



## CME Group Exchange Open Interest Report - Monthly

	Open Interest JUN 2017	Open Interest JUN 2016	% CHG	Open Interest MAY 2017	% CHG
<b>Interest Rate Futures</b>					
30-YR BOND	748,103	554,903	34.8%	739,056	1.2%
10-YR NOTE	3,079,946	2,764,842	11.4%	3,232,315	-4.7%
5-YR NOTE	3,072,432	2,691,845	14.1%	3,316,672	-7.4%
2-YR NOTE	1,365,241	1,056,960	29.2%	1,325,181	3.0%
FED FUND	1,669,959	923,535	80.8%	1,742,500	-4.2%
EURODOLLARS	13,035,658	10,033,050	29.9%	14,165,393	-8.0%
5-YR SWAP RATE	22,836	26,036	-12.3%	25,903	-11.8%
2-YR SWAP RATE	0	0	-	0	-
10-YR SWAP RATE	29,435	25,446	15.7%	30,041	-2.0%
7-YR SWAP	0	0	-	0	-
1-MONTH EURODOLLAR	10,536	2,599	305.4%	11,703	-10.0%
ULTRA T-BOND	791,953	580,145	36.5%	774,931	2.2%
30-YR SWAP RATE	208	651	-68.0%	1,280	-83.8%
Ultra 10-Year Note	391,454	138,740	182.1%	373,193	4.9%
EURO 5YR BUNDLE	0	0	-	0	-
3YR BUNDLE	0	0	-	0	-
2YR BUNDLE	0	0	-	0	-
<b>Interest Rate Options</b>					
30-YR BOND	798,369	456,864	74.7%	474,916	68.1%
10-YR NOTE	2,598,542	2,385,981	8.9%	2,218,974	17.1%
5-YR NOTE	1,134,792	987,182	15.0%	886,134	28.1%
2-YR NOTE	42,029	80,010	-47.5%	32,753	28.3%
FED FUND	1,401	20,826	-93.3%	2,151	-34.9%
EURODOLLARS	23,564,493	23,506,045	0.2%	26,767,528	-12.0%
EURO MIDCURVE	14,174,646	9,424,372	50.4%	18,604,996	-23.8%
ULTRA T-BOND	8,341	3,266	155.4%	280	2,878.9%
Ultra 10-Year Note	89	1,230	-92.8%	0	-

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<b>Equity Index Futures</b>					
DJIA	0	0	-	0	-
MINI \$5 DOW	130,352	102,849	26.7%	120,532	8.1%
E-MINI S&P500	2,868,841	3,016,077	-4.9%	3,084,653	-7.0%
S&P 500	72,339	86,218	-16.1%	111,054	-34.9%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	93,966	81,260	15.6%	91,440	2.8%
S&P 400 MIDCAP	0	0	-	0	-
S&P 500 GROWTH	21	21	0.0%	20	5.0%
S&P 500/VALUE	82,614	51,796	59.5%	66,928	23.4%
E-MINI RUSSELL 1000	122	32	281.3%	263	-53.6%
E-MINI NASDAQ 100	286,372	193,181	48.2%	287,105	-0.3%
NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	36,388	34,745	4.7%	39,602	-8.1%
NIKKEI 225 (YEN) STOCK	66,842	75,066	-11.0%	78,879	-15.3%
DJ US REAL ESTATE	17,139	8,581	99.7%	14,936	14.7%
NASDAQ BIOTECH	793	0	-	324	144.8%
E-MICRO NIFTY	0	0	-	0	-
S&P CONSUMER DSCRTNRY SE	2,072	9,848	-79.0%	3,684	-43.8%
S&P HEALTH CARE SECTOR	15,470	5,336	189.9%	11,247	37.5%
S&P UTILITIES SECTOR	21,705	19,811	9.6%	19,105	13.6%
S&P CONSUMER STAPLES SECT	11,761	25,093	-53.1%	11,951	-1.6%
S&P TECHNOLOGY SECTOR	7,344	4,219	74.1%	6,452	13.8%
S&P INDUSTRIAL SECTOR	4,882	9,587	-49.1%	4,569	6.9%
S&P FINANCIAL SECTOR	19,166	4,831	296.7%	16,330	17.4%
S&P ENERGY SECTOR	6,537	2,374	175.4%	5,037	29.8%
S&P MATERIALS SECTOR	6,023	1,161	418.8%	3,908	54.1%
IBOVESPA INDEX	162	281	-42.3%	173	-6.4%
E-MINI RUSSELL 1000 VALUE	168	923	-81.8%	823	-79.6%
FT-SE 100	311	210	48.1%	246	26.4%
E-MINI RUSSELL 1000 GROWTH	845	12	6,941.7%	271	211.8%
E-MINI S&P REAL ESTATE SELE	7,378	0	-	2,822	161.4%
NIFTY 50	763	774	-1.4%	874	-12.7%

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<b>Equity Index Options</b>					
DJIA	0	0	-	0	-
MINI \$5 DOW	4,762	13,826	-65.6%	7,182	-33.7%
E-MINI S&P500	1,099,782	1,367,945	-19.6%	2,050,693	-46.4%
S&P 500	66,054	140,602	-53.0%	211,269	-68.7%
E-MINI MIDCAP	0	0	-	0	-
E-MINI NASDAQ 100	59,924	68,927	-13.1%	58,015	3.3%
NASDAQ	0	0	-	0	-
EOM S&P 500	26,122	276,226	-90.5%	39,377	-33.7%
EOM EMINI S&P	591,963	761,541	-22.3%	746,548	-20.7%
EOW2 EMINI S&P 500	134,616	257,986	-47.8%	153,239	-12.2%
EOW2 S&P 500	11,506	46,662	-75.3%	20,256	-43.2%
EOW1 EMINI S&P 500	358,953	411,310	-12.7%	368,062	-2.5%
EOW1 S&P 500	76,104	48,061	58.3%	68,930	10.4%
EOW4 EMINI S&P 500	41,199	76,949	-46.5%	64,200	-35.8%
EOW3 S&P 500	229,461	469,378	-51.1%	94,570	142.6%
EOW3 EMINI S&P 500	1,301,175	1,574,689	-17.4%	571,761	127.6%
<b>Metals Futures</b>					
COMEX COPPER	265,240	166,778	59.0%	250,589	5.8%
URANIUM	4,988	6,472	-22.9%	4,931	1.2%
COMEX MINY COPPER	242	56	332.1%	164	47.6%
COMEX GOLD	461,608	624,465	-26.1%	443,694	4.0%
COMEX SILVER	201,430	212,393	-5.2%	204,633	-1.6%
NYMEX PLATINUM	71,239	61,191	16.4%	69,007	3.2%
NYMEX HOT ROLLED STEEL	13,205	21,910	-39.7%	14,502	-8.9%
PALLADIUM	34,584	21,690	59.4%	30,760	12.4%
E-MICRO GOLD	5,054	2,677	88.8%	5,299	-4.6%
SILVER	885	533	66.0%	710	24.6%
COPPER	923	4,761	-80.6%	1,312	-29.6%
FERROUS PRODUCTS	255	405	-37.0%	190	34.2%
ALUMINUM	27,468	9,980	175.2%	27,543	-0.3%
GOLD	0	0	-	0	-
COMEX E-Mini GOLD	637	1,596	-60.1%	498	27.9%
COMEX E-Mini SILVER	90	92	-2.2%	129	-30.2%
IRON ORE 62 CHINA TSI FUTURE	17,669	22,884	-22.8%	19,750	-10.5%
IRON ORE 58 CHINA TSI FUTURE	0	0	-	0	-
IRON ORE 62 CHINA PLATTS FU	1,752	1,230	42.4%	1,302	34.6%
Aluminium MW Trans Prem Platts	31,724	31,805	-0.3%	33,448	-5.2%
Gold Kilo	16	119	-86.6%	11	45.5%
LNDN ZINC	50	16	212.5%	20	150.0%
METALS	0	5	-100.0%	0	-

