



## CME Group Exchange Open Interest Report - Monthly

	Open Interest MAY 2016	Open Interest MAY 2015	% CHG	Open Interest APR 2016	% CHG
<b>Interest Rate Futures</b>					
30-YR BOND	564,537	476,469	18.5%	513,090	10.0%
10-YR NOTE	2,629,971	2,864,973	-8.2%	2,689,202	-2.2%
5-YR NOTE	2,556,335	2,117,814	20.7%	2,487,435	2.8%
2-YR NOTE	1,007,329	1,199,638	-16.0%	1,046,599	-3.8%
FED FUND	1,008,114	863,489	16.7%	958,305	5.2%
EUROYEN	0	0	-	0	-
EURODOLLARS	10,816,515	11,720,632	-7.7%	10,184,171	6.2%
5-YR SWAP RATE	30,830	37,397	-17.6%	30,347	1.6%
2-YR SWAP RATE	76	2,798	-97.3%	76	0.0%
10-YR SWAP RATE	28,250	49,747	-43.2%	25,213	12.0%
7-YR SWAP	0	0	-	0	-
1-MONTH EURODOLLAR	3,046	9,311	-67.3%	770	295.6%
ULTRA T-BOND	615,498	642,935	-4.3%	621,932	-1.0%
30-YR SWAP RATE	1,322	1,989	-33.5%	1,294	2.2%
Ultra 10-Year Note	159,304	0	-	115,416	38.0%
EURO 5YR BUNDLE	0	10	-100.0%	0	-
3YR BUNDLE	0	25	-100.0%	0	-
2YR BUNDLE	0	50	-100.0%	0	-
<b>Interest Rate Options</b>					
30-YR BOND	344,627	409,291	-15.8%	377,269	-8.7%
10-YR NOTE	1,964,669	2,069,673	-5.1%	2,088,958	-5.9%
5-YR NOTE	805,694	405,111	98.9%	784,928	2.6%
2-YR NOTE	86,581	29,769	190.8%	117,233	-26.1%
FED FUND	17,315	116,806	-85.2%	22,681	-23.7%
FLEX 30-YR BOND	0	0	-	0	-
EURODOLLARS	28,793,178	19,296,954	49.2%	27,219,103	5.8%
EURO MIDCURVE	10,860,099	10,699,821	1.5%	9,504,372	14.3%
ULTRA T-BOND	3,201	1,650	94.0%	4,047	-20.9%
Ultra 10-Year Note	1,123	0	-	400	180.8%

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<b>Equity Index Futures</b>					
\$25 DJ	0	0	-	0	-
DJIA	0	7,705	-100.0%	0	-
MINI \$5 DOW	123,710	111,018	11.4%	125,796	-1.7%
E-MINI S&P500	2,993,290	2,839,925	5.4%	2,812,902	6.4%
S&P 500	83,115	129,524	-35.8%	78,853	5.4%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	84,599	90,792	-6.8%	78,837	7.3%
S&P 400 MIDCAP	0	1,199	-100.0%	0	-
S&P 500 GROWTH	25	34	-26.5%	20	25.0%
S&P 500/VALUE	45,270	28	161,578.6%	33,221	36.3%
E-MINI RUSSELL 1000	36	0	-	20	80.0%
E-MINI NASDAQ 100	232,012	318,620	-27.2%	245,132	-5.4%
NASDAQ	0	8,905	-100.0%	0	-
NIKKEI 225 (\$) STOCK	35,533	62,572	-43.2%	35,868	-0.9%
NIKKEI 225 (YEN) STOCK	92,395	124,297	-25.7%	102,631	-10.0%
DJ US REAL ESTATE	9,623	6,338	51.8%	8,671	11.0%
NASDAQ BIOTECH	0	262	-100.0%	0	-
E-MICRO NIFTY	0	0	-	0	-
S&P CONSUMER DSCRTNRY SE	9,478	9,350	1.4%	7,059	34.3%
S&P HEALTH CARE SECTOR	6,711	4,401	52.5%	3,705	81.1%
S&P UTILITIES SECTOR	23,268	2,361	885.5%	14,811	57.1%
S&P CONSUMER STAPLES SECT	30,816	11,797	161.2%	23,367	31.9%
S&P TECHNOLOGY SECTOR	3,602	3,718	-3.1%	2,802	28.6%
S&P INDUSTRIAL SECTOR	7,702	1,808	326.0%	6,820	12.9%
S&P FINANCIAL SECTOR	5,932	3,582	65.6%	5,655	4.9%
S&P ENERGY SECTOR	1,962	2,129	-7.8%	1,918	2.3%
S&P MATERIALS SECTOR	1,960	1,307	50.0%	1,387	41.3%
IBOVESPA INDEX	394	10	3,840.0%	209	88.5%
E-MINI RUSSELL 1000 VALUE	782	0	-	787	-0.6%
FT-SE 100	153	0	-	224	-31.7%
E-MINI RUSSELL 1000 GROWTH	33	0	-	38	-13.2%
<b>Equity Index Options</b>					
DJIA	0	11	-100.0%	0	-
MINI \$5 DOW	15,352	12,143	26.4%	15,414	-0.4%
E-MINI S&P500	2,460,784	2,932,861	-16.1%	2,917,441	-15.7%
S&P 500	422,101	487,782	-13.5%	456,079	-7.5%
E-MINI MIDCAP	2	0	-	0	-
E-MINI NASDAQ 100	71,978	52,609	36.8%	66,312	8.5%
NASDAQ	0	10	-100.0%	0	-
EOM S&P 500	243,774	18,079	1,248.4%	178,521	36.6%
EOM EMINI S&P	738,996	179,721	311.2%	548,639	34.7%
EOW2 EMINI S&P 500	134,486	82,766	62.5%	112,776	19.3%
EOW2 S&P 500	20,579	9,050	127.4%	11,711	75.7%
EOW1 EMINI S&P 500	289,305	405,072	-28.6%	343,719	-15.8%
EOW1 S&P 500	42,927	27,425	56.5%	39,311	9.2%
EOW4 EMINI S&P 500	72,080	45,374	58.9%	45,330	59.0%
EOW5 EMINI S&P 500	683,481	0	-	262,876	160.0%
EOW5 S&P 500	205,117	0	-	112,127	82.9%

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<b>Metals Futures</b>					
COMEX COPPER	217,856	164,274	32.6%	178,814	21.8%
URANIUM	6,872	4,490	53.1%	7,273	-5.5%
COMEX MINY COPPER	60	119	-49.6%	36	66.7%
COMEX GOLD	502,184	398,883	25.9%	553,560	-9.3%
COMEX SILVER	198,844	178,002	11.7%	201,872	-1.5%
E-MINI SILVER	0	0	-	0	-
NYMEX PLATINUM	62,643	74,809	-16.3%	64,072	-2.2%
NYMEX HOT ROLLED STEEL	19,853	19,223	3.3%	21,914	-9.4%
PALLADIUM	22,378	29,292	-23.6%	22,801	-1.9%
E-MICRO GOLD	2,467	1,174	110.1%	2,653	-7.0%
SILVER	835	787	6.1%	564	48.0%
COPPER	4,788	4,142	15.6%	5,383	-11.1%
FERROUS PRODUCTS	315	500	-37.0%	360	-12.5%
ALUMINUM	9,143	207	4,316.9%	8,522	7.3%
COMEX E-Mini GOLD	1,295	1,403	-7.7%	1,371	-5.5%
COMEX E-Mini SILVER	152	133	14.3%	75	102.7%
IRON ORE 62 CHINA TSI FUTURE	24,432	16,888	44.7%	24,071	1.5%
IRON ORE 58 CHINA TSI FUTURE	0	0	-	0	-
IRON ORE 62 CHINA PLATTS FU	1,230	464	165.1%	100	1,130.0%
Aluminium MW Trans Prem Platss	27,890	9,488	194.0%	27,328	2.1%
Gold Kilo	140	29	382.8%	143	-2.1%
LNDN ZINC	24	0	-	0	-
<b>Metals Options</b>					
COMEX COPPER	3,367	1,703	97.7%	2,308	45.9%
COMEX GOLD	1,015,770	1,175,311	-13.6%	1,153,395	-11.9%
COMEX SILVER	133,697	185,094	-27.8%	131,206	1.9%
NYMEX PLATINUM	7,923	15,752	-49.7%	5,902	34.2%
PALLADIUM	4,120	4,339	-5.0%	4,668	-11.7%
SHORT TERM	0	0	-	0	-
SHORT TERM GOLD	0	0	-	0	-
SILVER	0	0	-	0	0.0%
COPPER	0	0	-	0	-
GOLD	1,214	342	255.0%	388	212.9%
IRON ORE 62 CHINA TSI PUT OP	16,394	24,730	-33.7%	18,597	-11.8%
IRON ORE 62 CHINA TSI CALL O	16,526	6,898	139.6%	18,616	-11.2%
HOT ROLLED COIL STEEL CALL	0	0	-	0	-
HOT ROLLED COIL STEEL PUT O	0	0	-	0	-
<b>Energy Futures</b>					
ETHANOL FWD	142	477	-70.2%	132	7.6%
MARS BLEND CRUDE OIL	1,499	0	-	1,215	23.4%
HUSTN SHIP CHNL PIPE SWP	3,425	0	-	3,425	0.0%
NATURAL GAS PHY	1,076,185	993,072	8.4%	1,100,826	-2.2%
SOUTHERN NAT LA NAT GAS	0	3,680	-100.0%	0	-
COLUMBIA GULF MAIN NAT G	2,208	0	-	2,208	0.0%
RBOB GASOLINE BALMO CLNDR	1,126	1,015	10.9%	24	4,591.7%

