	210,701	-0.3%	197,060	6.5%
COPPER	12,396	13,972	-11.3%	12,996	-4.6%
E-MICRO GOLD	12,350	9,477	30.3%	12,528	-1.4%
FERROUS PRODUCTS	3,652	3,858	-5.3%	4,225	-13.6%
GOLD	0	0	-	0	-
Gold Kilo	0	0	-	0	-
IRON ORE 62 CHINA PLATTS FU	0	740	-100.0%	0	-
IRON ORE 62 CHINA TSI FUTURE	7,290	10,934	-33.3%	8,786	-17.0%
LNDN ZINC	27	6	350.0%	9	200.0%
NYMEX HOT ROLLED STEEL	17,610	15,997	10.1%	17,090	3.0%
NYMEX PLATINUM	84,525	81,436	3.8%	75,825	11.5%
PALLADIUM	19,416	21,468	-9.6%	22,722	-14.5%
SILVER	1,481	1,408	5.2%	1,674	-11.5%
URANIUM	3,027	2,664	13.6%	3,708	-18.4%

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COMEX COPPER	46,676	21,482	117.3%	37,481	24.5%
COMEX GOLD	1,134,990	1,093,235	3.8%	1,304,335	-13.0%
COMEX SILVER	232,836	191,463	21.6%	225,257	3.4%
COPPER	11	0	-	85	-87.1%
GOLD	11,774	7,648	53.9%	17,309	-32.0%
HOT ROLLED COIL STEEL CALL	650	700	-7.1%	700	-7.1%
IRON ORE 62 CHINA TSI CALL O	1,220	1,838	-33.6%	1,230	-0.8%
IRON ORE 62 CHINA TSI PUT OP	640	600	6.7%	645	-0.8%
NYMEX PLATINUM	10,271	2,748	273.8%	6,427	59.8%
PALLADIUM	1,946	2,101	-7.4%	2,707	-28.1%
SILVER	1,209	140	763.6%	1,633	-26.0%
Energy Futures					
3.5% FUEL OIL CID MED SWA	96	321	-70.1%	46	108.7%
3.5% FUEL OIL CIF BALMO S	0	5	-100.0%	0	-
AEP-DAYTON HUB DAILY	28	92	-69.6%	34	-17.6%
AEP-DAYTON HUB MTHLY	0	0	-	0	-
AEP-DAYTON HUB OFF-PEAK M	0	0	-	0	-
ALGON CITY GATES NAT GAS	0	0	-	0	-
ALGONQUIN CITYGATES BASIS	0	0	-	0	-
ANR LOUISIANA BASIS SWAP	0	0	-	0	-
ANR OKLAHOMA	0	1,128	-100.0%	0	-
ARGUS LLS VS. WTI (ARG) T	29,133	49,286	-40.9%	30,836	-5.5%
ARGUS PROPAN FAR EST INDE	5,348	5,317	0.6%	5,585	-4.2%
ARGUS PROPAN(SAUDI ARAMC	2,034	1,855	9.6%	2,236	-9.0%
AUSTRIALIAN COKE COAL	32	240	-86.7%	36	-11.1%
BRENT BALMO SWAP	0	0	-	365	-100.0%
BRENT CALENDAR SWAP	26,150	20,033	30.5%	20,213	29.4%
BRENT CFD SWAP	0	0	-	0	-
BRENT FINANCIAL FUTURES	240	3,798	-93.7%	3,718	-93.5%
BRENT OIL LAST DAY	254,090	227,528	11.7%	229,864	10.5%
CAISO SP15 EZGNHUB5 MW P	0	0	-	0	-
CAISO SP15 EZGNHUB5 PEAK	0	0	-	0	-
CANADIAN LIGHT SWEET OIL	0	42	-100.0%	0	-
CENTERPOINT BASIS SWAP	687	6,357	-89.2%	796	-13.7%
CHICAGO ETHANOL SWAP	48,394	57,005	-15.1%	50,072	-3.4%
CHICAGO ULSD (PLATTS) SWA	0	0	-	0	-
CHICAGO ULSD PL VS HO SPR	3,193	847	277.0%	2,902	10.0%
CHICAGO UNL GAS PL VS RBO	553	525	5.3%	690	-19.9%
CIG BASIS	3,912	16,328	-76.0%	4,482	-12.7%
CIG ROCKIES NG INDEX SWA	0	0	-	0	-
CINERGY HUB OFF-PEAK MONT	0	80	-100.0%	0	-
CINERGY HUB PEAK MONTH	0	192	-100.0%	0	-
CIN HUB 5MW D AH O PK	0	83,440	-100.0%	0	-
CIN HUB 5MW D AH PK	1,057	7,206	-85.3%	1,055	0.2%
CIN HUB 5MW REAL TIME O P	101,904	343,464	-70.3%	111,704	-8.8%
CIN HUB 5MW REAL TIME PK	11,419	29,383	-61.1%	13,069	-12.6%
COAL SWAP	0	105	-100.0%	0	-
COLUMB GULF MAINLINE NG B	954	2,326	-59.0%	1,009	-5.5%

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Energy Futures					
COLUMBIA GULF ONSHORE	0	0	-	0	-
CONWAY NATURAL GASOLINE (1,326	1,173	13.0%	1,427	-7.1%
CONWAY NORMAL BUTANE (OPI	912	843	8.2%	804	13.4%
CONWAY PROPANE 5 DECIMALS	20,857	22,829	-8.6%	19,994	4.3%
CRUDE OIL	20,311	19,272	5.4%	21,311	-4.7%
CRUDE OIL OUTRIGHTS	165,546	144,431	14.6%	160,994	2.8%
CRUDE OIL PHY	2,076,894	2,644,087	-21.5%	2,159,489	-3.8%
CRUDE OIL SPRDS	124,336	181,781	-31.6%	119,790	3.8%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
DAILY PJM	113,953	167,699	-32.0%	110,947	2.7%
DATED BRENT (PLATTS) DAILY S	0	0	-	0	-
DATED TO FRONTLINE BRENT	1,985	5,745	-65.4%	2,180	-8.9%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-
DIESEL 10PPM BARGES FOB B	0	0	-	0	-
DOMINION TRAN INC - APP I	0	1,960	-100.0%	0	-
DOMINION TRANSMISSION INC	7,422	21,403	-65.3%	8,042	-7.7%
DUBAI CRUDE OIL BALMO	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	3,885	3,287	18.2%	4,307	-9.8%
DUTCH TTF NATURAL GAS CAL	2,520	135	1,766.7%	2,076	21.4%
DY EURO 3.5% FUEL OI RDA	0	0	-	0	-
EASTERN RAIL DELIVERY CSX	0	240	-100.0%	0	-
EAST/WEST FUEL OIL SPREAD	35	117	-70.1%	39	-10.3%
EIA FLAT TAX ONHWAY DIESE	1,589	1,828	-13.1%	1,468	8.2%
ELEC ERCOT DLY OFF PK	0	6,000	-100.0%	0	-
ELEC ERCOT DLY PEAK	0	180	-100.0%	0	-
ELEC ERCOT OFF PEAK	0	0	-	0	-
ELEC FINSETTLED	854	1,364	-37.4%	898	-4.9%
ELEC MISO PEAK	0	2,550	-100.0%	0	-
ELEC NYISO OFF-PEAK	0	47,415	-100.0%	0	-