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<b>Metals Options</b>					
COMEX COPPER	2,819	2,786	1.2%	4,000	-29.5%
COMEX GOLD	962,264	1,090,087	-11.7%	923,347	4.2%
COMEX SILVER	102,991	115,283	-10.7%	116,395	-11.5%
NYMEX PLATINUM	2,839	3,437	-17.4%	5,350	-46.9%
PALLADIUM	6,461	4,657	38.7%	3,784	70.7%
SILVER	0	0	-	281	-100.0%
COPPER	0	0	-	0	-
GOLD	2,562	1,558	64.4%	3,249	-21.1%
IRON ORE 62 CHINA TSI PUT OP	4,590	16,311	-71.9%	6,640	-30.9%
IRON ORE 62 CHINA TSI CALL O	10,241	15,506	-34.0%	12,351	-17.1%
<b>Energy Futures</b>					
ETHANOL	2,298	4,953	-53.6%	3,278	-29.9%
ETHANOL FWD	29	163	-82.2%	171	-83.0%
MARS BLEND CRUDE OIL	1,700	4,099	-58.5%	2,366	-28.1%
HUSTN SHIP CHNL PIPE SWP	1,087	3,425	-68.3%	1,459	-25.5%
NATURAL GAS PHY	1,340,513	1,054,914	27.1%	1,530,334	-12.4%
SOUTHERN NAT LA NAT GAS	0	0	-	0	-
COLUMBIA GULF MAIN NAT G	0	1,836	-100.0%	0	-
RBOB GASOLINE BALMO CLNDR	619	294	110.5%	1,704	-63.7%
GASOLINE UP-DOWN BALMO SW	0	0	-	0	-
FUEL OIL (PLATS) CAR CN	0	75	-100.0%	0	-
FUEL OIL (PLATS) CAR CM	31	119	-73.9%	42	-26.2%
SINGAPORE MOGAS 92 UNLEAD	13,320	10,911	22.1%	12,719	4.7%
ETHANOL T2 FOB ROTT INCL DU	4,965	3,142	58.0%	3,778	31.4%
SINGAPORE MOGAS 92 UNLEAD	0	428	-100.0%	536	-100.0%
JET AV FUEL (P) CAR FM ICE GA	31	43	-27.9%	20	55.0%
NY JET FUEL (PLATTS) HEAT OIL	0	0	-	0	-
PROPANE NON-LDH MB (OPIS) B	311	736	-57.7%	45	591.1%
PROPANE NON-LDH MT. BEL (OF	25,383	30,079	-15.6%	25,284	0.4%
N ILLINOIS HUB DAILY	294	208	41.3%	216	36.1%
CINERGY HUB PEAK MONTH	288	386	-25.4%	288	0.0%
NO 2 UP-DOWN SPREAD CALEN	1,960	22	8,809.1%	2,210	-11.3%
CIN HUB 5MW D AH O PK	319,280	316,480	0.9%	342,600	-6.8%
NY 3.0% FUEL OIL (PLATTS	1,125	700	60.7%	1,250	-10.0%
ARGUS LLS VS. WTI (ARG) T	9,354	16,343	-42.8%	11,292	-17.2%
TRANSCO ZONE 1 NG BASIS	0	0	-	0	-
SOUTH STAR TEX OKLHM KNS	216	756	-71.4%	232	-6.9%
NYISO ZONE A 5MW D AH PK	9,990	10,950	-8.8%	10,390	-3.8%
NEPOOL INTR HUB 5MW D AH	645,129	385,103	67.5%	660,373	-2.3%
PJM COMED 5MW D AH O PK	37,245	242,260	-84.6%	52,925	-29.6%
NYISO ZONE A 5MW D AH O P	110,790	277,471	-60.1%	123,510	-10.3%
CHICAGO UNL GAS PL VS RBO	21	607	-96.5%	24	-12.5%
PREMIUM UNLEAD 10PPM FOB	20	97	-79.4%	65	-69.2%
GASOIL 10P CRG CIF NW VS	0	0	-	0	-
GASOIL 0.1 RDAM BRGS VS I	155	65	138.5%	130	19.2%
PJM WESTHDA PEAK	41,711	64,620	-35.5%	43,246	-3.5%
PJM DAYTON DA PEAK	14,778	21,285	-30.6%	15,678	-5.7%
PJM WESTH DA OFF-PEAK	695,302	1,183,356	-41.2%	769,502	-9.6%