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<b>Energy Futures</b>					
GASOLINE UP-DOWN BALMO SW	0	320	-100.0%	0	-
FUEL OIL (PLATS) CAR CN	78	110	-29.1%	81	-3.7%
FUEL OIL (PLATS) CAR CM	135	115	17.4%	146	-7.5%
SINGAPORE MOGAS 92 UNLEAD	11,887	13,786	-13.8%	13,613	-12.7%
ETHANOL T2 FOB ROTT INCL DU	3,416	4,408	-22.5%	3,600	-5.1%
SINGAPORE MOGAS 92 UNLEAD	1,528	420	263.8%	1,860	-17.8%
JET AV FUEL (P) CAR FM ICE GA	55	140	-60.7%	19	189.5%
NY JET FUEL (PLATTS) HEAT OIL	0	210	-100.0%	0	-
PROPANE NON-LDH MB (OPIS) B	530	250	112.0%	0	-
PROPANE NON-LDH MT. BEL (OF	32,982	16,330	102.0%	27,613	19.4%
N ILLINOIS HUB DAILY	188	0	-	168	11.9%
CINERGY HUB PEAK MONTH	400	1,052	-62.0%	414	-3.4%
NO 2 UP-DOWN SPREAD CALEN	132	700	-81.1%	276	-52.2%
CIN HUB 5MW D AH O PK	327,080	291,272	12.3%	350,680	-6.7%
NY 3.0% FUEL OIL (PLATTS	650	550	18.2%	800	-18.8%
ARGUS LLS VS. WTI (ARG) T	17,536	10,741	63.3%	12,675	38.4%
TRANSCO ZONE 1 NG BASIS	0	306	-100.0%	0	-
SOUTH STAR TEX OKLHM KNS	876	2,054	-57.4%	1,000	-12.4%
NYISO ZONE A 5MW D AH PK	11,610	24,496	-52.6%	12,336	-5.9%
NEPOOL MAINE 5MW D AH PK	0	0	-	0	-
NEPOOL INTR HUB 5MW D AH	381,253	296,703	28.5%	347,433	9.7%
PJM COMED 5MW D AH O PK	248,380	51,592	381.4%	254,140	-2.3%
NYISO ZONE A 5MW D AH O P	305,031	446,817	-31.7%	331,159	-7.9%
NEPOOL MAINE 5MW D AH O E	0	0	-	0	-
CHICAGO UNL GAS PL VS RBO	1,060	264	301.5%	1,413	-25.0%
PREMIUM UNLEAD 10PPM FOB	3	151	-98.0%	53	-94.3%
GASOIL 10P CRG CIF NW VS	0	0	-	0	-
GASOIL 0.1 RDAM BRGS VS I	70	88	-20.5%	78	-10.3%
PJM WESTHDA PEAK	67,012	70,872	-5.4%	73,870	-9.3%
PJM PEPKO DA PEAK	0	0	-	0	-
PJM DPL DA PEAK	0	0	-	0	-
PJM DAYTON DA PEAK	14,875	10,607	40.2%	15,645	-4.9%
PJM WESTH DA OFF-PEAK	1,224,892	1,271,962	-3.7%	1,345,764	-9.0%
PJM PPL DA OFF-PEAK	41,093	28,305	45.2%	46,085	-10.8%
PJM AECO DA OFF-PEAK	47,832	120,672	-60.4%	53,208	-10.1%
ULSD 10PPM CIF MED BALMO	3	0	-	35	-91.4%
GASOIL 0.1CIF MED VS ICE	5	46	-89.1%	5	0.0%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	5	-100.0%
GASOIL 0.1 ROTTERDAM BARG	0	10	-100.0%	0	-
EUROPE NAPHTHA CALSWAP	1,431	1,915	-25.3%	1,468	-2.5%
HENRY HUB SWING FUTURE	0	0	-	0	-
GASOIL 0.1 CIF MED BALMO	0	0	-	0	-
BRENT BALMO SWAP	0	358	-100.0%	0	-
TENNESSEE 500 LEG NG INDE	0	0	-	0	-
CIG ROCKIES NG INDEX SWA	0	0	-	0	-
PJM PECO ZONE5MW PEAK CAL	0	342	-100.0%	0	-
MISO 5MW OFF PEAK	0	0	-	0	-
MISO 5MW PEAK	0	0	-	0	-
NY ULSD (ARGUS) VS HEATING	1,513	8,199	-81.5%	1,577	-4.1%
NY JET FUEL (ARGUS) VS HEATI	0	0	-	0	-
N ROCKIES PIPE SWAP	698	0	-	729	-4.3%

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<b>Energy Futures</b>					
CARBON EUA EMISSIONS EURO	0	0	-	0	-
GASOIL MINI CALENDAR SWAP	841	1,186	-29.1%	787	6.9%
BRENT OIL LAST DAY	157,073	136,476	15.1%	159,379	-1.4%
SAN JUAN PIPE SWAP	0	0	-	0	-
SINGAPORE GASOIL BALMO	0	0	-	12	-100.0%
EUROPEAN NAPHTHA BALMO	107	91	17.6%	152	-29.6%
EURO 3.5% FUEL OIL RDAM B	234	305	-23.3%	562	-58.4%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-
LA CARB DIESEL (OPIS) SWA	1,565	1,636	-4.3%	1,645	-4.9%
GASOLINE UP-DOWN (ARGUS)	0	0	-	0	-
GULF COAST ULSD CALENDAR	4,558	7,210	-36.8%	4,804	-5.1%
CENTERPOINT EAST INDEX	0	0	-	0	-
CENTERPOINT BASIS SWAP	22,980	18,768	22.4%	21,836	5.2%
WTI-BRENT CALENDAR SWAP	75,832	130,869	-42.1%	70,783	7.1%
EURO GASOIL 10PPM VS ICE	706	218	223.9%	823	-14.2%
BRENT CALENDAR SWAP	16,925	30,140	-43.8%	16,964	-0.2%
MINY HTG OIL	2	1	100.0%	2	0.0%
FUELOIL SWAP:CARGOES VS.B	1,428	2,464	-42.0%	1,483	-3.7%
MICHIGAN HUB PEAK MONTH S	0	0	-	0	-
TD3 MEG TO JAPAN 250K MT	0	0	-	0	-
DOMINION TRAN INC - APP I	9,556	0	-	8,136	17.5%
TENNESSEE ZONE 0 BASIS SW	1,396	0	-	1,520	-8.2%
PJM OFF-PEAK LMP SWAP FUT	3,048	6,308	-51.7%	3,292	-7.4%
AEP-DAYTON HUB OFF-PEAK M	1,172	3,038	-61.4%	1,275	-8.1%
AEP-DAYTON HUB DAILY	268	0	-	282	-5.0%
EASTERN RAIL DELIVERY CSX	2,322	6,837	-66.0%	2,742	-15.3%
HTG OIL	3,380	108	3,029.6%	3,362	0.5%
EUROPE 3.5% FUEL OIL MED	1,183	199	494.5%	1,309	-9.6%
WAHA INDEX SWAP FUTURE	5,198	0	-	5,426	-4.2%
EL PASO PERMIAN INDEX SWA	0	0	-	0	-
HEATING OIL PHY	409,532	340,651	20.2%	388,421	5.4%
PJM MONTHLY	9,514	14,323	-33.6%	10,748	-11.5%
NY HARBOR HEAT OIL SWP	14,075	18,156	-22.5%	14,488	-2.9%
TCO BASIS SWAP	38,831	67,465	-42.4%	42,294	-8.2%
DOMINION TRANSMISSION INC	42,243	18,476	128.6%	42,256	0.0%
NYISO A	3,441	8,754	-60.7%	3,882	-11.4%
MINY NATURAL GAS	2,982	2,374	25.6%	2,765	7.8%
TRANSCO ZONE 6 BASIS SWAP	5,092	5,568	-8.5%	5,697	-10.6%
NYH NO 2 CRACK SPREAD CAL	16,435	15,458	6.3%	13,672	20.2%
JAPAN C&F NAPHTHA CRACK S	1,020	360	183.3%	1,279	-20.3%
PERMIAN BASIS SWAP	16,394	6,298	160.3%	18,161	-9.7%
NY HARBOR RESIDUAL FUEL 1	6,192	5,182	19.5%	7,253	-14.6%
GULF COAST NO.6 FUEL OIL	67,925	72,206	-5.9%	71,309	-4.7%
NGPL MID-CONTINENT	40,984	19,301	112.3%	42,149	-2.8%
NYISO J	4,614	7,319	-37.0%	4,950	-6.8%
NYISO G	340	3,007	-88.7%	382	-11.0%
ARGUS PROPAN(SAUDI ARAMC	1,200	476	152.1%	903	32.9%
JAPAN NAPHTHA BALMO SWAP	3	76	-96.1%	20	-85.0%
EUROPE JET KERO NWE CALSW	33	69	-52.2%	38	-13.2%
JET CIF NWE VS ICE	454	381	19.2%	400	13.5%
RBOB PHY	390,860	361,961	8.0%	387,773	0.8%