ELECTRICITY ERCOT PEAK	0	0	-	0	-
ELECTRICITY OFF PEAK	71,046	25,026	183.9%	71,782	-1.0%
ELEC WEST POWER OFF-PEAK	0	0	-	0	-
ELEC WEST POWER PEAK	0	0	-	0	-
ERCOT DAILY 5MW PEAK	0	0	-	0	-
ERCOT HOUSTON Z MCPE 5MW	0	2,200	-100.0%	0	-
ERCOT NORTH ZMCPE 5MW OF	0	6,000	-100.0%	0	-
ERCOT NORTH ZMCPE 5MW OF	0	110,880	-100.0%	0	-
ERCOT NORTH ZMCPE 5MW PE	0	6,300	-100.0%	0	-
ETHANOL	1,095	2,110	-48.1%	1,515	-27.7%
ETHANOL SWAP	490	10	4,800.0%	470	4.3%
ETHANOL T2 FOB ROTT INCL DU	4,426	5,002	-11.5%	4,646	-4.7%
EURO 1% FUEL OIL NEW BALM	3	15	-80.0%	0	-
EURO 3.5% FUEL OIL RDAM B	40	860	-95.3%	38	5.3%
EURO 3.5% FUEL OIL SPREAD	80	326	-75.5%	85	-5.9%
EURO-DENOMINATED PETRO P	0	0	-	0	-
EURO GASOIL 10PPM VS ICE	0	352	-100.0%	0	-
EUROPE 1% FUEL OIL NWE CA	402	230	74.8%	242	66.1%
EUROPE 1% FUEL OIL RDAM C	3	3	0.0%	3	0.0%
EUROPE 3.5% FUEL OIL MED	133	365	-63.6%	125	6.4%
EUROPE 3.5% FUEL OIL RDAM	6,401	14,764	-56.6%	6,761	-5.3%
EUROPEAN GASOIL (ICE)	48	152	-68.4%	100	-52.0%

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EUROPEAN NAPHTHA BALMO	110	231	-52.4%	128	-14.1%
EUROPEAN NAPHTHA CRACK SP	10,905	14,716	-25.9%	12,534	-13.0%
EUROPE DATED BRENT SWAP	460	225	104.4%	690	-33.3%
EUROPE JET KERO NWE CALSW	25	30	-16.7%	26	-3.8%
EUROPE NAPHTHA CALSWAP	2,987	2,501	19.4%	2,715	10.0%
EURO PROPANE CIF ARA SWA	2,091	1,688	23.9%	2,088	0.1%
FLORIDA GAS ZONE3 BASIS S	0	0	-	0	-
FREIGHT MARKETS	3,781	2,261	67.2%	3,954	-4.4%
FUEL OIL CRACK VS ICE	8,807	15,163	-41.9%	7,917	11.2%
FUEL OIL NWE CRACK VS ICE	166	171	-2.9%	171	-2.9%
FUEL OIL (PLATS) CAR CM	0	112	-100.0%	0	-
FUEL OIL (PLATS) CAR CN	0	72	-100.0%	0	-
FUELOIL SWAP:CARGOES VS.B	1,039	804	29.2%	995	4.4%
GAS EURO-BOB OXY NWE BARG	5,486	6,940	-21.0%	5,960	-8.0%
GAS EURO-BOB OXY NWE BARG	26,957	36,191	-25.5%	27,681	-2.6%
GASOIL 0.1 CIF MED SWAP	0	0	-	0	-
GASOIL 0.1CIF MED VS ICE	0	10	-100.0%	0	-
GASOIL 0.1 CIF NWE VS ISE	10	0	-	5	100.0%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-
GASOIL 0.1 RDAM BRGS VS I	10	146	-93.2%	15	-33.3%
GASOIL 0.1 ROTTERDAM BARG	59	365	-83.8%	67	-11.9%
GASOIL 10P CRG CIF NW VS	0	0	-	0	-
GASOIL 10PPM VS ICE SWAP	27	379	-92.9%	24	12.5%
GASOIL BULLET SWAP	0	0	-	0	-
GASOIL CALENDAR SWAP	52	34	52.9%	48	8.3%
GASOIL CRACK SPREAD CALEN	11,793	23,039	-48.8%	12,390	-4.8%
GASOIL MINI CALENDAR SWAP	693	609	13.8%	752	-7.8%
GERMAN POWER BASELOAD CA	945	61	1,449.2%	724	30.5%
GROUP THREE ULSD (PLATTS)	39	139	-71.9%	45	-13.3%
GROUP THREE UNLEAD GAS (P	0	425	-100.0%	0	-
GRP THREE ULSD(PLT)VS HEA	10,270	10,739	-4.4%	6,998	46.8%
GRP THREE UNL GS (PLT) VS	4,179	4,047	3.3%	4,555	-8.3%
GULF COAST 3% FUEL OIL BA	385	2,119	-81.8%	665	-42.1%
GULF COAST JET FUEL CLNDR	611	838	-27.1%	683	-10.5%
GULF COAST JET VS NYM 2 H	35,608	33,329	6.8%	35,208	1.1%
GULF COAST NO.6 FUEL OIL	23,774	70,173	-66.1%	27,915	-14.8%
GULF COAST ULSD CALENDAR	1,576	1,201	31.2%	1,603	-1.7%
GULF COAST ULSD CRACK SPR	470	995	-52.8%	510	-7.8%
HEATING OIL BALMO CLNDR S	0	0	-	35	-100.0%
HEATING OIL CRCK SPRD BAL	18	0	-	0	-
HEATING OIL PHY	403,482	415,713	-2.9%	399,884	0.9%
HENRY HUB BASIS SWAP	10,821	2,080	420.2%	12,027	-10.0%
HENRY HUB FINANCIAL LAST	0	43	-100.0%	0	-
HENRY HUB INDEX SWAP FUTU	15,657	2,712	477.3%	13,437	16.5%
HENRY HUB SWAP	956,361	1,112,596	-14.0%	978,248	-2.2%
HOUSTON SHIP CHANNEL BASI	9,493	14,993	-36.7%	10,020	-5.3%
HTG OIL	150	222	-32.4%	163	-8.0%
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	-
ICE BRENT DUBAI SWAP	37,746	45,879	-17.7%	34,642	9.0%
ICE GASOIL BALMO SWAP	0	0	-	0	-
IN DELIVERY MONTH EUA	0	3,698	-100.0%	0	-

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
INDIANA MISO	3,875	27,557	-85.9%	3,281	18.1%
INDONESIAN COAL	0	0	-	0	-
INDONESIAN COAL ICI4	953	50	1,806.0%	820	16.2%
ISO NEW ENGLAND OFF-PEAK	0	0	-	0	-
ISO NEW ENGLAND PK LMP	0	0	-	0	-
JAPAN C&F NAPHTHA CRACK S	121	924	-86.9%	121	0.0%
JAPAN C&F NAPHTHA SWAP	1,667	2,754	-39.5%	1,700	-1.9%
JAPAN NAPHTHA BALMO SWAP	0	47	-100.0%	5	-100.0%
JET AV FUEL (P) CAR FM ICE GA	0	16	-100.0%	0	-
JET CIF NWE VS ICE	285	535	-46.7%	327	-12.8%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-
JET FUEL CRG CIF NEW VS I	0	0	-	0	-
JET FUEL UP-DOWN BALMO CL	6,680	3,250	105.5%	4,680	42.7%