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<b>Energy Futures</b>					
PJM PPL DA OFF-PEAK	0	35,789	-100.0%	0	-
PJM AECO DA OFF-PEAK	0	42,120	-100.0%	3,528	-100.0%
ULSD 10PPM CIF MED BALMO	0	0	-	0	-
GASOIL 0.1CIF MED VS ICE	35	5	600.0%	40	-12.5%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-
GASOIL 0.1 ROTTERDAM BARG	40	0	-	20	100.0%
EUROPE NAPHTHA CALSWAP	2,652	1,614	64.3%	2,758	-3.8%
HENRY HUB SWING FUTURE	0	0	-	0	-
FL GAS ZONE 3 NAT GAS IND	0	8,310	-100.0%	0	-
GASOIL 0.1 CIF MED BALMO	0	0	-	0	-
BRENT BALMO SWAP	150	0	-	0	-
CIG ROCKIES NG INDEX SWA	0	0	-	0	-
PJM PECO ZONE5MW PEAK CAL	0	0	-	0	-
NY ULSD (ARGUS) VS HEATING	1,265	1,286	-1.6%	1,501	-15.7%
N ROCKIES PIPE SWAP	365	668	-45.4%	395	-7.6%
GASOIL MINI CALENDAR SWAP	391	801	-51.2%	413	-5.3%
BRENT OIL LAST DAY	133,961	169,497	-21.0%	132,727	0.9%
SAN JUAN PIPE SWAP	0	0	-	0	-
EUROPEAN NAPHTHA BALMO	657	166	295.8%	288	128.1%
EURO 3.5% FUEL OIL RDAM B	336	262	28.2%	633	-46.9%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-
LA CARB DIESEL (OPIS) SWA	335	1,440	-76.7%	360	-6.9%
GULF COAST ULSD CALENDAR	3,159	4,440	-28.9%	3,523	-10.3%
CENTERPOINT EAST INDEX	0	0	-	0	-
CENTERPOINT BASIS SWAP	14,112	22,188	-36.4%	14,867	-5.1%
WTI-BRENT CALENDAR SWAP	37,091	71,841	-48.4%	38,668	-4.1%
EURO GASOIL 10PPM VS ICE	298	635	-53.1%	235	26.8%
BRENT CALENDAR SWAP	16,069	17,677	-9.1%	16,304	-1.4%
MINY HTG OIL	1	1	0.0%	0	-
FUELOIL SWAP:CARGOES VS.B	1,320	1,305	1.1%	1,015	30.0%
DOMINION TRAN INC - APP I	2,920	9,203	-68.3%	2,920	0.0%
TENNESSEE ZONE 0 BASIS SW	850	1,700	-50.0%	910	-6.6%
PJM OFF-PEAK LMP SWAP FUT	790	2,804	-71.8%	832	-5.0%
AEP-DAYTON HUB OFF-PEAK M	350	1,069	-67.3%	400	-12.5%
AEP-DAYTON HUB DAILY	168	238	-29.4%	148	13.5%
EASTERN RAIL DELIVERY CSX	691	2,232	-69.0%	1,125	-38.6%
HTG OIL	275	3,446	-92.0%	246	11.8%
EUROPE 3.5% FUEL OIL MED	530	989	-46.4%	594	-10.8%
WAHA INDEX SWAP FUTURE	0	5,104	-100.0%	0	-
EL PASO PERMIAN INDEX SWA	0	620	-100.0%	0	-
HEATING OIL PHY	418,127	378,361	10.5%	380,704	9.8%
PJM MONTHLY	2,668	9,356	-71.5%	2,860	-6.7%
NY HARBOR HEAT OIL SWP	9,994	15,096	-33.8%	9,896	1.0%
TCO BASIS SWAP	21,082	34,001	-38.0%	22,396	-5.9%
DOMINION TRANSMISSION INC	50,272	48,024	4.7%	53,558	-6.1%
NYISO A	0	3,000	-100.0%	0	-
MINY NATURAL GAS	1,578	2,609	-39.5%	1,898	-16.9%
TRANSCO ZONE 6 BASIS SWAP	5,879	4,741	24.0%	6,659	-11.7%
NYH NO 2 CRACK SPREAD CAL	7,823	15,457	-49.4%	8,394	-6.8%
JAPAN C&F NAPHTHA CRACK S	2,182	666	227.6%	1,522	43.4%
PERMIAN BASIS SWAP	15,567	15,990	-2.6%	16,737	-7.0%