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<b>Energy Futures</b>					
RBOB GAS	2,554	614	316.0%	2,561	-0.3%
GASOIL 0.1 CIF NWE VS ISE	0	15	-100.0%	0	-
NY1% VS GC SPREAD SWAP	6,838	3,887	75.9%	6,061	12.8%
GULF COAST 3% FUEL OIL BA	864	737	17.2%	980	-11.8%
EUROPE 3.5% FUEL OIL RDAM	8,671	12,543	-30.9%	8,444	2.7%
FUEL OIL NWE CRACK VS ICE	184	412	-55.3%	171	7.6%
DIESEL 10P BRG FOB RDM VS	10	0	-	0	-
TRANSCO ZONE 6 INDEX	3,548	0	-	3,082	15.1%
SONAT BASIS SWAP FUTURE	3,759	6,322	-40.5%	4,348	-13.5%
PANHANDLE BASIS SWAP FUTU	47,372	33,802	40.1%	42,899	10.4%
NGPL MIDCONTINENT INDEX	4,520	0	-	4,280	5.6%
DUBAI CRUDE OIL CALENDAR	1,653	10,090	-83.6%	2,336	-29.2%
CRUDE OIL PHY	1,723,760	1,654,078	4.2%	1,762,348	-2.2%
CINERGY HUB OFF-PEAK MONT	558	908	-38.5%	608	-8.2%
ANR LOUISIANA BASIS SWAP	612	1,530	-60.0%	736	-16.8%
TRANSCO ZONE4 BASIS SWAP	35,793	43,561	-17.8%	39,390	-9.1%
FLORIDA GAS ZONE3 BASIS S	1,040	9,716	-89.3%	1,105	-5.9%
SINGAPORE NAPHTHA SWAP	0	875	-100.0%	0	-
SINGAPORE JET KEROSENE SW	1,836	4,602	-60.1%	2,044	-10.2%
SINGAPORE 380CST FUEL OIL	7,514	8,962	-16.2%	8,594	-12.6%
AEP-DAYTON HUB MTHLY	1,460	2,504	-41.7%	1,541	-5.3%
N ILLINOIS HUB MTHLY	400	1,408	-71.6%	420	-4.8%
ISO NEW ENGLAND OFF-PEAK	472	1,104	-57.2%	510	-7.5%
NYISO G OFF-PEAK	190	995	-80.9%	210	-9.5%
NYISO A OFF-PEAK	1,050	3,028	-65.3%	1,180	-11.0%
TC2 ROTTERDAM TO USAC 37K	0	0	-	0	-
EUROPE DATED BRENT SWAP	6,060	10,261	-40.9%	6,355	-4.6%
WESTERN RAIL DELIVERY PRB	3,060	6,030	-49.3%	3,465	-11.7%
NATURAL GAS PEN SWP	317,255	510,000	-37.8%	313,044	1.3%
SINGAPORE GASOIL VS ICE	6,870	5,400	27.2%	4,815	42.7%
JET BARGES VS ICE GASOIL	4	0	-	14	-71.4%
SOCAL PIPE SWAP	3,360	856	292.5%	3,360	0.0%
SINGAPORE 180CST BALMO	20	15	33.3%	161	-87.6%
MONT BELVIEU LDH PROPANE 5	142,070	74,491	90.7%	122,510	16.0%
MONT BELVIEU ETHANE 5 DECI	74,368	21,079	252.8%	62,272	19.4%
MONT BELVIEU NORMAL BUTAN	34,456	26,599	29.5%	33,085	4.1%
WAHA BASIS	14,738	10,685	37.9%	14,532	1.4%
PREM UNL GAS 10PPM RDAM F	43	30	43.3%	139	-69.1%
PREM UNL GAS 10PPM RDAM F	0	13	-100.0%	0	-
HENRY HUB SWAP	1,359,790	1,681,696	-19.1%	1,390,417	-2.2%
HENRY HUB BASIS SWAP	56,329	32,498	73.3%	71,902	-21.7%
CHICAGO ETHANOL SWAP	53,393	57,693	-7.5%	46,546	14.7%
PJM WESTH RT OFF-PEAK	3,617,671	2,755,128	31.3%	3,968,290	-8.8%
PJM JCPL DA OFF-PEAK	50,880	97,760	-48.0%	54,720	-7.0%
PJM DAYTON DA OFF-PEAK	180,785	199,542	-9.4%	193,665	-6.7%
PJM AD HUB 5MW REAL TIME	1,187,731	1,294,170	-8.2%	1,351,889	-12.1%
NEPOOL SE MASS 5MW D AH P	0	171	-100.0%	0	-
ISO NEW ENGLAND PK LMP	504	1,520	-66.8%	539	-6.5%
CRUDE OIL	24,863	16,641	49.4%	25,667	-3.1%
EUROPEAN NAPHTHA CRACK SP	10,016	14,902	-32.8%	9,977	0.4%
GASOIL CRACK SPREAD CALEN	15,275	12,898	18.4%	7,190	112.4%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest MAY 2016	Open Interest MAY 2015	% CHG	Open Interest APR 2016	% CHG
<b>Energy Futures</b>					
ICE BRENT DUBAI SWAP	1,850	3,593	-48.5%	2,235	-17.2%
BRENT FINANCIAL FUTURES	7,211	8,469	-14.9%	7,169	0.6%
NGPL TEXOK SWING SWAP	0	0	-	0	-
GASOIL CALENDAR SWAP	164	165	-0.6%	187	-12.3%
EURO 3.5% FUEL OIL SPREAD	842	3,123	-73.0%	846	-0.5%
MICHIGAN HUB OFF-PEAK MON	0	0	-	0	-
NYMEX ALUMINUM FUTURES	1,155	0	-	1,182	-2.3%
NY HARBOR RESIDUAL FUEL C	0	100	-100.0%	0	-
GULF COAST JET VS NYM 2 H	38,610	36,001	7.2%	34,763	11.1%
SOCAL BASIS SWAP	0	1,880	-100.0%	0	-
SAN JUAN BASIS SWAP	34,854	4,774	630.1%	28,197	23.6%
EUROPE 1% FUEL OIL RDAM C	91	90	1.1%	137	-33.6%
GULF COAST GASOLINE CLNDR	0	1,858	-100.0%	0	-
Transco Zone 3 Basis	8,338	9,678	-13.8%	8,404	-0.8%
Tetco STX Basis	3,078	1,679	83.3%	3,388	-9.1%
COLUMBIA GULF ONSHORE	23,697	27,831	-14.9%	24,627	-3.8%
PJM DAILY	696	0	-	810	-14.1%
CIG BASIS	53,336	16,692	219.5%	42,010	27.0%
NORTHEN NATURAL GAS VENTL	4,868	6,089	-20.1%	4,206	15.7%
PGE&E CITYGATE	0	0	-	0	-
TEXAS EASTERN ZONE M-3 BA	25,474	16,724	52.3%	23,857	6.8%
MICHIGAN BASIS	11,101	3,008	269.0%	11,956	-7.2%
ANR OKLAHOMA	6,130	9,243	-33.7%	6,293	-2.6%
LA JET FUEL VS NYM NO 2 H	562	75	649.3%	612	-8.2%
RBOB UP-DOWN CALENDAR SW	0	15,389	-100.0%	0	-
RBOB CALENDAR SWAP	13,388	16,374	-18.2%	12,122	10.4%
MINY RBOB GAS	0	1	-100.0%	0	-
GAS EURO-BOB OXY NWE BARG	7,505	6,963	7.8%	8,067	-7.0%
GAS EURO-BOB OXY NWE BARG	31,201	36,076	-13.5%	34,432	-9.4%
PETRO OUTRIGHT EURO	15,990	16,653	-4.0%	18,191	-12.1%
DATED BRENT (PLATTS) DAILY S	0	6,138	-100.0%	0	-
LA CARBOB GASOLINE(OPIS)S	800	850	-5.9%	1,100	-27.3%
EURO PROPANE CIF ARA SWA	1,664	858	93.9%	1,546	7.6%
GASOIL BULLET SWAP	0	0	-	0	-
NEW YORK ETHANOL SWAP	2,165	3,195	-32.2%	3,075	-29.6%
LA CARB DIESEL (OPIS)	130	31	319.4%	143	-9.1%
DEMARC INDEX FUTURE	180	0	-	0	-
WTI CALENDAR	132,829	142,839	-7.0%	131,378	1.1%
APPALACHIAN COAL (PHY)	30	627	-95.2%	60	-50.0%
ROCKIES KERN OPAL - NW IN	736	0	-	736	0.0%
NEW ENGLAND HUB PEAK DAIL	1,969	0	-	1,545	27.4%
HOUSTON SHIP CHANNEL INDE	0	180	-100.0%	0	-
NORTHEN NATURAL GAS DEMA	2,446	638	283.4%	2,051	19.3%
TENNESSEE 500 LEG BASIS S	1,766	3,662	-51.8%	1,774	-0.5%
EAST/WEST FUEL OIL SPREAD	345	1,643	-79.0%	360	-4.2%
NYISO J OFF-PEAK	816	1,514	-46.1%	858	-4.9%
TC5 RAS TANURA TO YOKOHAM	10	10	0.0%	15	-33.3%
WTI-BRENT BULLET SWAP	0	30	-100.0%	0	-
EURO GASOIL 10 CAL SWAP	0	4	-100.0%	0	-
HENRY HUB INDEX SWAP FUTU	33,661	18,390	83.0%	46,620	-27.8%