JKM LNG Futures	5,637	1,715	228.7%	5,056	11.5%
LA CARB DIESEL (OPIS)	0	0	-	0	-
LA CARB DIESEL (OPIS) SWA	58	575	-89.9%	128	-54.7%
LA CARBOB GASOLINE(OPIS)S	325	1,150	-71.7%	300	8.3%
LA JET FUEL VS NYM NO 2 H	0	0	-	0	-
LA JET (OPIS) SWAP	1,589	2,735	-41.9%	1,791	-11.3%
LLS (ARGUS) CALENDAR SWAP	419	0	-	439	-4.6%
LLS (ARGUS) VS WTI SWAP	21,720	34,910	-37.8%	23,249	-6.6%
LOS ANGELES CARB GASOLINE	0	0	-	0	-
LTD NAT GAS	362,375	393,983	-8.0%	373,779	-3.1%
MARS (ARGUS) VS WTI SWAP	5,830	11,545	-49.5%	5,460	6.8%
MARS (ARGUS) VS WTI TRD M	25,455	27,905	-8.8%	27,792	-8.4%
MARS BLEND CRUDE OIL	0	200	-100.0%	0	-
MCCLOSKEY ARA ARGS COAL	21,653	39,233	-44.8%	20,361	6.3%
MCCLOSKEY RCH BAY COAL	3,221	4,125	-21.9%	3,218	0.1%
MGF FUT	0	35	-100.0%	0	-
MGN1 SWAP FUT	340	441	-22.9%	300	13.3%
MICHIGAN BASIS	1,617	3,802	-57.5%	1,648	-1.9%
MICHIGAN MISO	0	23,310	-100.0%	0	-
MINI GAS EUROBOB OXY NWE A	304	294	3.4%	67	353.7%
MINI RBOB V. EBOBARG NWE BF	170	310	-45.2%	1,144	-85.1%
MINI RBOB V. EBOB(ARGUS) NW	5,388	2,692	100.1%	3,729	44.5%
MINY HTG OIL	0	0	-	1	-100.0%
MINY NATURAL GAS	2,487	1,019	144.1%	3,651	-31.9%
MINY RBOB GAS	0	0	-	0	0.0%
MINY WTI CRUDE OIL	5,051	5,116	-1.3%	3,597	40.4%
MJC FUT	265	555	-52.3%	260	1.9%
MNC FUT	6,337	5,274	20.2%	5,936	6.8%
MONT BELVIEU ETHANE 5 DECI	38,997	45,202	-13.7%	38,859	0.4%
MONT BELVIEU ETHANE OPIS B	95	125	-24.0%	149	-36.2%
MONT BELVIEU LDH PROPANE 5	139,518	128,901	8.2%	144,006	-3.1%
MONT BELVIEU LDH PROPANE C	3,473	1,645	111.1%	879	295.1%
MONT BELVIEU NATURAL GASO	16,399	20,211	-18.9%	17,011	-3.6%
MONT BELVIEU NATURAL GASO	390	336	16.1%	300	30.0%
MONT BELVIEU NORMAL BUTAN	48,038	38,893	23.5%	43,180	11.3%
MONT BELVIEU NORMAL BUTAN	1,662	661	151.4%	1,197	38.8%
NAT GAS BASIS SWAP	1,498	4,267	-64.9%	1,715	-12.7%
NATURAL GAS	82,052	83,815	-2.1%	80,535	1.9%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
NATURAL GAS FIXED PRICE SW	0	0	-	0	-
NATURAL GAS INDEX	0	0	-	0	-
NATURAL GAS PEN SWP	133,878	170,783	-21.6%	128,032	4.6%
NATURAL GAS PHY	1,304,742	1,534,433	-15.0%	1,244,433	4.8%
NEPOOL CNCTCT 5MW D AH O	0	0	-	0	-
NEPOOL CONECTIC 5MW D AH	0	0	-	0	-
NEPOOL INTR HUB 5MW D AH	386,952	506,604	-23.6%	397,032	-2.5%
NEPOOL NE MASS 5MW D AH O	9,483	14,040	-32.5%	10,587	-10.4%
NEPOOL NE MASS 5MW D AH P	510	765	-33.3%	576	-11.5%
NEPOOL RHD ISLD 5MW D AH	0	0	-	0	-
NEPOOL RHODE IL 5MW D AH	0	0	-	0	-
NEPOOL W CNT MASS 5MW D A	0	0	-	0	-
NEPOOL W CNTR M 5MW D AH	0	0	-	0	-
NEW ENGLAND HUB PEAK DAIL	1,364	1,888	-27.8%	1,452	-6.1%
NEW YORK ETHANOL SWAP	1,013	2,265	-55.3%	1,005	0.8%
NEW YORK HUB ZONE G PEAK	992	2,304	-56.9%	1,056	-6.1%
NEW YORK HUB ZONE J PEAK	1,385	850	62.9%	1,155	19.9%
NGPL MID-CONTINENT	9,972	18,852	-47.1%	10,840	-8.0%
NGPL TEX/OK	15,772	26,399	-40.3%	17,877	-11.8%
N ILLINOIS HUB DAILY	68	258	-73.6%	68	0.0%
N ILLINOIS HUB MTHLY	0	0	-	0	-
NO 2 UP-DOWN SPREAD CALEN	200	483	-58.6%	375	-46.7%
NORTHERN NATURAL GAS DEMA	306	1,096	-72.1%	368	-16.8%
NORTHERN NATURAL GAS VENTL	918	1,444	-36.4%	1,104	-16.8%
NORTHERN ILLINOIS OFF-PEA	0	0	-	0	-
NORTHWEST ROCKIES BASIS S	10,025	29,725	-66.3%	11,389	-12.0%
N ROCKIES PIPE SWAP	0	30	-100.0%	0	-
NY1% VS GC SPREAD SWAP	2,030	2,757	-26.4%	1,710	18.7%
NY 2.2% FUEL OIL (PLATTS	0	0	-	0	-
NY 3.0% FUEL OIL (PLATTS	225	350	-35.7%	300	-25.0%
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-
NY HARBOR HEAT OIL SWP	12,906	7,953	62.3%	8,384	53.9%
NY HARBOR LOW SULPUR GAS	890	690	29.0%	915	-2.7%
NY HARBOR RESIDUAL FUEL 1	1,080	1,926	-43.9%	1,015	6.4%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-
NYH NO 2 CRACK SPREAD CAL	3,239	5,292	-38.8%	3,441	-5.9%
NYISO A	0	0	-	0	-
NYISO A OFF-PEAK	0	0	-	0	-
NYISO CAPACITY	1,082	2,594	-58.3%	1,192	-9.2%
NYISO G	0	0	-	0	-
NYISO G OFF-PEAK	0	0	-	0	-
NYISO J	0	0	-	0	-
NYISO J OFF-PEAK	0	0	-	0	-
NYISO ZONE A 5MW D AH O P	14,082	42,750	-67.1%	14,882	-5.4%
NYISO ZONE A 5MW D AH PK	1,536	5,346	-71.3%	1,776	-13.5%
NYISO ZONE C 5MW D AH O P	0	0	-	0	-
NYISO ZONE C 5MW D AH PK	0	0	-	0	-
NYISO ZONE G 5MW D AH O P	451,466	656,750	-31.3%	439,962	2.6%
NYISO ZONE G 5MW D AH PK	18,167	30,578	-40.6%	17,008	6.8%
NYISO ZONE J 5MW D AH O P	85,086	214,041	-60.2%	97,086	-12.4%
NYISO ZONE J 5MW D AH PK	7,306	15,661	-53.3%	8,306	-12.0%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