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<b>Energy Futures</b>					
NY HARBOR RESIDUAL FUEL 1	4,160	5,962	-30.2%	4,850	-14.2%
GULF COAST NO.6 FUEL OIL	53,291	57,592	-7.5%	51,650	3.2%
NGPL MID-CONTINENT	27,036	40,498	-33.2%	27,876	-3.0%
NYISO J	1,041	4,278	-75.7%	1,151	-9.6%
NYISO G	0	298	-100.0%	0	-
ARGUS PROPAN(SAUDI ARAMC	856	1,247	-31.4%	713	20.1%
JAPAN NAPHTHA BALMO SWAP	98	0	-	360	-72.8%
EUROPE JET KERO NWE CALSW	53	23	130.4%	60	-11.7%
JET CIF NWE VS ICE	533	485	9.9%	481	10.8%
RBOB PHY	404,791	387,931	4.3%	381,600	6.1%
RBOB GAS	1,678	2,441	-31.3%	1,056	58.9%
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0	-
NY1% VS GC SPREAD SWAP	5,264	6,850	-23.2%	4,924	6.9%
GULF COAST 3% FUEL OIL BA	2,243	192	1,068.2%	1,208	85.7%
EUROPE 3.5% FUEL OIL RDM	11,162	8,761	27.4%	11,099	0.6%
FUEL OIL NWE CRACK VS ICE	0	165	-100.0%	0	-
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-
TRANSCO ZONE 6 INDEX	1,224	2,990	-59.1%	1,472	-16.8%
SONAT BASIS SWAP FUTURE	368	3,189	-88.5%	428	-14.0%
PANHANDLE BASIS SWAP FUTU	28,458	46,464	-38.8%	30,605	-7.0%
NGPL MIDCONTINENT INDEX	0	4,861	-100.0%	0	-
DUBAI CRUDE OIL CALENDAR	19,015	2,521	654.3%	15,795	20.4%
CRUDE OIL PHY	2,182,905	1,750,691	24.7%	2,218,532	-1.6%
CINERGY HUB OFF-PEAK MONT	120	508	-76.4%	124	-3.2%
ANR LOUISIANA BASIS SWAP	0	492	-100.0%	0	-
TRANSCO ZONE4 BASIS SWAP	18,370	33,297	-44.8%	19,936	-7.9%
FLORIDA GAS ZONE3 BASIS S	0	1,282	-100.0%	0	-
SINGAPORE NAPHTHA SWAP	0	0	-	0	-
SINGAPORE JET KEROSENE SW	2,488	1,736	43.3%	2,824	-11.9%
SINGAPORE 380CST FUEL OIL	12,636	7,959	58.8%	13,768	-8.2%
AEP-DAYTON HUB MTHLY	490	1,379	-64.5%	560	-12.5%
N ILLINOIS HUB MTHLY	140	380	-63.2%	160	-12.5%
ISO NEW ENGLAND OFF-PEAK	98	434	-77.4%	112	-12.5%
NYISO G OFF-PEAK	0	170	-100.0%	0	-
NYISO A OFF-PEAK	0	920	-100.0%	0	-
TC2 ROTTERDAM TO USAC 37K	0	0	-	0	-
EUROPE DATED BRENT SWAP	4	3,215	-99.9%	8	-50.0%
WESTERN RAIL DELIVERY PRB	645	3,445	-81.3%	1,050	-38.6%
NATURAL GAS PEN SWP	239,811	323,334	-25.8%	235,078	2.0%
SINGAPORE GASOIL VS ICE	20,035	6,685	199.7%	24,185	-17.2%
JET BARGES VS ICE GASOIL	0	2	-100.0%	0	-
SOCAL PIPE SWAP	0	3,360	-100.0%	0	-
SINGAPORE 180CST BALMO	60	38	57.9%	70	-14.3%
MONT BELVIEU LDH PROPANE 5	106,922	149,359	-28.4%	109,668	-2.5%
MONT BELVIEU ETHANE 5 DECI	77,569	76,937	0.8%	79,548	-2.5%
MONT BELVIEU NORMAL BUTAN	40,184	33,224	20.9%	40,814	-1.5%
WAHA BASIS	8,699	19,189	-54.7%	9,029	-3.7%
PREM UNL GAS 10PPM RDM F	5	29	-82.8%	11	-54.5%
PREM UNL GAS 10PPM RDM F	0	0	-	0	-
HENRY HUB SWAP	1,263,496	1,389,951	-9.1%	1,258,976	0.4%
HENRY HUB BASIS SWAP	22,392	52,035	-57.0%	37,010	-39.5%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest JUN 2017	Open Interest JUN 2016	% CHG	Open Interest MAY 2017	% CHG
<b>Energy Futures</b>					
CHICAGO ETHANOL SWAP	42,037	57,609	-27.0%	49,360	-14.8%
PJM WESTH RT OFF-PEAK	2,630,382	3,484,564	-24.5%	2,549,398	3.2%
PJM JCPL DA OFF-PEAK	0	46,800	-100.0%	3,920	-100.0%
PJM DAYTON DA OFF-PEAK	181,828	161,705	12.4%	192,428	-5.5%
PJM AD HUB 5MW REAL TIME	610,418	1,139,374	-46.4%	653,114	-6.5%
NEPOOL SE MASS 5MW D AH P	0	0	-	0	-
ISO NEW ENGLAND PK LMP	119	469	-74.6%	136	-12.5%
CRUDE OIL	18,793	24,322	-22.7%	19,644	-4.3%
EUROPEAN NAPHTHA CRACK SP	11,947	9,518	25.5%	11,788	1.3%
GASOIL CRACK SPREAD CALEN	24,157	17,991	34.3%	21,434	12.7%
ICE BRENT DUBAI SWAP	47,104	1,465	3,115.3%	46,167	2.0%
BRENT FINANCIAL FUTURES	6,522	7,016	-7.0%	13,332	-51.1%
DEMARC SWING SWAP	0	0	-	0	-
NGPL MIDCONTINENT SWING S	0	620	-100.0%	0	-
GASOIL CALENDAR SWAP	68	154	-55.8%	75	-9.3%
EURO 3.5% FUEL OIL SPREAD	1,257	859	46.3%	1,731	-27.4%
NYMEX ALUMINUM FUTURES	730	1,223	-40.3%	880	-17.0%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-
GULF COAST JET VS NYM 2 H	35,112	43,392	-19.1%	34,519	1.7%
SOCAL BASIS SWAP	0	0	-	0	-
SAN JUAN BASIS SWAP	28,440	36,327	-21.7%	30,390	-6.4%
EUROPE 1% FUEL OIL RDAM C	10	72	-86.1%	16	-37.5%
GULF COAST GASOLINE CLNDR	0	0	-	0	-
Transco Zone 3 Basis	5,611	8,038	-30.2%	5,941	-5.6%
Tetco STX Basis	1,282	2,778	-53.9%	1,372	-6.6%
COLUMBIA GULF ONSHORE	8,648	22,797	-62.1%	10,058	-14.0%
PJM DAILY	1,054	858	22.8%	730	44.4%
CIG BASIS	35,794	52,232	-31.5%	38,010	-5.8%
NORTHERN NATURAL GAS VENTL	3,412	4,760	-28.3%	3,800	-10.2%
TEXAS EASTERN ZONE M-3 BA	15,199	26,310	-42.2%	17,059	-10.9%
MICHIGAN BASIS	8,917	10,583	-15.7%	9,577	-6.9%
ANR OKLAHOMA	2,625	5,500	-52.3%	2,835	-7.4%
LA JET FUEL VS NYM NO 2 H	0	503	-100.0%	0	-
RBOB UP-DOWN CALENDAR SW	0	0	-	0	-
RBOB CALENDAR SWAP	10,821	14,292	-24.3%	10,980	-1.4%
MINY RBOB GAS	0	0	0.0%	0	-
GAS EURO-BOB OXY NWE BARG	6,022	7,145	-15.7%	6,436	-6.4%
GAS EURO-BOB OXY NWE BARG	32,729	28,514	14.8%	32,736	0.0%
PETRO OUTRIGHT EURO	16,020	17,380	-7.8%	15,796	1.4%
DATED BRENT (PLATTS) DAILY S	0	0	-	0	-
LA CARBOB GASOLINE(OPIS)S	650	825	-21.2%	425	52.9%
EURO PROPANE CIF ARA SWA	1,247	1,726	-27.8%	1,158	7.7%
GASOIL BULLET SWAP	30	0	-	0	-
NEW YORK ETHANOL SWAP	995	1,375	-27.6%	815	22.1%
LA CARB DIESEL (OPIS)	13	117	-88.9%	26	-50.0%
DEMARC INDEX FUTURE	0	800	-100.0%	0	-
WTI CALENDAR	122,965	130,267	-5.6%	127,996	-3.9%
APPALACHIAN COAL (PHY)	0	25	-100.0%	0	-
ROCKIES KERN OPAL - NW IN	0	736	-100.0%	0	-
NEW ENGLAND HUB PEAK DAIL	1,499	2,422	-38.1%	957	56.6%
HOUSTON SHIP CHANNEL INDE	0	0	-	0	-