Sumas Basis Swap	11,216	10,579	6.0%	10,885	3.0%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest MAY 2016	Open Interest MAY 2015	% CHG	Open Interest APR 2016	% CHG
<b>Energy Futures</b>					
RBOB CRACK SPREAD	3,978	2,352	69.1%	5,246	-24.2%
CIN HUB 5MW D AH PK	21,544	19,314	11.5%	22,080	-2.4%
TEXAS GAS ZONE1 NG BASIS	15,018	18,224	-17.6%	15,173	-1.0%
SINGAPORE GASOIL SWAP	9,656	6,588	46.6%	7,528	28.3%
GULF COAST JET FUEL CLNDR	881	1,899	-53.6%	894	-1.5%
ULSD 10PPM CIF MED VS ICE	102	410	-75.1%	84	21.4%
PJM BGE DA OFF-PEAK	37,848	21,680	74.6%	38,232	-1.0%
SINGAPORE 380CST BALMO	164	122	34.4%	103	59.2%
LTD NAT GAS	263,843	389,489	-32.3%	270,780	-2.6%
NORTHWEST ROCKIES BASIS S	89,293	18,852	373.7%	81,415	9.7%
SING FUEL	0	0	-	5	-100.0%
CIN HUB 5MW REAL TIME O P	820,008	507,144	61.7%	950,600	-13.7%
NYISO ZONE C 5MW D AH PK	850	1,617	-47.4%	955	-11.0%
NEPOOL NE MASS 5MW D AH O	0	12,580	-100.0%	0	-
NEPOOL NE MASS 5MW D AH P	640	1,104	-42.0%	640	0.0%
NEPOOL SE MASS 5MW D AH O	0	3,145	-100.0%	0	-
NEPOOL CNCTCT 5MW D AH O	16,621	10,986	51.3%	16,621	0.0%
NEPOOL CONECTIC 5MW D AH	889	596	49.2%	889	0.0%
NEPOOL W CNT MASS 5MW D A	41,556	44,048	-5.7%	43,092	-3.6%
PJM COMED 5MW D AH PK	15,215	2,796	444.2%	15,530	-2.0%
NYISO ZONE J 5MW D AH O P	136,437	94,294	44.7%	140,485	-2.9%
NYISO ZONE J 5MW D AH PK	12,965	7,207	79.9%	13,867	-6.5%
PJM NI HUB 5MW REAL TIME	1,251,388	469,148	166.7%	1,330,682	-6.0%
NYISO ZONE C 5MW D AH O P	15,805	29,810	-47.0%	17,725	-10.8%
ONEOK OKLAHOMA NG BASIS	3,560	2,618	36.0%	4,021	-11.5%
COLUMB GULF MAINLINE NG B	35,075	40,945	-14.3%	37,926	-7.5%
PANHANDLE PIPE SWAP	0	0	-	0	-
TRANSCO ZONE 4 NAT GAS IN	496	0	-	496	0.0%
ELEC MISO PEAK	2,546	1,785	42.6%	2,735	-6.9%
ELEC NYISO OFF-PEAK	47,233	32,928	43.4%	50,689	-6.8%
WTS (ARGUS) VS WTI SWAP	28,311	44,085	-35.8%	29,816	-5.0%
RBOB CRACK SPREAD BALMO S	25	0	-	0	-
BRENT CFD(PLATTS) VS FRNT	0	0	-	0	-
NY 2.2% FUEL OIL (PLATTS)	0	75	-100.0%	0	-
EIA FLAT TAX ONHWAY DIESE	5,140	6,498	-20.9%	5,524	-7.0%
JET FUEL UP-DOWN BALMO CL	2,934	2,640	11.1%	4,073	-28.0%
ULSD UP-DOWN BALMO SWP	3,788	1,272	197.8%	4,625	-18.1%
EUROPEAN GASOIL (ICE)	4,682	2,678	74.8%	2,905	61.2%
CRUDE OIL LAST DAY	0	0	-	0	-
NYISO ZONE G 5MW D AH O P	338,285	244,168	38.5%	352,349	-4.0%
PJM PEPSCO DA OFF-PEAK	0	3,680	-100.0%	0	-
NY H OIL PLATTS VS NYMEX	0	125	-100.0%	4	-100.0%
GASOIL 10PPM VS ICE SWAP	241	328	-26.5%	176	36.9%
NY HARBOR 1% FUEL OIL BAL	0	159	-100.0%	0	-
LA JET (OPIS) SWAP	2,580	975	164.6%	2,342	10.2%
PJM AECO DA PEAK	2,589	6,513	-60.2%	2,883	-10.2%
PREMIUM UNLD 10PPM CARGOE	0	0	-	0	-
GASOIL 10PPM CARGOES CIF	0	0	-	0	-
TETCO M-3 INDEX	11,480	4,464	157.2%	10,098	13.7%
SINGAPORE JET KERO GASOIL	3,005	2,095	43.4%	3,280	-8.4%
SINGAPORE FUEL OIL SPREAD	1,443	1,093	32.0%	1,058	36.4%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest MAY 2016	Open Interest MAY 2015	% CHG	Open Interest APR 2016	% CHG
<b>Energy Futures</b>					
NORTHERN ILLINOIS OFF-PEA	650	1,924	-66.2%	740	-12.2%
NEW YORK HUB ZONE G PEAK	2,464	0	-	2,342	5.2%
SINGAPORE FUEL 180CST CAL	2,154	2,855	-24.6%	2,024	6.4%
EUROPE 1% FUEL OIL NWE CA	421	423	-0.5%	430	-2.1%
Tetco ELA Basis	0	306	-100.0%	0	-
ULSD 10PPM CIF NW BALMO S	0	0	-	0	-
JET FUEL CARGOES CIF NEW	0	0	-	0	-
ICE GASOIL BALMO SWAP	0	0	-	0	-
ULSD 10PPM CIF MED SWAP	38	2	1,800.0%	42	-9.5%
GASOIL 0.1 CIF MED SWAP	20	0	-	20	0.0%
TENNESSEE 500 LEG NG SWIN	0	0	-	0	-
TCO NG INDEX SWAP	1,960	1,960	0.0%	2,200	-10.9%
ALGONQUIN CITYGATES BASIS	2,286	162	1,311.1%	2,259	1.2%
PJM WESTH RT PEAK	209,158	126,228	65.7%	224,367	-6.8%
PJM PSEG DA OFF-PEAK	140,400	4,664	2,910.3%	140,400	0.0%
PJM PSEG DA PEAK	5,100	220	2,218.2%	5,100	0.0%
PJM PPL DA PEAK	2,210	2,223	-0.6%	2,483	-11.0%
PJM JCPL DA PEAK	2,760	5,420	-49.1%	2,970	-7.1%
PJM EASTERNH DA PEAK	0	0	-	0	-
PJM DPL DA OFF-PEAK	0	0	-	0	-
PJM BGE DA PEAK	2,061	1,433	43.8%	2,082	-1.0%
JET FUEL BRG FOB RDM VS I	0	10	-100.0%	0	-
DATED TO FRONTLINE BRENT	9,538	13,471	-29.2%	9,463	0.8%
NEPOOL W CNTR M 5MW D AH	3,903	1,783	118.9%	4,008	-2.6%
TENNESSEE 800 LEG NG BASI	1,162	2,142	-45.8%	1,716	-32.3%
UP DOWN GC ULSD VS NMX HO	65,706	53,303	23.3%	68,126	-3.6%
USGC UNL 87 CRACK SPREAD	0	1,100	-100.0%	0	-
GULF COAST ULSD CRACK SPR	7,897	12,090	-34.7%	7,926	-0.4%
NYMEX ULSD VS NYMEX HO	345	1,081	-68.1%	375	-8.0%
RBOB VS HEATING OIL SWAP	2,641	1,550	70.4%	2,796	-5.5%
NYISO ZONE G 5MW D AH PK	21,588	18,699	15.5%	22,883	-5.7%
GASOIL 0.1 BRGS FOB VS IC	0	0	-	5	-100.0%
ULSD 10PPM CIF VS ICE GAS	0	0	-	0	-
SINGAPORE NAPHTHA BALMO	0	0	-	0	-
ARGUS PROPAN FAR EST INDE	2,109	507	316.0%	1,842	14.5%
3.5% FUEL OIL CID MED SWA	1,052	64	1,543.8%	1,117	-5.8%
JET FUEL CRG CIF NEW VS I	0	17	-100.0%	0	-
BRENT CFD SWAP	0	0	-	0	-
GASOIL 0.1 CRG CIF NW VS	0	0	-	0	-
PREMIUM UNLD 10P FOB MED	490	1,059	-53.7%	617	-20.6%
EURO 1% FUEL OIL NEW BALM	0	10	-100.0%	0	-
DUBAI CRUDE OIL BALMO	0	0	-	0	-
SINGAPORE JET KERO BALMO	0	0	-	0	-
WTS (ARGUS) VS WTI TRD MT	3,430	9,142	-62.5%	3,790	-9.5%
MARS (ARGUS) VS WTI TRD M	9,387	1,855	406.0%	7,732	21.4%
MARS (ARGUS) VS WTI SWAP	15,472	9,874	56.7%	14,925	3.7%
GASOIL 0.1 CARGOES CIF NE	0	10	-100.0%	0	-
NATURAL GAS	109,206	96,232	13.5%	104,005	5.0%
NGPL TEXOK INDEX	60	186	-67.7%	0	-
FUEL OIL CRACK VS ICE	19,829	16,511	20.1%	19,710	0.6%
HEATING OIL VS ICE GASOIL	0	0	-	0	-