NYMEX ALUMINUM FUTURES	372	576	-35.4%	539	-31.0%
NYMEX ULSD VS NYMEX HO	0	0	-	700	-100.0%
NY ULSD (ARGUS) VS HEATING	998	311	220.9%	969	3.0%
ONEOK OKLAHOMA NG BASIS	0	428	-100.0%	0	-
ONTARIO POWER SWAPS	100	0	-	0	-
PANHANDLE BASIS SWAP FUTU	3,391	9,901	-65.8%	3,763	-9.9%
PANHANDLE PIPE SWAP	0	1,451	-100.0%	0	-
PERMIAN BASIS SWAP	4,028	7,442	-45.9%	4,152	-3.0%
PETROCHEMICALS	9,927	13,097	-24.2%	9,727	2.1%
PETRO CRCKS & SPRDS ASIA	936	1,136	-17.6%	910	2.9%
PETRO CRCKS & SPRDS NA	74,490	106,596	-30.1%	75,242	-1.0%
PETRO CRK&SPRD EURO	12,741	21,433	-40.6%	13,359	-4.6%
PETROLEUM PRODUCTS	4,158	10,461	-60.3%	4,711	-11.7%
PETROLEUM PRODUCTS ASIA	2,124	2,955	-28.1%	1,914	11.0%
PETRO OUTRIGHT EURO	10,555	14,500	-27.2%	10,154	3.9%
PETRO OUTRIGHT NA	8,525	7,953	7.2%	7,225	18.0%
PJM AD HUB 5MW REAL TIME	193,879	301,201	-35.6%	192,715	0.6%
PJM AECO DA OFF-PEAK	0	0	-	0	-
PJM AECO DA PEAK	0	0	-	0	-
PJM APS ZONE DA OFF-PEAK	0	0	-	0	-
PJM APS ZONE DA PEAK	0	0	-	0	-
PJM ATSI ELEC	0	4,140	-100.0%	0	-
PJM BGE DA OFF-PEAK	0	8,282	-100.0%	0	-
PJM BGE DA PEAK	0	450	-100.0%	0	-
PJM COMED 5MW D AH O PK	0	15,805	-100.0%	0	-
PJM COMED 5MW D AH PK	0	850	-100.0%	0	-
PJM DAILY	828	1,096	-24.5%	904	-8.4%
PJM DAYTON DA OFF-PEAK	58,565	89,200	-34.3%	60,565	-3.3%
PJM DAYTON DA PEAK	3,850	8,295	-53.6%	4,050	-4.9%
PJM JCPL DA OFF-PEAK	0	0	-	0	-
PJM JCPL DA PEAK	0	0	-	0	-
PJM MONTHLY	320	1,160	-72.4%	360	-11.1%
PJM NI HUB 5MW REAL TIME	83,548	483,068	-82.7%	67,099	24.5%
PJM NILL DA OFF-PEAK	80,546	270,822	-70.3%	94,146	-14.4%
PJM NILL DA PEAK	4,992	16,911	-70.5%	5,772	-13.5%
PJM OFF-PEAK LMP SWAP FUT	0	328	-100.0%	0	-
PJM PECO ZONE5MW PEAK CAL	2,960	0	-	2,960	0.0%
PJM PPL DA OFF-PEAK	0	0	-	0	-
PJM PPL DA PEAK	0	0	-	0	-
PJM PSEG DA OFF-PEAK	73,145	31,240	134.1%	76,825	-4.8%
PJM PSEG DA PEAK	3,810	440	765.9%	3,920	-2.8%
PJM WESTH DA OFF-PEAK	124,172	310,219	-60.0%	136,972	-9.3%
PJM WESTHDA PEAK	6,730	16,763	-59.9%	7,370	-8.7%
PJM WESTH RT OFF-PEAK	659,775	1,519,278	-56.6%	736,490	-10.4%
PJM WESTH RT PEAK	100,824	102,994	-2.1%	109,932	-8.3%
PLASTICS	3,480	782	345.0%	3,461	0.5%
PREMIUM UNLD 10P FOB MED	267	465	-42.6%	426	-37.3%
PREMIUM UNLEAD 10PPM FOB	0	84	-100.0%	0	-
PREM UNL GAS 10PPM RDAM F	0	0	-	0	-
PREM UNL GAS 10PPM RDAM F	0	54	-100.0%	15	-100.0%
PROPANE NON-LDH MB (OPIS) B	75	405	-81.5%	937	-92.0%

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Energy Futures					
PROPANE NON-LDH MT. BEL (OF	64,241	47,839	34.3%	66,288	-3.1%
RBOB CALENDAR SWAP	17,106	12,578	36.0%	15,768	8.5%
RBOB CRACK SPREAD	5,729	6,559	-12.7%	4,977	15.1%
RBOB CRACK SPREAD BALMO S	25	0	-	0	-
RBOB GAS	108	1,379	-92.2%	116	-6.9%
RBOB GASOLINE BALMO CLNDR	805	1,526	-47.2%	1,598	-49.6%
RBOB PHY	366,890	480,931	-23.7%	421,435	-12.9%
RBOB SPREAD (PLATTS) SWAP	0	0	-	0	-
RBOB VS HEATING OIL SWAP	75	1,550	-95.2%	75	0.0%
SAN JUAN BASIS SWAP	4,793	14,992	-68.0%	6,002	-20.1%
SAN JUAN PIPE SWAP	0	360	-100.0%	0	-
SINGAPORE 180CST BALMO	10	105	-90.5%	26	-61.5%
SINGAPORE 380CST BALMO	25	579	-95.7%	78	-67.9%
SINGAPORE 380CST FUEL OIL	5,691	10,964	-48.1%	5,490	3.7%
SINGAPORE FUEL 180CST CAL	574	2,243	-74.4%	667	-13.9%
SINGAPORE FUEL OIL SPREAD	178	1,812	-90.2%	190	-6.3%
SINGAPORE GASOIL	9,594	11,792	-18.6%	10,359	-7.4%
SINGAPORE GASOIL CALENDAR	312	350	-10.9%	323	-3.4%
SINGAPORE GASOIL SWAP	1,918	7,280	-73.7%	2,093	-8.4%
SINGAPORE GASOIL VS ICE	14,775	47,435	-68.9%	17,085	-13.5%
SINGAPORE JET KERO BALMO	0	0	-	0	-
SINGAPORE JET KERO GASOIL	4,945	11,050	-55.2%	5,655	-12.6%
SINGAPORE JET KEROSENE SW	1,415	1,835	-22.9%	1,555	-9.0%
SINGAPORE JET KERO VS. GAS	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEAD	0	350	-100.0%	450	-100.0%
SINGAPORE MOGAS 92 UNLEAD	18,203	15,709	15.9%	20,277	-10.2%
SINGAPORE NAPHTHA SWAP	0	0	-	0	-
SING FUEL	0	10	-100.0%	0	-
SOCAL PIPE SWAP	0	0	-	0	-
SONAT BASIS SWAP FUTURE	0	0	-	0	-
SOUTH STAR TEX OKLHM KNS	0	70	-100.0%	0	-
Sumas Basis Swap	1,433	4,259	-66.4%	1,557	-8.0%
SUMAS NAT GAS PLATTS FIXED	0	0	-	0	-
TC2 ROTTERDAM TO USAC 37K	395	314	25.8%	415	-4.8%
TC5 RAS TANURA TO YOKOHAM	1,290	80	1,512.5%	1,445	-10.7%
TCO BASIS SWAP	3,300	6,951	-52.5%	3,672	-10.1%
TCO NG INDEX SWAP	0	0	-	0	-