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest JUN 2017	Open Interest JUN 2016	% CHG	Open Interest MAY 2017	% CHG
<b>Energy Futures</b>					
NORTHERN NATURAL GAS DEMA	2,540	2,262	12.3%	2,612	-2.8%
TENNESSEE 500 LEG BASIS S	246	1,526	-83.9%	486	-49.4%
EAST/WEST FUEL OIL SPREAD	714	328	117.7%	894	-20.1%
NYISO J OFF-PEAK	210	774	-72.9%	240	-12.5%
TC5 RAS TANURA TO YOKOHAM	0	5	-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	20,917	26,407	-20.8%	30,066	-30.4%
Sumas Basis Swap	8,754	11,342	-22.8%	8,276	5.8%
RBOB CRACK SPREAD	1,648	3,466	-52.5%	1,831	-10.0%
CIN HUB 5MW D AH PK	15,971	21,038	-24.1%	17,522	-8.9%
TEXAS GAS ZONE1 NG BASIS	9,864	14,868	-33.7%	10,540	-6.4%
SINGAPORE GASOIL SWAP	17,975	10,279	74.9%	17,920	0.3%
GULF COAST JET FUEL CLNDR	897	1,129	-20.5%	989	-9.3%
ULSD 10PPM CIF MED VS ICE	66	87	-24.1%	27	144.4%
PJM BGE DA OFF-PEAK	32,760	37,440	-12.5%	33,152	-1.2%
SINGAPORE 380CST BALMO	116	155	-25.2%	251	-53.8%
LTD NAT GAS	372,587	282,263	32.0%	402,859	-7.5%
NORTHWEST ROCKIES BASIS S	55,234	89,927	-38.6%	57,810	-4.5%
SING FUEL	0	0	-	5	-100.0%
CIN HUB 5MW REAL TIME O P	575,992	720,824	-20.1%	590,344	-2.4%
NYISO ZONE C 5MW D AH PK	110	2,257	-95.1%	110	0.0%
NEPOOL NE MASS 5MW D AH O	0	0	-	0	-
NEPOOL NE MASS 5MW D AH P	0	535	-100.0%	0	-
NEPOOL SE MASS 5MW D AH O	0	0	-	0	-
NEPOOL CNCTCT 5MW D AH O	2,769	16,621	-83.3%	3,161	-12.4%
NEPOOL CONECTIC 5MW D AH	148	889	-83.4%	170	-12.9%
NEPOOL W CNT MASS 5MW D A	5,538	39,924	-86.1%	6,322	-12.4%
PJM COMED 5MW D AH PK	2,015	14,900	-86.5%	2,895	-30.4%
NYISO ZONE J 5MW D AH O P	288,821	134,317	115.0%	346,221	-16.6%
NYISO ZONE J 5MW D AH PK	15,474	11,645	32.9%	17,849	-13.3%
PJM NI HUB 5MW REAL TIME	1,263,373	1,136,325	11.2%	1,356,298	-6.9%
NYISO ZONE C 5MW D AH O P	0	68,055	-100.0%	0	-
ONEOK OKLAHOMA NG BASIS	1,106	3,290	-66.4%	1,200	-7.8%
COLUMB GULF MAINLINE NG B	11,718	32,924	-64.4%	12,915	-9.3%
PANHANDLE PIPE SWAP	864	0	-	864	0.0%
TRANSCO ZONE 4 NAT GAS IN	0	217	-100.0%	465	-100.0%
ELEC MISO PEAK	4,632	2,357	96.5%	895	417.5%
ELEC NYISO OFF-PEAK	81,276	43,561	86.6%	12,644	542.8%
WTS (ARGUS) VS WTI SWAP	49,875	25,623	94.6%	47,397	5.2%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-
CAISO SP15 EZGNHUB5 MW P	2,600	0	-	3,850	-32.5%
NY 2.2% FUEL OIL (PLATTS	0	220	-100.0%	0	-
EIA FLAT TAX ONHWAY DIESE	4,212	5,024	-16.2%	4,728	-10.9%
JET FUEL UP-DOWN BALMO CL	6,349	1,150	452.1%	7,220	-12.1%
ULSD UP-DOWN BALMO SWP	1,690	4,875	-65.3%	3,330	-49.2%
EUROPEAN GASOIL (ICE)	1,311	3,578	-63.4%	1,973	-33.6%
NYISO ZONE G 5MW D AH O P	517,501	326,564	58.5%	410,021	26.2%
PJM PEPKO DA OFF-PEAK	0	0	-	0	-
NY H OIL PLATTS VS NYMEX	0	0	-	0	-
GASOIL 10PPM VS ICE SWAP	811	522	55.4%	860	-5.7%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest JUN 2017	Open Interest JUN 2016	% CHG	Open Interest MAY 2017	% CHG
<b>Energy Futures</b>					
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-
LA JET (OPIS) SWAP	2,935	2,960	-0.8%	2,815	4.3%
PJM AECO DA PEAK	0	2,295	-100.0%	198	-100.0%
GASOIL 10PPM CARGOES CIF	0	0	-	0	-
TETCO M-3 INDEX	4,284	10,612	-59.6%	5,152	-16.8%
SINGAPORE JET KERO GASOIL	6,090	2,900	110.0%	5,620	8.4%
SINGAPORE FUEL OIL SPREAD	1,596	1,829	-12.7%	1,891	-15.6%
NORTHERN ILLINOIS OFF-PEA	0	560	-100.0%	0	-
NEW YORK HUB ZONE G PEAK	2,537	2,563	-1.0%	1,001	153.4%
SINGAPORE FUEL 180CST CAL	1,831	1,921	-4.7%	2,099	-12.8%
EUROPE 1% FUEL OIL NWE CA	133	332	-59.9%	206	-35.4%
Tetco ELA Basis	0	0	-	0	-
ULSD 10PPM CIF MED SWAP	0	38	-100.0%	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	5,202	0	-	6,256	-16.8%
TCO NG INDEX SWAP	0	1,712	-100.0%	0	-
ALGONQUIN CITYGATES BASIS	1,254	2,581	-51.4%	1,434	-12.6%
PJM WESTH RT PEAK	149,835	200,716	-25.3%	152,654	-1.8%
PJM PSEG DA OFF-PEAK	117,000	140,400	-16.7%	118,960	-1.6%
PJM PSEG DA PEAK	5,100	5,100	0.0%	5,100	0.0%
PJM PPL DA PEAK	0	1,937	-100.0%	0	-
PJM JCPL DA PEAK	0	2,550	-100.0%	220	-100.0%
PJM BGE DA PEAK	1,785	2,040	-12.5%	1,807	-1.2%
JET FUEL BRG FOB RDM VS I	0	0	-	5	-100.0%
DATED TO FRONTLINE BRENT	10,515	10,128	3.8%	9,430	11.5%
NEPOOL W CNTR M 5MW D AH	296	3,693	-92.0%	340	-12.9%
TENNESSEE 800 LEG NG BASI	246	1,044	-76.4%	306	-19.6%
UP DOWN GC ULSD VS NMX HO	45,726	68,752	-33.5%	43,177	5.9%
USGC UNL 87 CRACK SPREAD	0	0	-	0	-
GULF COAST ULSD CRACK SPR	2,243	6,395	-64.9%	2,628	-14.6%
NYMEX ULSD VS NYMEX HO	0	315	-100.0%	0	-
RBOB VS HEATING OIL SWAP	2,848	2,956	-3.7%	3,417	-16.7%
NYISO ZONE G 5MW D AH PK	26,012	23,198	12.1%	22,607	15.1%
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	1,794	2,221	-19.2%	1,335	34.4%
3.5% FUEL OIL CID MED SWA	487	893	-45.5%	550	-11.5%
JET FUEL CRG CIF NEW VS I	0	0	-	10	-100.0%
BRENT CFD SWAP	0	0	-	0	-
GASOIL 0.1 CRG CIF NW VS	0	0	-	0	-
PREMIUM UNLD 10P FOB MED	115	320	-64.1%	100	15.0%
EURO 1% FUEL OIL NEW BALM	0	0	-	8	-100.0%
DUBAI CRUDE OIL BALMO	0	0	-	0	-
SINGAPORE JET KERO BALMO	24	0	-	155	-84.5%
WTS (ARGUS) VS WTI TRD MT	1,280	2,795	-54.2%	1,050	21.9%
MARS (ARGUS) VS WTI TRD M	18,660	8,642	115.9%	20,545	-9.2%
MARS (ARGUS) VS WTI SWAP	8,033	15,117	-46.9%	9,989	-19.6%
GASOIL 0.1 CARGOES CIF NE	0	0	-	0	-
NATURAL GAS	128,733	118,102	9.0%	131,886	-2.4%