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest MAY 2016	Open Interest MAY 2015	% CHG	Open Interest APR 2016	% CHG
<b>Energy Futures</b>					
HOUSTON SHIP CHANNEL BASI	30,667	22,082	38.9%	24,808	23.6%
LLS (ARGUS) VS WTI SWAP	42,820	50,752	-15.6%	39,236	9.1%
JAPAN C&F NAPHTHA SWAP	1,602	1,365	17.4%	1,516	5.7%
MINY WTI CRUDE OIL	3,664	5,217	-29.8%	4,715	-22.3%
CIN HUB 5MW REAL TIME PK	49,251	16,409	200.1%	51,571	-4.5%
PJM NILL DA PEAK	28,077	7,117	294.5%	29,834	-5.9%
PANHANDLE INDEX SWAP FUTU	0	0	-	0	-
PJM NILL DA OFF-PEAK	524,577	126,385	315.1%	558,070	-6.0%
PETROCHEMICALS	8,842	10,078	-12.3%	7,626	15.9%
IN DELIVERY MONTH EUA	47,350	82,043	-42.3%	47,750	-0.8%
MONT BELVIEU NORMAL BUTAN	597	304	96.4%	165	261.8%
MONT BELVIEU NATURAL GASO	100	440	-77.3%	168	-40.5%
CONWAY NORMAL BUTANE (OPI	405	210	92.9%	405	0.0%
CONWAY PROPANE 5 DECIMALS	17,020	10,451	62.9%	17,524	-2.9%
MONT BELVIEU NATURAL GASO	18,141	12,762	42.1%	16,356	10.9%
CONWAY NATURAL GASOLINE (	734	334	119.8%	695	5.6%
MONT BELVIEU LDH PROPANE C	790	975	-19.0%	107	638.3%
MONT BELVIEU ETHANE OPIS B	0	125	-100.0%	65	-100.0%
SINGAPORE JET KERO VS. GAS	0	0	-	0	-
ERCOT NORTH ZMCPE 5MW PE	1,043	7,066	-85.2%	1,190	-12.4%
ERCOT NORTH ZMCPE 5MW OF	13,765	70,695	-80.5%	15,805	-12.9%
ERCOT NORTH ZMCPE 5MW OF	600	0	-	600	0.0%
DIESEL 10PPM BARGES FOB B	0	0	-	0	-
EURO 3.5% FUEL OIL M CRK	0	0	-	0	-
PJM DUQUESNE 5MW D AH PK	0	0	-	0	-
PJM DUQUS 5MW D AH O PK	0	0	-	0	-
GRP THREE ULSD(PLT)VS HEA	5,847	9,299	-37.1%	6,090	-4.0%
GRP THREE UNL GS (PLT) VS	3,624	3,665	-1.1%	4,656	-22.2%
HEATING OIL CRCK SPRD BAL	20	0	-	0	-
CHICAGO ULSD PL VS HO SPR	1,847	3,062	-39.7%	2,227	-17.1%
PETRO CRK&SPRD EURO	16,422	20,440	-19.7%	17,092	-3.9%
CRUDE OIL OUTRIGHTS	17,407	29,521	-41.0%	16,781	3.7%
PJM WES HUB PEAK LMP 50 M	0	171	-100.0%	0	-
FREIGHT MARKETS	1,012	69	1,366.7%	822	23.1%
MCCLOSKEY ARA ARGS COAL	133,933	123,516	8.4%	130,144	2.9%
MNC FUT	4,155	4,319	-3.8%	5,046	-17.7%
MCCLOSKEY RCH BAY COAL	27,044	33,968	-20.4%	29,214	-7.4%
CRUDE OIL SPRDS	4,795	1,065	350.2%	5,768	-16.9%
ELEC FINSETTLED	3,654	371	884.9%	3,759	-2.8%
ELECTRICITY OFF PEAK	67,349	13,675	392.5%	69,269	-2.8%
PETRO OUTRIGHT NA	12,427	10,902	14.0%	12,637	-1.7%
TRANSCO ZONE 6 PIPE SWAP	0	0	-	0	-
ALGON CITY GATES NAT GAS	2,448	0	-	1,712	43.0%
NEPOOL NEW HAMP 5MW D AH	0	6,632	-100.0%	0	-
PJM APS ZONE DA OFF-PEAK	9,483	23,547	-59.7%	10,635	-10.8%
NAT GAS BASIS SWAP	8,899	1,220	629.4%	7,933	12.2%
RBOB SPREAD (PLATTS) SWAP	75	101	-25.7%	80	-6.3%
NGPL TEX/OK	55,384	54,889	0.9%	58,142	-4.7%
NEPOOL RHD ISLD 5MW D AH	7,288	11,222	-35.1%	7,897	-7.7%
HEATING OIL BALMO CLNDR S	75	30	150.0%	45	66.7%
PJM APS ZONE DA PEAK	510	1,278	-60.1%	573	-11.0%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest MAY 2016	Open Interest MAY 2015	% CHG	Open Interest APR 2016	% CHG
<b>Energy Futures</b>					
SINGAPORE GASOIL CALENDAR	110	0	-	140	-21.4%
GC ULSD VS GC JET SPREAD	0	0	-	0	-
ELEC ERCOT OFF PEAK	0	69,190	-100.0%	0	-
ELEC ERCOT DLY PEAK	42	3,762	-98.9%	42	0.0%
PETROLEUM PRODUCTS ASIA	1,882	2,060	-8.6%	2,046	-8.0%
PETRO CRCKS & SPRDS NA	88,607	82,632	7.2%	88,216	0.4%
SINGAPORE GASOIL	5,986	5,493	9.0%	5,650	5.9%
ONTARIO POWER SWAPS	117,479	216,354	-45.7%	127,423	-7.8%
PLASTICS	1,676	3,235	-48.2%	1,849	-9.4%
MJC FUT	391	340	15.0%	353	10.8%
TENN 800 LEG NAT GAS INDE	527	0	-	1,037	-49.2%
NEPOOL RHODE IL 5MW D AH	112,807	188,643	-40.2%	121,255	-7.0%
PETROLEUM PRODUCTS	890	143	522.4%	580	53.4%
PJM ATSI ELEC	24,675	0	-	24,675	0.0%
COAL SWAP	326	1,524	-78.6%	474	-31.2%
MGN1 SWAP FUT	668	402	66.2%	641	4.2%
PETRO CRCKS & SPRDS ASIA	214	350	-38.9%	225	-4.9%
INDIANA MISO	55,907	124,026	-54.9%	67,112	-16.7%
MICHIGAN MISO	229,880	189,218	21.5%	234,740	-2.1%
NYISO CAPACITY	4,388	3,065	43.2%	4,608	-4.8%
GROUP THREE ULSD (PLATTS)	0	10	-100.0%	0	-
EURO-DENOMINATED PETRO P	0	220	-100.0%	0	-
AUSTRALIAN COKE COAL	1,063	921	15.4%	820	29.6%
DAILY PJM	291,179	21,038	1,284.1%	261,780	11.2%
EMMISSIONS	0	0	-	0	-
UCM FUT	85	40	112.5%	75	13.3%
INDONESIAN COAL	45	590	-92.4%	45	0.0%
NEW YORK HUB ZONE J PEAK	1,243	0	-	971	28.0%
NATURAL GAS INDEX	4,990	0	-	610	718.0%
MGF FUT	88	0	-	100	-12.0%
CHICAGO ULSD (PLATTS) SWA	24	69	-65.2%	27	-11.1%
NATURAL GAS FIXED PRICE SW	5,823	0	-	6,429	-9.4%
3.5% FUEL OIL CIF BALMO S	30	0	-	20	50.0%
MINI RBOB V. EBOB(ARGUS) NW	1,964	1,170	67.9%	1,833	7.1%
SUMAS NAT GAS PLATTS FIXED	1,403	0	-	1,527	-8.1%
NY HARBOR LOW SULPUR GAS	1,981	2,402	-17.5%	1,275	55.4%
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	0	135	-100.0%	0	-
ELEC ERCOT DLY OFF PK	0	0	-	0	-
EU LOW SULPHUR GASOIL CRA	0	0	-	0	-
CANADIAN LIGHT SWEET OIL	9,841	1,113	784.2%	3,835	156.6%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
MINI GAS EUROBOB OXY NWE A	295	408	-27.7%	375	-21.3%
ELECTRICITY ERCOT PEAK	0	0	-	0	-
NY HARBOR LOW SULPUR GAS	0	0	-	0	-