TD3 MEG TO JAPAN 250K MT	13,401	1,943	589.7%	12,267	9.2%
TENNESSEE 500 LEG BASIS S	0	0	-	0	-
TENNESSEE 800 LEG NG BASI	0	0	-	0	-
TENNESSEE ZONE 0 BASIS SW	0	0	-	0	-
TETCO M-3 INDEX	0	0	-	0	-
Tetco STX Basis	0	428	-100.0%	0	-
TEXAS EASTERN ZONE M-3 BA	1,342	4,443	-69.8%	1,404	-4.4%
TEXAS GAS ZONE1 NG BASIS	0	3,364	-100.0%	0	-
Transco Zone 3 Basis	0	1,926	-100.0%	0	-
TRANSCO ZONE 3 NG INDEX S	0	0	-	0	-
TRANSCO ZONE4 BASIS SWAP	2,479	5,832	-57.5%	2,616	-5.2%
TRANSCO ZONE 4 NAT GAS IN	0	0	-	0	-
TRANSCO ZONE 6 BASIS SWAP	0	1,679	-100.0%	0	-
TRANSCO ZONE 6 INDEX	0	0	-	0	-

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Energy Futures					
UCM FUT	0	0	-	0	-
UK NBP NAT GAS CAL MTH FUT	120	203	-40.9%	160	-25.0%
ULSD 10PPM CIF MED SWAP	0	0	-	0	-
ULSD 10PPM CIF MED VS ICE	0	16	-100.0%	0	-
ULSD 10PPM CIF NW BALMO S	0	0	-	0	-
ULSD UP-DOWN BALMO SWP	4,425	6,875	-35.6%	3,300	34.1%
UP DOWN GC ULSD VS NMX HO	48,749	40,763	19.6%	42,918	13.6%
WAHA BASIS	1,749	4,481	-61.0%	1,848	-5.4%
WAHA INDEX SWAP FUTURE	0	0	-	0	-
WESTERN RAIL DELIVERY PRB	0	120	-100.0%	0	-
WTI-BRENT BULLET SWAP	3,129	6,704	-53.3%	3,654	-14.4%
WTI-BRENT CALENDAR SWAP	181,167	130,303	39.0%	167,910	7.9%
WTI CALENDAR	192,683	183,671	4.9%	191,411	0.7%
WTS (ARGUS) VS WTI SWAP	62,467	60,042	4.0%	52,148	19.8%
WTS (ARGUS) VS WTI TRD MT	6,014	3,480	72.8%	5,843	2.9%
Energy Options					
12 MO GASOIL CAL SWAP SPR	0	0	-	0	-
BRENT 1 MONTH CAL	0	2,000	-100.0%	0	-
BRENT CALENDAR SWAP	8,507	3,498	143.2%	6,627	28.4%
BRENT CRUDE OIL 12 M CSO	0	0	-	0	-
BRENT CRUDE OIL 1 M CSO	25,350	210,610	-88.0%	27,300	-7.1%
BRENT CRUDE OIL 6 M CSO	0	0	-	0	-
BRENT OIL LAST DAY	248,015	289,329	-14.3%	202,368	22.6%
COAL API2 INDEX	255	4,495	-94.3%	580	-56.0%
COAL API4 INDEX	0	25	-100.0%	0	-
COAL SWAP	0	270	-100.0%	0	-
CRUDE OIL	150	0	-	150	0.0%
CRUDE OIL 1MO	655,949	446,235	47.0%	596,856	9.9%
CRUDE OIL APO	376,971	475,009	-20.6%	386,852	-2.6%
CRUDE OIL CALNDR STRIP	200	170	17.6%	200	0.0%
CRUDE OIL OUTRIGHTS	0	4,120	-100.0%	295	-100.0%
CRUDE OIL PHY	2,468,180	2,914,108	-15.3%	2,810,220	-12.2%
ELEC MISO PEAK	0	0	-	0	-
ETHANOL	0	150	-100.0%	0	-
ETHANOL SWAP	14,743	14,700	0.3%	14,864	-0.8%
EUROPEAN JET KEROSENE NW	0	0	-	0	-
GASOLINE	0	0	-	0	-
HEATING OIL CRACK OPTIONS	0	0	-	0	-
HEATING OIL CRK SPD AVG PRI	0	0	-	0	-
HEATING OIL PHY	43,119	36,987	16.6%	53,176	-18.9%
HENRY HUB FINANCIAL LAST	10,040	5,672	77.0%	11,223	-10.5%
HO 1 MONTH CLNDR OPTIONS	1,000	0	-	1,000	0.0%
LLS CRUDE OIL	0	1,800	-100.0%	0	-
MCCLOSKEY ARA ARGS COAL	0	345	-100.0%	0	-
MCCLOSKEY RCH BAY COAL	150	1,150	-87.0%	50	200.0%
NATURAL GAS	0	0	-	0	-
NATURAL GAS 1 M CSO FIN	24,900	5,950	318.5%	9,800	154.1%
NATURAL GAS 2 M CSO FIN	75	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

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Energy Options					
NATURAL GAS 3 M CSO FIN	30,350	37,970	-20.1%	22,800	33.1%
NATURAL GAS 5 M CSO FIN	250	0	-	0	-
NATURAL GAS 6 M CSO FIN	11,350	3,200	254.7%	9,500	19.5%
NATURAL GAS OPTION ON CALE	10,484	12,286	-14.7%	10,284	1.9%
NATURAL GAS PHY	1,721,032	1,695,540	1.5%	1,528,095	12.6%
NATURAL GAS WINTER STRIP	1,300	0	-	0	-
N ROCKIES PIPE SWAP	1,878	2,054	-8.6%	1,332	41.0%
NY HARBOR HEAT OIL SWP	13,091	19,105	-31.5%	10,659	22.8%
NYISO ZONE G 5MW PEAK OPTI	0	0	-	0	-
NYMEX EUROPEAN GASOIL APO	0	0	-	0	-
PANHANDLE PIPE SWAP	0	3,600	-100.0%	0	-
PETROCHEMICALS	3,098	3,620	-14.4%	3,059	1.3%
PETRO OUTRIGHT EURO	24	0	-	24	0.0%
PETRO OUTRIGHT NA	608	48	1,166.7%	654	-7.0%
PJM WES HUB PEAK CAL MTH	820	1,720	-52.3%	820	0.0%
PJM WES HUB PEAK LMP 50MW	1,567	9,037	-82.7%	1,567	0.0%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-
RBOB CALENDAR SWAP	182	650	-72.0%	213	-14.6%
RBOB CRACK	0	0	-	0	-
RBOB PHY	17,279	11,836	46.0%	25,127	-31.2%
ROTTERDAM 3.5%FUEL OIL CL	0	0	-	0	-
SAN JUAN PIPE SWAP	910	1,828	-50.2%	455	100.0%
SHORT TERM	0	0	-	0	-
SHORT TERM NATURAL GAS	400	305	31.1%	0	-
SINGAPORE GASOIL CALENDAR	0	0	-	0	-
SINGAPORE JET FUEL CALEND	0	0	-	0	-
SOCAL PIPE SWAP	0	0	-	0	-
WTI-BRENT BULLET SWAP	112,055	233,480	-52.0%	116,000	-3.4%
WTI CRUDE OIL 1 M CSO FI	141,510	178,700	-20.8%	149,400	-5.3%

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CME Group Exchange Open Interest Report - Monthly

