



CME Group Exchange Open Interest Report - Monthly

	Open Interest MAY 2017	Open Interest MAY 2016	% CHG	Open Interest APR 2017	% CHG
Interest Rate Futures					
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	-
Interest Rate Options					
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%

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Equity Index Futures					
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%

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Equity Index Options					
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%
Metals Futures					
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 Platss	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	-

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Metals Options					
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%
Energy Futures					
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%

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Energy Futures					
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%

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Energy Futures					
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 RDAM	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 RDAM F	11	43	-74.4%	17	-35.3%
PREM UNL GAS 10PPM RDAM 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%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
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%
NORTHEN 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	-

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
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 PEPSCO 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%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
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%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
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%

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Energy Futures					
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%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
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%
Energy Options					
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%

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CME Group Exchange Open Interest Report - Monthly

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Energy Options					
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	-
FX Futures					
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%

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CME Group Exchange Open Interest Report - Monthly

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FX Futures					
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%

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CME Group Exchange Open Interest Report - Monthly

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FX Options					
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%

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CME Group Exchange Open Interest Report - Monthly

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Commodities and Alternative Investments					
Futures					
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%
Commodities and Alternative Investments					
Options					
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%

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CME Group Exchange Open Interest Report - Monthly

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Commodities and Alternative Investments					
Options					
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.**

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CME Group Exchange Open Interest Report - Monthly

	Open Interest MAY 2017	Open Interest MAY 2016	% CHG	Open Interest APR 2017	% CHG
Foreign Exchange Futures					
CHILEAN PESO	257	0	-	329	-21.9%
Ags Futures					
WHEAT	1,366	0	-	807	69.3%
Ags Options					
WHEAT	100	0	-	100	0.0%
TOTAL FUTURES GROUP					
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%
TOTAL FUTURES	56,694,933	50,995,241	11.2%	55,201,980	2.7%
TOTAL OPTIONS GROUP					
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%
TOTAL OPTIONS	66,250,111	61,709,674	7.4%	65,713,407	0.8%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest MAY 2017	Open Interest MAY 2016	% CHG	Open Interest APR 2017	% CHG
TOTAL COMBINED					
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%
GRAND TOTAL	122,945,044	112,704,915	9.1%	120,915,387	1.7%

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