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest MAY 2016	Open Interest MAY 2015	% CHG	Open Interest APR 2016	% CHG
<b>Energy Options</b>					
ETHANOL	25	0	-	25	0.0%
EUROPEAN JET KEROSENE NW	60	0	-	60	0.0%
HUSTN SHIP CHNL PIPE SWP	0	2,880	-100.0%	0	-
NATURAL GAS PHY	2,783,752	3,399,903	-18.1%	2,891,483	-3.7%
NATURAL GAS 3 M CSO FIN	48,535	8,130	497.0%	33,235	46.0%
NATURAL GAS 1 M CSO FIN	5,800	4,250	36.5%	5,500	5.5%
WTI CRUDE OIL 1 M CSO FI	362,775	360,630	0.6%	384,625	-5.7%
SINGAPORE JET FUEL CALEND	1,100	300	266.7%	1,200	-8.3%
ROTTERDAM 3.5%FUEL OIL CL	270	1,380	-80.4%	270	0.0%
NYMEX EUROPEAN GASOIL APO	204	1,538	-86.7%	405	-49.6%
N ROCKIES PIPE SWAP	5,310	4,539	17.0%	4,590	15.7%
BRENT OIL LAST DAY	71,814	60,103	19.5%	55,923	28.4%
SAN JUAN PIPE SWAP	2,980	1,456	104.7%	1,310	127.5%
BRENT CALENDAR SWAP	51,508	244,252	-78.9%	55,747	-7.6%
HEATING OIL PHY	70,937	60,970	16.3%	75,640	-6.2%
PJM MONTHLY	0	82	-100.0%	0	-
NY HARBOR HEAT OIL SWP	44,235	97,656	-54.7%	46,151	-4.2%
NG HH 3 MONTH CAL	0	0	-	250	-100.0%
RBOB PHY	33,331	32,717	1.9%	41,325	-19.3%
RBOB 1MO CAL SPD OPTIONS	0	0	-	1,350	-100.0%
NYMEX EUROPEAN GASOIL OPT	0	220	-100.0%	0	-
PGE CITYGATE PIPE SWAP	0	4,200	-100.0%	0	-
CRUDE OIL PHY	2,793,680	3,117,254	-10.4%	3,149,505	-11.3%
WTI 12 MONTH CALENDAR OPT	0	500	-100.0%	0	-
WTI 6 MONTH CALENDAR OPTI	0	0	-	0	-
CRUDE OIL 1MO	506,903	415,647	22.0%	481,163	5.3%
SOCAL PIPE SWAP	6,000	11,064	-45.8%	6,000	0.0%
HENRY HUB FINANCIAL LAST	5,774	14,698	-60.7%	5,914	-2.4%
ISO NEW ENGLAND PK LMP	0	0	-	0	-
HO 1 MONTH CLNDR OPTIONS	600	0	-	800	-25.0%
CRUDE OIL APO	296,805	518,440	-42.8%	305,926	-3.0%
RBOB CALENDAR SWAP	3,032	11,628	-73.9%	1,207	151.2%
PETRO OUTRIGHT EURO	50	300	-83.3%	75	-33.3%
WTI-BRENT BULLET SWAP	14,050	39,025	-64.0%	10,500	33.8%
NATURAL GAS OPTION ON CALE	14,586	12,187	19.7%	14,186	2.8%
ELEC MISO PEAK	420	0	-	420	0.0%
NATURAL GAS SUMMER STRIP	0	0	-	0	-
SINGAPORE FUEL OIL 180 CS	0	0	-	0	-
NATURAL GAS	0	0	-	0	-
NYISO ZONE G 5MW PEAK OPTI	420	105	300.0%	0	-
PETROCHEMICALS	10,718	19,779	-45.8%	10,565	1.4%
PJM CALENDAR STRIP	0	640	-100.0%	0	-
APPALACHIAN COAL	0	0	-	0	-
CRUDE OIL OUTRIGHTS	3,030	6,780	-55.3%	2,340	29.5%
MCCLOSKEY ARA ARGS COAL	1,715	9,355	-81.7%	4,320	-60.3%
MCCLOSKEY RCH BAY COAL	2,460	2,440	0.8%	1,800	36.7%
ELEC FINSETTLED	103	282	-63.5%	105	-1.9%
ELECTRICITY OFF PEAK	0	0	-	0	-
NATURAL GAS 5 M CSO FIN	0	500	-100.0%	0	-
NATURAL GAS 2 M CSO FIN	0	0	-	0	-
BRENT 1 MONTH CAL	0	0	-	0	-