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FX Futures					
AD/CD CROSS RATES	12	3	300.0%	12	0.0%
AD/JY CROSS RATES	1,230	711	73.0%	1,397	-12.0%
AD/NE CROSS RATES	29	75	-61.3%	30	-3.3%
AUSTRALIAN DOLLAR	178,633	149,861	19.2%	159,950	11.7%
BDI	0	0	-	0	-
BP/JY CROSS RATES	661	662	-0.2%	472	40.0%
BP/SF CROSS RATES	192	96	100.0%	191	0.5%
BRAZIL REAL	55,451	52,926	4.8%	47,479	16.8%
BRITISH POUND	226,240	226,575	-0.1%	161,784	39.8%
CANADIAN DOLLAR	148,141	155,602	-4.8%	154,672	-4.2%
CD/JY CROSS RATES	3	57	-94.7%	11	-72.7%
CHINESE RENMINBI (CNH)	2,513	896	180.5%	1,464	71.7%
CZECK KORUNA (EC)	2	0	-	2	0.0%
CZECK KORUNA (US)	0	0	-	0	-
EC/AD CROSS RATES	2,693	1,196	125.2%	3,181	-15.3%
EC/CD CROSS RATES	1,785	1,543	15.7%	1,731	3.1%
EC/NOK CROSS RATES	517	213	142.7%	547	-5.5%
EC/SEK CROSS RATES	592	859	-31.1%	597	-0.8%
EFX/BP CROSS RATES	25,600	36,678	-30.2%	27,493	-6.9%
EFX/JY CROSS RATES	27,939	23,890	16.9%	24,068	16.1%
EFX/SF CROSS RATES	10,965	8,506	28.9%	11,787	-7.0%
E-MICRO AUD/USD	6,535	3,925	66.5%	5,197	25.7%
E-MICRO CAD/USD	2,420	2,298	5.3%	1,824	32.7%
E-MICRO CHF/USD	396	349	13.5%	366	8.2%
E-MICRO EUR/USD	13,735	15,931	-13.8%	9,303	47.6%
E-MICRO GBP/USD	2,491	4,392	-43.3%	1,862	33.8%
E-MICRO INR/USD	421	560	-24.8%	220	91.4%
E-MICRO JPY/USD	1,837	3,325	-44.8%	1,319	39.3%
E-MINI EURO FX	17,052	13,899	22.7%	15,683	8.7%
E-MINI JAPANESE YEN	1,035	1,240	-16.5%	519	99.4%
EURO FX	519,421	557,258	-6.8%	518,212	0.2%
HUNGARIAN FORINT (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	0	0	-	2	-100.0%
INDIAN RUPEE	1,737	1,474	17.8%	2,214	-21.5%
JAPANESE YEN	177,698	159,561	11.4%	202,106	-12.1%
KOREAN WON	763	103	640.8%	185	312.4%
MEXICAN PESO	265,388	187,316	41.7%	258,629	2.6%
NEW ZEALND DOLLAR	66,182	62,927	5.2%	49,266	34.3%
NKR/USD CROSS RATE	2,289	1,604	42.7%	2,226	2.8%
POLISH ZLOTY (EC)	0	11	-100.0%	4	-100.0%
POLISH ZLOTY (US)	72	57	26.3%	62	16.1%
RMB USD	1	3	-66.7%	0	-
RUSSIAN RUBLE	62,438	26,719	133.7%	62,630	-0.3%
S.AFRICAN RAND	15,201	12,031	26.3%	14,115	7.7%
SF/JY CROSS RATES	0	0	-	0	-
SHEKEL	0	774	-100.0%	0	-
SKR/USD CROSS RATES	1,410	1,788	-21.1%	1,533	-8.0%
SWISS FRANC	84,810	100,963	-16.0%	102,753	-17.5%
TURKISH LIRA	1,801	6,043	-70.2%	1,893	-4.9%
USDZAR	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

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FX Options					
AUD/USD MONTHLY OPTIONS	63,023	97,065	-35.1%	52,522	20.0%
AUD/USD WKLY FRIDAY OPTION	0	5,121	-100.0%	0	-
AUD/USD WKLY FRIDAY OPTION	2,615	0	-	3,372	-22.4%
AUD/USD WKLY FRIDAY OPTION	1,042	1,852	-43.7%	922	13.0%
AUD/USD WKLY FRIDAY OPTION	2,075	991	109.4%	1,109	87.1%
AUD/USD WKLY FRIDAY OPTION	0	1,357	-100.0%	2	-100.0%
AUD/USD WKLY WED OPTIONS -	1,221	705	73.2%	556	119.6%
AUD/USD WKLY WED OPTIONS -	595	333	78.7%	1,639	-63.7%
AUD/USD WKLY WED OPTIONS -	9	0	-	480	-98.1%
AUD/USD WKLY WED OPTIONS -	200	0	-	52	284.6%
AUD/USD WKLY WED OPTIONS -	0	0	0.0%	0	-
AUSTRALIAN DLR (EU)	0	0	-	0	-
AUSTRALIAN DOLLAR	0	0	-	0	-
BRITISH POUND	0	0	-	0	-
BRITISH POUND (EU)	0	180	-100.0%	0	-
BRL/USD MONTHLY OPTIONS	54	0	-	0	-
CAD/USD MONTHLY OPTIONS	58,005	74,176	-21.8%	54,526	6.4%
CAD/USD WKLY FRIDAY OPTION	0	7,524	-100.0%	0	-
CAD/USD WKLY FRIDAY OPTION	2,250	0	-	2,904	-22.5%
CAD/USD WKLY FRIDAY OPTION	745	5,050	-85.2%	1,494	-50.1%
CAD/USD WKLY FRIDAY OPTION	505	3,872	-87.0%	510	-1.0%
CAD/USD WKLY FRIDAY OPTION	0	1,821	-100.0%	261	-100.0%
CAD/USD WKLY WED OPTIONS -	1,225	1,523	-19.6%	2,920	-58.0%
CAD/USD WKLY WED OPTIONS -	1,328	404	228.7%	2,095	-36.6%
CAD/USD WKLY WED OPTIONS -	6	507	-98.8%	212	-97.2%
CAD/USD WKLY WED OPTIONS -	326	0	-	145	124.8%
CAD/USD WKLY WED OPTIONS -	0	0	0.0%	0	-
CANADIAN DOLLAR	0	0	-	0	-
CANADIAN DOLLAR (EU)	0	50	-100.0%	0	-
CHF/USD MONTHLY OPTIONS	4,596	5,044	-8.9%	3,943	16.6%
CHF/USD WKLY FRIDAY OPTION	0	57	-100.0%	0	-
CHF/USD WKLY FRIDAY OPTION	23	0	-	176	-86.9%
CHF/USD WKLY FRIDAY OPTION	0	517	-100.0%	53	-100.0%
CHF/USD WKLY FRIDAY OPTION	28	625	-95.5%	225	-87.6%
CHF/USD WKLY FRIDAY OPTION	0	451	-100.0%	0	-
EUR/GBP MONTHLY OPTIONS	0	0	-	0	-
EUR/JPY MONTHLY OPTIONS	0	0	-	0	-
EURO FX	0	0	-	0	-
EURO FX (EU)	0	17	-100.0%	0	-
EUR/USD MONTHLY OPTIONS	233,424	343,633	-32.1%	250,109	-6.7%