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## CME Group Exchange Open Interest Report - Monthly

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<b>Energy Futures</b>					
NGPL TEXOK INDEX	0	60	-100.0%	0	-
FUEL OIL CRACK VS ICE	21,002	19,723	6.5%	21,825	-3.8%
HEATING OIL VS ICE GASOIL	0	0	-	0	-
HOUSTON SHIP CHANNEL BASI	22,052	31,992	-31.1%	22,682	-2.8%
LLS (ARGUS) VS WTI SWAP	22,334	39,593	-43.6%	25,061	-10.9%
JAPAN C&F NAPHTHA SWAP	2,018	1,990	1.4%	2,387	-15.5%
MINY WTI CRUDE OIL	6,289	3,076	104.5%	5,531	13.7%
CIN HUB 5MW REAL TIME PK	46,653	50,274	-7.2%	48,051	-2.9%
PJM NILL DA PEAK	53,072	36,139	46.9%	57,452	-7.6%
PANHANDLE INDEX SWAP FUTU	0	1,922	-100.0%	0	-
PJM NILL DA OFF-PEAK	1,114,621	665,961	67.4%	1,229,949	-9.4%
PETROCHEMICALS	8,987	9,198	-2.3%	8,219	9.3%
IN DELIVERY MONTH EUA	10,598	48,850	-78.3%	10,598	0.0%
MONT BELVIEU NORMAL BUTAN	347	1,288	-73.1%	378	-8.2%
MONT BELVIEU NATURAL GASO	217	380	-42.9%	50	334.0%
CONWAY NORMAL BUTANE (OPI	4,012	330	1,115.8%	4,167	-3.7%
CONWAY PROPANE 5 DECIMALS	17,475	16,399	6.6%	16,078	8.7%
MONT BELVIEU NATURAL GASO	10,733	18,075	-40.6%	10,723	0.1%
CONWAY NATURAL GASOLINE (	1,001	745	34.4%	863	16.0%
MONT BELVIEU LDH PROPANE C	1,074	2,145	-49.9%	1,110	-3.2%
MONT BELVIEU ETHANE OPIS B	100	60	66.7%	247	-59.5%
SINGAPORE JET KERO VS. GAS	0	0	-	0	-
ERCOT HOUSTON Z MCPE 5MW	1,680	0	-	420	300.0%
ERCOT NORTH ZMCPE 5MW PE	1,680	889	89.0%	420	300.0%
ERCOT NORTH ZMCPE 5MW OF	0	11,925	-100.0%	14,720	-100.0%
ERCOT NORTH ZMCPE 5MW OF	3,840	480	700.0%	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	8,542	6,270	36.2%	7,879	8.4%
GRP THREE UNL GS (PLT) VS	2,920	2,974	-1.8%	3,430	-14.9%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-
CHICAGO ULSD PL VS HO SPR	1,234	1,423	-13.3%	1,400	-11.9%
PETRO CRK&SPRD EURO	17,759	16,339	8.7%	18,279	-2.8%
CRUDE OIL OUTRIGHTS	49,700	16,397	203.1%	44,538	11.6%
PJM WES HUB PEAK LMP 50 M	0	0	-	0	-
FREIGHT MARKETS	854	1,081	-21.0%	830	2.9%
MCCLOSKEY ARA ARGS COAL	67,657	117,953	-42.6%	69,664	-2.9%
MNC FUT	5,213	3,834	36.0%	4,949	5.3%
MCCLOSKEY RCH BAY COAL	10,943	17,834	-38.6%	11,798	-7.2%
CRUDE OIL SPRDS	29,183	7,470	290.7%	27,178	7.4%
ELEC FINSETTLED	2,274	3,549	-35.9%	2,384	-4.6%
ELECTRICITY OFF PEAK	41,909	65,309	-35.8%	43,869	-4.5%
PETRO OUTRIGHT NA	13,393	16,012	-16.4%	18,686	-28.3%
TRANSCO ZONE 6 PIPE SWAP	0	0	-	0	-
ALGON CITY GATES NAT GAS	1,224	2,448	-50.0%	1,472	-16.8%
NEPOOL NEW HAMP 5MW D AH	0	0	-	0	-
PJM APS ZONE DA OFF-PEAK	0	8,259	-100.0%	0	-
NAT GAS BASIS SWAP	9,793	14,536	-32.6%	10,513	-6.8%
RBOB SPREAD (PLATTS) SWAP	19	70	-72.9%	21	-9.5%
NGPL TEX/OK	31,155	53,700	-42.0%	31,825	-2.1%

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## CME Group Exchange Open Interest Report - Monthly