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## CME Group Exchange Open Interest Report - Monthly

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<b>Energy Options</b>					
CRUDE OIL CALNDR STRIP	0	110	-100.0%	0	-
SINGAPORE GASOIL CALENDAR	300	0	-	300	0.0%
ETHANOL SWAP	15,624	26,266	-40.5%	14,860	5.1%
NATURAL GAS 6 M CSO FIN	0	0	-	0	-
GASOIL CRACK SPREAD AVG PR	0	0	-	0	-
SHORT TERM NATURAL GAS	500	280	78.6%	800	-37.5%
SHORT TERM	0	0	-	0	-
COAL SWAP	2,239	3,550	-36.9%	2,239	0.0%
COAL API2 INDEX	81,095	39,596	104.8%	75,500	7.4%
EURO-DENOMINATED PETRO P	0	0	-	0	-
COAL API4 INDEX	805	1,265	-36.4%	805	0.0%
SHORT TERM CRUDE OIL	0	0	-	0	-
NATURAL GAS 12 M CSO FIN	0	500	-100.0%	0	-
DAILY CRUDE OIL	0	0	-	0	-
PJM WES HUB PEAK LMP 50MW	1,569	0	-	1,364	15.0%
LLS CRUDE OIL	9,880	0	-	6,045	63.4%
PJM WES HUB PEAK CAL MTH	10,500	0	-	10,500	0.0%
PJM ELECTRIC	0	6	-100.0%	0	-
1 MO GASOIL CAL SWAP SPR	100	0	-	100	0.0%
GASOLINE	456	125	264.8%	456	0.0%
WTI CRUDE OIL 12 M CSO F	0	0	-	0	-
<b>FX Futures</b>					
AUSTRALIAN DOLLAR	114,682	151,634	-24.4%	151,239	-24.2%
BRITISH POUND	243,778	176,698	38.0%	246,944	-1.3%
BRAZIL REAL	42,712	17,868	139.0%	43,382	-1.5%
CANADIAN DOLLAR	126,537	122,050	3.7%	123,575	2.4%
E-MINI EURO FX	6,687	7,735	-13.5%	7,455	-10.3%
EURO FX	356,777	430,115	-17.1%	363,978	-2.0%
E-MINI JAPANESE YEN	1,545	2,764	-44.1%	1,593	-3.0%
JAPANESE YEN	156,605	258,797	-39.5%	162,931	-3.9%
MEXICAN PESO	143,577	131,852	8.9%	111,972	28.2%
NEW ZEALND DOLLAR	44,604	30,362	46.9%	35,286	26.4%
NKR/USD CROSS RATE	987	792	24.6%	964	2.4%
RUSSIAN RUBLE	28,196	58,733	-52.0%	27,081	4.1%
S.AFRICAN RAND	5,065	7,520	-32.6%	3,359	50.8%
SWISS FRANC	57,178	32,439	76.3%	41,195	38.8%
AD/CD CROSS RATES	1	21	-95.2%	1	0.0%
AD/JY CROSS RATES	1,315	1,795	-26.7%	488	169.5%
AD/NE CROSS RATES	93	13	615.4%	43	116.3%
BP/JY CROSS RATES	304	424	-28.3%	364	-16.5%
BP/SF CROSS RATES	3	19	-84.2%	5	-40.0%
CD/JY CROSS RATES	0	25	-100.0%	0	-
EC/AD CROSS RATES	881	1,126	-21.8%	803	9.7%
EC/CD CROSS RATES	822	1,446	-43.2%	886	-7.2%
EC/NOK CROSS RATES	1	239	-99.6%	1	0.0%
EC/SEK CROSS RATES	314	433	-27.5%	282	11.3%
EFX/BP CROSS RATES	28,234	18,410	53.4%	30,483	-7.4%
EFX/JY CROSS RATES	9,347	7,973	17.2%	8,351	11.9%

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## CME Group Exchange Open Interest Report - Monthly

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<b>FX Futures</b>					
EFX/SF CROSS RATES	15,628	8,603	81.7%	16,964	-7.9%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	1,153	721	59.9%	996	15.8%
CZECK KORUNA (US)	0	0	-	0	-
CZECK KORUNA (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	0	0	-	0	-
HUNGARIAN FORINT (EC)	0	0	-	0	-
POLISH ZLOTY (US)	225	9	2,400.0%	222	1.4%
POLISH ZLOTY (EC)	2,214	0	0.0%	1,393	58.9%
SHEKEL	0	0	-	0	-
RMB USD	490	598	-18.1%	511	-4.1%
KOREAN WON	21	30	-30.0%	21	0.0%
TURKISH LIRA	0	2	-100.0%	3	-100.0%
TURKISH LIRA (EU)	0	0	-	0	-
E-MICRO EUR/USD	4,442	7,682	-42.2%	6,866	-35.3%
E-MICRO GBP/USD	1,852	1,295	43.0%	2,064	-10.3%
E-MICRO USD/CAD	0	0	0.0%	0	-
E-MICRO USD/CHF	1	1	0.0%	1	0.0%
E-MICRO USD/JPY	10	15	-33.3%	10	0.0%
E-MICRO AUD/USD	2,998	1,943	54.3%	3,084	-2.8%
MICRO CHF/USD	1,176	631	86.4%	1,157	1.6%
INDIAN RUPEE	730	343	112.8%	487	49.9%
E-MICRO INR/USD	98	7	1,300.0%	159	-38.4%
E-MICRO JPY/USD	4,280	2,200	94.5%	3,545	20.7%
CHINESE RENMINBI (CNH)	3,107	411	656.0%	3,024	2.7%
USDZAR	0	1	-100.0%	0	-
FCXRX	0	0	-	0	-
E-MICRO USD/CNH	10	134	-92.5%	10	0.0%
E-MICRO CAD/USD	1,817	1,110	63.7%	2,086	-12.9%
EURO QUARTERLY VARIANCE F	0	0	-	0	-
<b>FX Options</b>					
AUSTRALIAN DOLLAR	86,240	80,779	6.8%	80,496	7.1%
BRITISH POUND	128,188	152,789	-16.1%	139,253	-7.9%
BRAZIL REAL	0	0	-	0	-
CANADIAN DOLLAR	90,777	72,036	26.0%	79,307	14.5%
EURO FX	308,404	457,866	-32.6%	287,655	7.2%
JAPANESE YEN	173,022	179,240	-3.5%	147,156	17.6%
MEXICAN PESO	1,467	1,492	-1.7%	1,557	-5.8%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	831	0	-	831	0.0%
SWISS FRANC	12,458	16,639	-25.1%	10,116	23.2%
JAPANESE YEN (EU)	493	244	102.0%	621	-20.6%
EURO FX (EU)	3,439	5,256	-34.6%	3,049	12.8%
SWISS FRANC (EU)	0	0	-	0	-
CANADIAN DOLLAR (EU)	60	1	5,900.0%	25	140.0%
BRITISH POUND (EU)	932	187	398.4%	1,183	-21.2%
AUSTRALIAN DLR (EU)	555	173	220.8%	481	15.4%

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## CME Group Exchange Open Interest Report - Monthly