EUR/USD WKLY FRIDAY OPTION	0	24,568	-100.0%	0	-
EUR/USD WKLY FRIDAY OPTION	3,785	0	-	13,522	-72.0%
EUR/USD WKLY FRIDAY OPTION	2,409	10,904	-77.9%	4,387	-45.1%
EUR/USD WKLY FRIDAY OPTION	2,165	7,881	-72.5%	3,897	-44.4%
EUR/USD WKLY FRIDAY OPTION	0	5,381	-100.0%	1,509	-100.0%
EUR/USD WKLY WED OPTIONS -	3,933	3,700	6.3%	5,491	-28.4%
EUR/USD WKLY WED OPTIONS -	2,338	2,822	-17.2%	6,431	-63.6%
EUR/USD WKLY WED OPTIONS -	583	1,051	-44.5%	1,407	-58.6%
EUR/USD WKLY WED OPTIONS -	0	0	-	179	-100.0%
EUR/USD WKLY WED OPTIONS -	0	0	0.0%	0	-
GBP/USD MONTHLY OPTIONS	126,402	128,093	-1.3%	126,254	0.1%

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CME Group Exchange Open Interest Report - Monthly

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FX Options					
GBP/USD WKLY FRIDAY OPTION	0	5,595	-100.0%	0	-
GBP/USD WKLY FRIDAY OPTION	1,104	0	-	3,796	-70.9%
GBP/USD WKLY FRIDAY OPTION	713	3,414	-79.1%	1,535	-53.6%
GBP/USD WKLY FRIDAY OPTION	479	1,934	-75.2%	713	-32.8%
GBP/USD WKLY FRIDAY OPTION	0	2,533	-100.0%	1	-100.0%
GBP/USD WKLY WED OPTIONS -	1,157	119	872.3%	460	151.5%
GBP/USD WKLY WED OPTIONS -	814	65	1,152.3%	801	1.6%
GBP/USD WKLY WED OPTIONS -	20	1	1,900.0%	34	-41.2%
GBP/USD WKLY WED OPTIONS -	0	12	-100.0%	0	-
GBP/USD WKLY WED OPTIONS -	0	0	0.0%	0	-
JAPANESE YEN	0	0	-	0	-
JAPANESE YEN (EU)	0	0	-	0	-
JPY/USD MONTHLY OPTIONS	153,042	124,491	22.9%	126,491	21.0%
JPY/USD WKLY FRIDAY OPTION	0	6,879	-100.0%	0	-
JPY/USD WKLY FRIDAY OPTION	3,802	0	-	5,304	-28.3%
JPY/USD WKLY FRIDAY OPTION	1,733	3,701	-53.2%	1,259	37.6%
JPY/USD WKLY FRIDAY OPTION	1,957	4,879	-59.9%	3,276	-40.3%
JPY/USD WKLY FRIDAY OPTION	0	2,050	-100.0%	189	-100.0%
JPY/USD WKLY WED OPTIONS -	2,579	3,172	-18.7%	3,487	-26.0%
JPY/USD WKLY WED OPTIONS -	1,146	1,148	-0.2%	2,102	-45.5%
JPY/USD WKLY WED OPTIONS -	988	177	458.2%	416	137.5%
JPY/USD WKLY WED OPTIONS -	44	50	-12.0%	59	-25.4%
JPY/USD WKLY WED OPTIONS -	0	0	0.0%	0	-
MXN/USD MONTHLY OPTIONS	2,384	5,505	-56.7%	2,110	13.0%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	1	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD MONTHLY OPTIONS	226	0	-	117	93.2%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	120	-100.0%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
SWISS FRANC	0	0	-	0	-
SWISS FRANC (EU)	0	0	-	0	-
Foreign Exchange Futures					
CHILEAN PESO	10	498	-98.0%	0	-
Foreign Exchange Options					
AUD/USD WKLY WED OPTIONS -	214	0	-	323	-33.7%
Ags Futures					
FERTILIZER PRODUCS	1,700	1,490	14.1%	1,100	54.5%

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Ag Products Futures					
BUTTER CS	8,914	6,995	27.4%	8,642	3.1%
CASH-SETTLED CHEESE	21,036	24,964	-15.7%	21,364	-1.5%
CATTLE	376,735	345,105	9.2%	417,852	-9.8%
CAT WEATHER EUROPEAN	3,200	0	-	2,000	60.0%
CDD SEASONAL STRIP	450	50	800.0%	450	0.0%
CDD WEATHER	6,875	50	13,650.0%	2,100	227.4%
CHI WHEAT	439,739	554,998	-20.8%	471,069	-6.7%
CLASS IV MILK	9,089	1,641	453.9%	8,923	1.9%
COCOA TAS	0	1	-100.0%	0	-
COFFEE	0	0	-	0	-
CORN	1,809,846	1,963,220	-7.8%	1,636,755	10.6%
COTTON	0	0	-	0	-
DJ_UBS ROLL SELECT INDEX FU	1,909	2,951	-35.3%	1,909	0.0%
DOW-UBS COMMOD INDEX	33,761	78,085	-56.8%	28,326	19.2%
DRY WHEY	3,052	3,721	-18.0%	3,099	-1.5%
FEEDER CATTLE	50,392	43,053	17.0%	50,025	0.7%
FERTILIZER PRODUCTS	3,725	3,250	14.6%	2,345	58.8%
GOLDMAN SACHS	13,381	15,262	-12.3%	13,595	-1.6%
GSCI EXCESS RETURN FUT	52,653	58,318	-9.7%	52,554	0.2%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER	0	0	-	0	-
HDD WEATHER EUROPEAN	0	0	-	1,000	-100.0%
HOGS	314,774	238,522	32.0%	317,740	-0.9%
HOUSING INDEX	45	34	32.4%	59	-23.7%
Intercommodity Spread	0	0	-	0	-
KC WHEAT	317,670	301,124	5.5%	325,511	-2.4%
LUMBER	4,304	6,605	-34.8%	3,921	9.8%
MALAYSIAN PALM SWAP	23,124	16,328	41.6%	20,304	13.9%
MILK	24,306	24,568	-1.1%	23,901	1.7%
MINI CORN	12,830	14,279	-10.1%	6,793	88.9%
MINI SOYBEAN	12,555	32,156	-61.0%	9,912	26.7%
MINI WHEAT	2,043	2,851	-28.3%	2,076	-1.6%
MLK MID OPTIONS	0	8	-100.0%	0	-
NFD MILK	9,827	7,188	36.7%	9,645	1.9%
OATS	7,660	5,098	50.3%	6,214	23.3%
ROUGH RICE	7,691	8,961	-14.2%	7,786	-1.2%
SOYBEAN	780,867	903,491	-13.6%	727,286	7.4%
SOYBEAN MEAL	494,394	529,191	-6.6%	464,362	6.5%
SOYBEAN OIL	532,951	516,356	3.2%	487,062	9.4%