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<b>Energy Futures</b>					
NEPOOL RHD ISLD 5MW D AH	740	6,679	-88.9%	850	-12.9%
HEATING OIL BALMO CLNDR S	150	0	-	210	-28.6%
PJM APS ZONE DA PEAK	0	447	-100.0%	0	-
SINGAPORE GASOIL CALENDAR	379	0	-	530	-28.5%
GC ULSD VS GC JET SPREAD	0	0	-	0	-
ELEC ERCOT OFF PEAK	0	0	-	0	-
ELEC ERCOT DLY PEAK	0	42	-100.0%	0	-
PETROLEUM PRODUCTS ASIA	2,613	1,519	72.0%	2,480	5.4%
PETRO CRCKS & SPRDS NA	76,030	86,212	-11.8%	77,445	-1.8%
SINGAPORE GASOIL	10,732	6,367	68.6%	10,901	-1.6%
ONTARIO POWER SWAPS	25,740	108,013	-76.2%	29,830	-13.7%
PLASTICS	1,441	1,781	-19.1%	1,427	1.0%
MJC FUT	605	359	68.5%	255	137.3%
TENN 800 LEG NAT GAS INDE	0	248	-100.0%	0	-
NEPOOL RHODE IL 5MW D AH	13,845	103,831	-86.7%	15,805	-12.4%
PETROLEUM PRODUCTS	4,698	950	394.5%	4,665	0.7%
PJM ATSI ELEC	78,520	24,675	218.2%	80,590	-2.6%
COAL SWAP	175	120	45.8%	305	-42.6%
MGN1 SWAP FUT	494	581	-15.0%	514	-3.9%
PETRO CRCKS & SPRDS ASIA	922	139	563.3%	150	514.7%
INDIANA MISO	34,932	48,398	-27.8%	34,677	0.7%
MICHIGAN MISO	142,570	224,732	-36.6%	161,420	-11.7%
NYISO CAPACITY	3,154	4,961	-36.4%	3,358	-6.1%
GROUP THREE ULSD (PLATTS)	175	0	-	200	-12.5%
EURO-DENOMINATED PETRO P	0	0	-	60	-100.0%
AUSTRIALIAN COKE COAL	678	1,063	-36.2%	726	-6.6%
DAILY PJM	377,288	317,578	18.8%	321,342	17.4%
EMMISSIONS	0	0	-	0	-
UCM FUT	152	111	36.9%	144	5.6%
INDONESIAN COAL	0	45	-100.0%	0	-
NEW YORK HUB ZONE J PEAK	1,531	1,771	-13.6%	693	120.9%
DLY GAS EURO-BOB OXY	0	0	-	0	-
NATURAL GAS INDEX	612	4,990	-87.7%	736	-16.8%
MGF FUT	26	76	-65.8%	34	-23.5%
CHICAGO ULSD (PLATTS) SWA	0	21	-100.0%	0	-
NATURAL GAS FIXED PRICE SW	540	5,230	-89.7%	720	-25.0%
3.5% FUEL OIL CIF BALMO S	0	0	-	0	-
MINI RBOB V. EBOB(ARGUS) NW	3,704	1,712	116.4%	3,958	-6.4%
SUMAS NAT GAS PLATTS FIXED	368	1,313	-72.0%	428	-14.0%
NY HARBOR LOW SULPUR GAS	1,135	2,506	-54.7%	1,665	-31.8%
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	420	0	-	943	-55.5%
ELEC ERCOT DLY OFF PK	0	0	-	0	-
EU LOW SULPHUR GASOIL CRA	0	0	-	0	-
CANADIAN LIGHT SWEET OIL	3,639	11,078	-67.2%	4,539	-19.8%
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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<b>Energy Futures</b>					
MINI GAS EUROBOB OXY NWE A	891	371	140.2%	593	50.3%
CAISO SP15 EZGNHUB5 PEAK	1,750	0	-	1,850	-5.4%
ELEC WEST POWER OFF-PEAK	200	0	-	1,550	-87.1%
ELEC WEST POWER PEAK	0	0	-	0	0.0%
<b>Energy Options</b>					
ETHANOL	300	25	1,100.0%	300	0.0%
EUROPEAN JET KEROSENE NW	0	60	-100.0%	0	-
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	-
NATURAL GAS PHY	2,503,103	2,982,809	-16.1%	2,584,392	-3.1%
NATURAL GAS 3 M CSO FIN	40,075	49,990	-19.8%	31,300	28.0%
NATURAL GAS 1 M CSO FIN	124,650	5,750	2,067.8%	112,550	10.8%
WTI CRUDE OIL 1 M CSO FI	342,592	463,520	-26.1%	354,990	-3.5%
SINGAPORE JET FUEL CALEND	370	1,000	-63.0%	500	-26.0%
ROTTERDAM 3.5%FUEL OIL CL	300	390	-23.1%	360	-16.7%
NYMEX EUROPEAN GASOIL APO	0	2	-100.0%	0	-
N ROCKIES PIPE SWAP	5,220	6,030	-13.4%	4,680	11.5%
BRENT OIL LAST DAY	85,968	86,392	-0.5%	78,134	10.0%
SAN JUAN PIPE SWAP	4,548	5,700	-20.2%	4,096	11.0%
BRENT CALENDAR SWAP	11,706	44,351	-73.6%	12,972	-9.8%
HEATING OIL PHY	62,627	68,925	-9.1%	50,512	24.0%
PJM MONTHLY	0	0	-	0	-
NY HARBOR HEAT OIL SWP	28,284	43,711	-35.3%	28,099	0.7%
NG HH 3 MONTH CAL	0	0	-	0	-
RBOB PHY	26,784	34,037	-21.3%	25,622	4.5%
RBOB 1MO CAL SPD OPTIONS	550	0	-	0	-
NYMEX EUROPEAN GASOIL OPT	0	0	-	0	-
PGE CITYGATE PIPE SWAP	0	0	-	0	-
CRUDE OIL PHY	2,985,317	2,816,000	6.0%	2,892,741	3.2%
WTI 12 MONTH CALENDAR OPT	0	0	-	0	-
CRUDE OIL 1MO	659,030	634,050	3.9%	672,427	-2.0%
SOCAL PIPE SWAP	0	6,000	-100.0%	0	-
HENRY HUB FINANCIAL LAST	9,549	11,093	-13.9%	10,315	-7.4%
HO 1 MONTH CLNDR OPTIONS	0	600	-100.0%	0	0.0%
HEATING OIL CRACK OPTIONS	100	0	-	0	-
CRUDE OIL APO	285,317	290,153	-1.7%	288,593	-1.1%
RBOB CALENDAR SWAP	1,560	3,254	-52.1%	1,603	-2.7%
PETRO OUTRIGHT EURO	300	25	1,100.0%	300	0.0%
WTI-BRENT BULLET SWAP	144,280	12,800	1,027.2%	149,227	-3.3%
PANHANDLE PIPE SWAP	2,880	0	-	2,880	0.0%
NATURAL GAS OPTION ON CALE	7,578	14,986	-49.4%	6,078	24.7%
ELEC MISO PEAK	0	1,800	-100.0%	0	-
SINGAPORE FUEL OIL 180 CS	0	0	-	0	-
NATURAL GAS	0	0	-	0	-
NYISO ZONE G 5MW PEAK OPTI	10,710	420	2,450.0%	14,910	-28.2%
PETROCHEMICALS	6,356	11,374	-44.1%	7,121	-10.7%
PJM CALENDAR STRIP	0	0	-	0	-
APPALACHIAN COAL	0	0	-	0	-
CRUDE OIL OUTRIGHTS	150	2,720	-94.5%	150	0.0%

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## CME Group Exchange Open Interest Report - Monthly