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<b>Commodities and Alternative Investments</b>					
<b>Futures</b>					
CORN	1,411,470	1,437,826	-1.8%	1,372,504	2.8%
SOYBEAN	885,689	742,080	19.4%	794,400	11.5%
SOYBEAN MEAL	380,177	385,788	-1.5%	351,187	8.3%
SOYBEAN OIL	407,531	406,196	0.3%	412,824	-1.3%
OATS	10,529	9,092	15.8%	9,260	13.7%
ROUGH RICE	9,721	12,078	-19.5%	10,004	-2.8%
MINI CORN	8,878	5,949	49.2%	5,936	49.6%
MINI SOYBEAN	31,848	14,342	122.1%	23,789	33.9%
MINI WHEAT	1,557	2,014	-22.7%	1,338	16.4%
LIVE CATTLE	259,275	315,082	-17.7%	275,144	-5.8%
FEEDER CATTLE	37,705	40,667	-7.3%	44,542	-15.3%
LEAN HOGS	229,075	223,086	2.7%	223,111	2.7%
LUMBER	5,379	5,916	-9.1%	4,329	24.3%
MILK	33,859	35,025	-3.3%	33,684	0.5%
MLK MID	0	0	-	0	-
NFD MILK	6,473	5,498	17.7%	6,801	-4.8%
BUTTER CS	6,623	6,908	-4.1%	6,888	-3.8%
CLASS IV MILK	3,169	2,476	28.0%	2,785	13.8%
DRY WHEY	4,679	4,981	-6.1%	4,850	-3.5%
GSCI EXCESS RETURN FUT	40,148	30,310	32.5%	37,816	6.2%
GOLDMAN SACHS	11,747	12,457	-5.7%	11,867	-1.0%
HOUSING INDEX	60	57	5.3%	51	17.6%
ETHANOL	5,333	7,517	-29.1%	4,824	10.6%
HDD WEATHER	0	0	-	0	-
CDD WEATHER	450	3,050	-85.2%	100	350.0%
HDD SEASONAL STRIP	0	52	-100.0%	0	-
CDD SEASONAL STRIP	1,250	1,154	8.3%	1,100	13.6%
HDD WEATHER EUROPEAN	0	0	-	500	-100.0%
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	0	0	-	0	-
CAT EURO SEASONAL STRIP	250	0	-	250	0.0%
WKLY AVG TEMP	0	0	-	0	-
COFFEE	2	6	-66.7%	2	0.0%
DOW-UBS COMMOD INDEX	21,255	15,740	35.0%	22,121	-3.9%
SUGAR 11	11	42	-73.8%	12	-8.3%
COCOA TAS	34	39	-12.8%	33	3.0%
COTTON	12	19	-36.8%	13	-7.7%
GRAIN BASIS SWAPS	0	0	-	0	-
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-
CASH-SETTLED CHEESE	33,646	28,630	17.5%	33,775	-0.4%
OTC SP GSCI ER SWAP	0	0	-	0	-
FERTILIZER PRODUCTS	3,210	3,370	-4.7%	3,125	2.7%
S&P GSCI ENHANCED ER SWAP	13,072	13,072	0.0%	13,072	0.0%
CHI WHEAT	415,962	446,688	-6.9%	382,164	8.8%
KC WHEAT	230,478	158,115	45.8%	200,282	15.1%
MALAYSIAN PALM SWAP	17,120	9,500	80.2%	16,600	3.1%
Intercommodity Spread	0	0	-	0	-
DJ_UBS ROLL SELECT INDEX FU	415	1,084	-61.7%	332	25.0%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest MAY 2016	Open Interest MAY 2015	% CHG	Open Interest APR 2016	% CHG
<b>Commodities and Alternative Investments</b>					
<b>Options</b>					
CORN	1,500,182	1,695,587	-11.5%	1,387,273	8.1%
SOYBEAN	1,142,389	840,941	35.8%	1,005,127	13.7%
SOYBEAN MEAL	256,680	204,448	25.5%	192,471	33.4%
SOYBEAN OIL	186,317	104,917	77.6%	159,534	16.8%
SOYBEAN CRUSH	1,411	418	237.6%	1,240	13.8%
OATS	2,867	3,633	-21.1%	2,317	23.7%
ROUGH RICE	2,812	2,135	31.7%	1,757	60.0%
WHEAT	0	0	-	0	-
LIVE CATTLE	289,709	271,832	6.6%	260,522	11.2%
FEEDER CATTLE	27,182	26,855	1.2%	30,847	-11.9%
LEAN HOGS	175,109	267,424	-34.5%	148,159	18.2%
LUMBER	971	955	1.7%	635	52.9%
MILK	72,166	70,514	2.3%	65,634	10.0%
MLK MID	276	610	-54.8%	325	-15.1%
NFD MILK	8,783	7,619	15.3%	9,219	-4.7%
BUTTER CS	5,034	6,156	-18.2%	5,069	-0.7%
CLASS IV MILK	2,847	3,586	-20.6%	2,926	-2.7%
DRY WHEY	605	2,804	-78.4%	434	39.4%
HOUSING INDEX	0	0	-	0	0.0%
HDD WEATHER	0	0	-	0	-
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	0	0	-	0	-
CDD SEASONAL STRIP	28,000	64,000	-56.3%	27,000	3.7%
HDD WEATHER EUROPEAN	0	0	-	3,500	-100.0%
CAT WEATHER EUROPEAN	0	3,000	-100.0%	0	-
HDD EURO SEASONAL STRIP	0	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	170	33	415.2%	104	63.5%
JULY-NOV SOYBEAN CAL SPRD	19,344	14,949	29.4%	16,900	14.5%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	17,844	10,317	73.0%	14,910	19.7%
SOYBN NEARBY+2 CAL SPRD	0	250	-100.0%	0	-
WHEAT NEARBY+2 CAL SPRD	3,207	11,782	-72.8%	2,045	56.8%
CORN NEARBY+2 CAL SPRD	11,324	8,879	27.5%	2,662	325.4%
JULY-JULY WHEAT CAL SPRD	350	0	-	230	52.2%
JULY-DEC WHEAT CAL SPRD	7,367	4,546	62.1%	11,240	-34.5%
LV CATL CSO	189	18	950.0%	25	656.0%
SOYMEAL NEARBY+2 CAL SPRD	900	0	-	100	800.0%
SBIN HURR	0	0	-	0	-
SNOWFALL	0	0	-	0	-
WHEAT-CORN IC50	260	1,500	-82.7%	120	116.7%
CASH-SETTLED CHEESE	32,542	23,758	37.0%	31,017	4.9%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	0	45	-100.0%	0	-
SOY OIL NEARBY+2 CAL SPRD	0	50	-100.0%	0	-
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
DEC-DEC CORN CAL SPRD	3,242	568	470.8%	2,161	50.0%
DEC-JULY CORN CAL SPRD	0	500	-100.0%	0	-
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-
CHI WHEAT	312,001	419,132	-25.6%	338,631	-7.9%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest MAY 2016	Open Interest MAY 2015	% CHG	Open Interest APR 2016	% CHG
<b>Commodities and Alternative Investments</b>					
<b>Options</b>					
KC WHEAT	46,218	60,904	-24.1%	39,416	17.3%
MAR-DEC CORN CAL SPRD	0	0	-	0	-
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
Intercommodity Spread	2,000	569	251.5%	1,850	8.1%
MAR-JULY CORN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
DEC-JUL SOYBEAN OIL CSO	0	0	-	0	-
NOV-DEC SOYBEAN CSO	0	0	-	0	-
<b>Foreign Exchange Futures</b>					
CHILEAN PESO	0	0	0.0%	1	-100.0%
<b>Ags Futures</b>					
PALM OIL	0	0	-	0	-
<b>TOTAL FUTURES GROUP</b>					
Interest Rate Futures	19,421,127	19,987,277	-2.8%	18,673,850	4.0%
Equity Index Futures	3,792,401	3,741,682	1.4%	3,590,733	5.6%
Metals Futures	1,103,401	904,307	22.0%	1,120,912	-1.6%
Energy Futures	20,739,723	18,200,979	13.9%	21,741,070	-4.6%
FX Futures	1,410,497	1,487,019	-5.1%	1,405,264	0.4%
Commodities and Alternative Invest	4,528,092	4,385,906	3.2%	4,311,415	5.0%
Foreign Exchange Futures	0	0	0.0%	1	-100.0%
Ags Futures	0	0	-	0	-
<b>TOTAL FUTURES</b>	<b>50,995,241</b>	<b>48,707,170</b>	<b>4.7%</b>	<b>50,843,245</b>	<b>0.3%</b>
<b>TOTAL OPTIONS GROUP</b>					
Interest Rate Options	42,876,487	33,029,075	29.8%	40,118,991	6.9%
Equity Index Options	5,400,962	4,252,903	27.0%	5,110,256	5.7%
Metals Options	1,199,011	1,414,169	-15.2%	1,335,080	-10.2%
Energy Options	7,266,050	8,537,528	-14.9%	7,706,884	-5.7%
FX Options	806,866	966,702	-16.5%	751,730	7.3%
Commodities and Alternative Invest	4,160,298	4,135,234	0.6%	3,765,400	10.5%
<b>TOTAL OPTIONS</b>	<b>61,709,674</b>	<b>52,335,611</b>	<b>17.9%</b>	<b>58,788,341</b>	<b>5.0%</b>

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest MAY 2016	Open Interest MAY 2015	% CHG	Open Interest APR 2016	% CHG
<b>TOTAL COMBINED</b>					
Interest Rate	62,297,614	53,016,352	17.5%	58,792,841	6.0%
Equity Index	9,193,363	7,994,585	15.0%	8,700,989	5.7%
Metals	2,302,412	2,318,476	-0.7%	2,455,992	-6.3%
Energy	28,005,773	26,738,507	4.7%	29,447,954	-4.9%
FX	2,217,363	2,453,721	-9.6%	2,156,994	2.8%
Commodities and Alternative Invest	8,688,390	8,521,140	2.0%	8,076,815	7.6%
Foreign Exchange	0	0	0.0%	1	-100.0%
Ags	0	0	-	0	-
<b>GRAND TOTAL</b>	<b>112,704,915</b>	<b>101,042,781</b>	<b>11.5%</b>	<b>109,631,586</b>	<b>2.8%</b>

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