S&P GSCI ENHANCED ER SWAP	3,762	3,762	0.0%	3,762	0.0%
SUGAR 11	0	58	-100.0%	0	-
USD CRUDE PALM OIL	3,590	5,160	-30.4%	3,552	1.1%
WHEAT	20,913	20,350	2.8%	20,300	3.0%
Ag Products Options					
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
BUTTER CS	14,357	12,161	18.1%	13,268	8.2%
CASH-SETTLED CHEESE	30,734	33,707	-8.8%	34,169	-10.1%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest MAY 2019	Open Interest MAY 2018	% CHG	Open Interest APR 2019	% CHG
Ag Products Options					
CATTLE	211,778	226,608	-6.5%	198,584	6.6%
CAT WEATHER EUROPEAN	2,000	0	-	2,000	0.0%
CDD SEASONAL STRIP	5,000	600	733.3%	5,000	0.0%
CDD WEATHER	0	0	-	0	-
CHI WHEAT	446,524	444,836	0.4%	334,710	33.4%
CLASS IV MILK	14,133	3,619	290.5%	14,006	0.9%
CORN	1,884,241	1,805,853	4.3%	1,227,103	53.6%
CORN NEARBY+2 CAL SPRD	14,265	6,528	118.5%	7,715	84.9%
DEC-DEC CORN CAL SPRD	6,411	4,342	47.7%	2,547	151.7%
DEC-JULY CORN CAL SPRD	10,868	1,500	624.5%	5,957	82.4%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
DRY WHEY	3,788	2,191	72.9%	3,491	8.5%
FEEDER CATTLE	29,177	25,500	14.4%	28,182	3.5%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER	0	0	-	0	-
HDD WEATHER EUROPEAN	0	0	-	0	-
HOGS	433,265	161,317	168.6%	397,815	8.9%
HOUSING INDEX	0	2	-100.0%	0	-
Intercommodity Spread	440	3,868	-88.6%	120	266.7%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	7,995	5,956	34.2%	7,695	3.9%
JULY-DEC SOYMEAL CAL SPRD	1,200	0	-	1,200	0.0%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-
JULY-DEC WHEAT CAL SPRD	1,550	1,250	24.0%	1,550	0.0%
JULY-NOV SOYBEAN CAL SPRD	6,196	13,372	-53.7%	6,586	-5.9%
KC WHEAT	94,487	79,185	19.3%	71,554	32.0%
LUMBER	1,697	1,953	-13.1%	1,481	14.6%
LV CATL CSO	65	93	-30.1%	45	44.4%
MAR-JULY CORN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
MILK	78,394	68,606	14.3%	78,015	0.5%
MLK MID OPTIONS	202	337	-40.1%	213	-5.2%
NFD MILK	21,062	14,451	45.7%	23,626	-10.9%
NOV-JULY SOYBEAN CAL SPRD	3,000	0	-	800	275.0%
NOV-MAR SOYBEAN CSO	20	70	-71.4%	0	-
NOV-NOV SOYBEAN CAL SPRD	114	5	2,180.0%	114	0.0%
OATS	1,147	725	58.2%	1,147	0.0%
ROUGH RICE	2,394	1,873	27.8%	970	146.8%
SEP-DEC SOYBEAN MEAL CSO	0	400	-100.0%	0	-
SOYBEAN	660,028	776,476	-15.0%	516,582	27.8%
SOYBEAN CRUSH	4	109	-96.3%	4	0.0%
SOYBEAN MEAL	140,677	224,452	-37.3%	100,807	39.6%
SOYBEAN OIL	91,597	82,509	11.0%	60,389	51.7%
SOYBN NEARBY+2 CAL SPRD	5,500	0	-	0	-
SOYMEAL NEARBY+2 CAL SPRD	450	0	-	450	0.0%
WHEAT	15,955	0	-	12,559	27.0%
WHEAT-CORN IC SO	1,890	900	110.0%	1,890	0.0%
WHEAT NEARBY+2 CAL SPRD	885	3,700	-76.1%	885	0.0%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest MAY 2019	Open Interest MAY 2018	% CHG	Open Interest APR 2019	% CHG
TOTAL FUTURES GROUP					
Interest Rate Futures	31,356,379	29,389,983	6.7%	31,263,288	0.3%
Equity Index Futures	4,232,439	4,880,512	-13.3%	4,054,736	4.4%
Metals Futures	1,177,144	1,170,298	0.6%	1,099,656	7.0%
Energy Futures	10,571,144	14,882,293	-29.0%	10,739,123	-1.6%
FX Futures	1,928,331	1,824,900	5.7%	1,848,991	4.3%
Foreign Exchange Futures	10	498	-98.0%	0	-
Ags Futures	1,700	1,490	14.1%	1,100	54.5%
Ag Products Futures	5,408,063	5,737,754	-5.7%	5,162,194	4.8%
TOTAL FUTURES	54,675,210	57,887,728	-5.5%	54,169,088	0.9%
TOTAL OPTIONS GROUP					
Interest Rate Options	71,252,930	50,535,542	41.0%	62,411,472	14.2%
Equity Index Options	4,734,176	4,332,002	9.3%	4,174,374	13.4%
Metals Options	1,442,223	1,321,955	9.1%	1,597,809	-9.7%
Energy Options	5,945,792	6,631,602	-10.3%	6,001,550	-0.9%
FX Options	687,099	903,000	-23.9%	695,574	-1.2%
Foreign Exchange Options	214	0	-	323	-33.7%
Ag Products Options	4,243,490	4,009,054	5.8%	3,163,229	34.2%
TOTAL OPTIONS	88,305,924	67,733,155	30.4%	78,044,331	13.1%
TOTAL COMBINED					
Interest Rate	102,609,309	79,925,525	28.4%	93,674,760	9.5%
Equity Index	8,966,615	9,212,514	-2.7%	8,229,110	9.0%
Metals	2,619,367	2,492,253	5.1%	2,697,465	-2.9%
Energy	16,516,936	21,513,895	-23.2%	16,740,673	-1.3%
FX	2,615,430	2,727,900	-4.1%	2,544,565	2.8%
Foreign Exchange	224	498	-55.0%	323	-30.7%
Ags	1,700	1,490	14.1%	1,100	54.5%
Ag Products	9,651,553	9,746,808	-1.0%	8,325,423	15.9%
GRAND TOTAL	142,981,134	125,620,883	13.8%	132,213,419	8.1%

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