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<b>Energy Options</b>					
MCCLOSKEY ARA ARGS COAL	1,400	840	66.7%	1,160	20.7%
MCCLOSKEY RCH BAY COAL	0	1,260	-100.0%	0	-
ELEC FINSETTLED	0	65	-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	2,150	0	-	1,900	13.2%
CRUDE OIL CALNDR STRIP	0	0	-	0	-
SINGAPORE GASOIL CALENDAR	175	300	-41.7%	200	-12.5%
ETHANOL SWAP	12,740	16,173	-21.2%	11,938	6.7%
NATURAL GAS 6 M CSO FIN	700	0	-	0	-
GASOIL CRACK SPREAD AVG PR	0	0	-	0	-
SHORT TERM NATURAL GAS	1,050	400	162.5%	890	18.0%
SHORT TERM	0	0	-	0	-
COAL SWAP	335	1,372	-75.6%	665	-49.6%
COAL API2 INDEX	4,992	58,622	-91.5%	5,277	-5.4%
EURO-DENOMINATED PETRO P	0	0	-	0	-
COAL API4 INDEX	0	220	-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	16,590	1,695	878.8%	17,330	-4.3%
LLS CRUDE OIL	8,850	9,540	-7.2%	9,575	-7.6%
PJM WES HUB PEAK CAL MTH	2,930	10,500	-72.1%	2,750	6.5%
PJM ELECTRIC	0	0	-	0	-
1 MO GASOIL CAL SWAP SPR	0	100	-100.0%	0	-
GASOLINE	0	456	-100.0%	0	-
12 MO GASOIL CAL SWAP SPR	230	0	-	0	-
<b>FX Futures</b>					
AUSTRALIAN DOLLAR	99,502	72,831	36.6%	130,736	-23.9%
BRITISH POUND	201,609	218,274	-7.6%	256,976	-21.5%
BRAZIL REAL	20,168	29,865	-32.5%	33,362	-39.5%
CANADIAN DOLLAR	141,955	114,235	24.3%	208,703	-32.0%
E-MINI EURO FX	15,124	4,220	258.4%	12,142	24.6%
EURO FX	421,655	344,694	22.3%	451,953	-6.7%
E-MINI JAPANESE YEN	689	1,292	-46.7%	7,925	-91.3%
JAPANESE YEN	196,055	144,108	36.0%	212,835	-7.9%
MEXICAN PESO	210,323	110,056	91.1%	209,550	0.4%
NEW ZEALND DOLLAR	58,143	44,937	29.4%	43,737	32.9%
NKR/USD CROSS RATE	743	791	-6.1%	1,293	-42.5%
RUSSIAN RUBLE	34,543	35,547	-2.8%	36,053	-4.2%
S.AFRICAN RAND	28,343	4,354	551.0%	17,363	63.2%
SWISS FRANC	38,839	35,693	8.8%	55,506	-30.0%
AD/CD CROSS RATES	1	0	-	3	-66.7%
AD/JY CROSS RATES	1,221	1,311	-6.9%	806	51.5%
AD/NE CROSS RATES	14	28	-50.0%	71	-80.3%
BP/JY CROSS RATES	579	308	88.0%	863	-32.9%
BP/SF CROSS RATES	25	13	92.3%	113	-77.9%

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## CME Group Exchange Open Interest Report - Monthly

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<b>FX Futures</b>					
CD/JY CROSS RATES	2	0	-	46	-95.7%
EC/AD CROSS RATES	1,473	562	162.1%	3,727	-60.5%
EC/CD CROSS RATES	1,576	806	95.5%	1,890	-16.6%
EC/NOK CROSS RATES	14	1	1,300.0%	36	-61.1%
EC/SEK CROSS RATES	505	248	103.6%	442	14.3%
EFX/BP CROSS RATES	33,749	29,367	14.9%	35,446	-4.8%
EFX/JY CROSS RATES	26,873	9,783	174.7%	17,572	52.9%
EFX/SF CROSS RATES	11,065	11,217	-1.4%	14,366	-23.0%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	1,565	1,037	50.9%	1,572	-0.4%
HUNGARIAN FORINT (US)	0	0	-	0	-
POLISH ZLOTY (US)	55	1,463	-96.2%	55	0.0%
POLISH ZLOTY (EC)	10	0	-	6	66.7%
SHEKEL	0	0	-	0	-
RMB USD	49	357	-86.3%	74	-33.8%
KOREAN WON	25	20	25.0%	26	-3.8%
TURKISH LIRA	2,157	0	-	2,187	-1.4%
TURKISH LIRA (EU)	0	0	-	0	-
E-MICRO EUR/USD	6,447	3,669	75.7%	8,976	-28.2%
E-MICRO GBP/USD	2,516	1,913	31.5%	3,109	-19.1%
E-MICRO USD/CAD	0	0	-	0	-
E-MICRO USD/CHF	0	0	-	0	-
E-MICRO USD/JPY	0	0	-	0	-
E-MICRO AUD/USD	1,213	1,254	-3.3%	2,883	-57.9%
MICRO CHF/USD	103	151	-31.8%	195	-47.2%
INDIAN RUPEE	1,056	1,109	-4.8%	877	20.4%
E-MICRO INR/USD	161	458	-64.8%	462	-65.2%
E-MICRO JPY/USD	1,148	986	16.4%	1,690	-32.1%
CHINESE RENMINBI (CNH)	877	2,319	-62.2%	1,317	-33.4%
USDZAR	0	0	-	0	-
FCXRX	6	0	0.0%	53	-88.7%
E-MICRO USD/CNH	0	0	-	0	-
E-MICRO CAD/USD	1,607	657	144.6%	1,550	3.7%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest JUN 2017	Open Interest JUN 2016	% CHG	Open Interest MAY 2017	% CHG
<b>FX Options</b>					
AUSTRALIAN DOLLAR	0	80,315	-100.0%	35,916	-100.0%
BRITISH POUND	0	136,609	-100.0%	76,145	-100.0%
CANADIAN DOLLAR	0	66,047	-100.0%	29,772	-100.0%
EURO FX	0	314,851	-100.0%	185,026	-100.0%
JAPANESE YEN	0	178,561	-100.0%	82,132	-100.0%
MEXICAN PESO	1,628	2,346	-30.6%	1,454	12.0%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	0	0	-	0	-
SWISS FRANC	0	8,713	-100.0%	2,851	-100.0%
JAPANESE YEN (EU)	3	1,271	-99.8%	27	-88.9%
EURO FX (EU)	84	5,469	-98.5%	116	-27.6%
SWISS FRANC (EU)	8	0	-	9	-11.1%
CANADIAN DOLLAR (EU)	3	32	-90.6%	25	-88.0%
BRITISH POUND (EU)	304	873	-65.2%	519	-41.4%
AUSTRALIAN DLR (EU)	0	44	-100.0%	0	-
EUR/USD PQO 2pm Fix	261,786	0	-	163,429	60.2%
CAD/USD PQO 2pm Fix	84,000	0	-	44,574	88.5%
AUD/USD PQO 2pm Fix	79,159	0	-	37,224	112.7%
JPY/USD PQO 2pm Fix	136,996	0	-	74,891	82.9%
GBP/USD PQO 2pm Fix	149,104	0	-	72,387	106.0%
CHF/USD PQO 2pm Fix	2,746	0	-	2,278	20.5%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest JUN 2017	Open Interest JUN 2016	% CHG	Open Interest MAY 2017	% CHG
<b>Commodities and Alternative Investments</b>					
<b>Futures</b>					
CORN	1,324,743	1,306,209	1.4%	1,393,518	-4.9%
SOYBEAN	658,869	783,848	-15.9%	689,196	-4.4%
SOYBEAN MEAL	372,071	379,669	-2.0%	413,647	-10.1%
SOYBEAN OIL	368,798	360,550	2.3%	436,912	-15.6%
OATS	6,482	9,877	-34.4%	6,632	-2.3%
ROUGH RICE	9,917	9,290	6.7%	9,148	8.4%
MINI CORN	5,236	9,325	-43.8%	8,587	-39.0%
MINI SOYBEAN	16,216	34,167	-52.5%	18,237	-11.1%
MINI WHEAT	1,940	1,152	68.4%	1,335	45.3%
LIVE CATTLE	378,184	242,870	55.7%	426,575	-11.3%
FEEDER CATTLE	57,300	42,654	34.3%	54,699	4.8%
LEAN HOGS	264,411	257,415	2.7%	244,863	8.0%
LUMBER	3,984	3,967	0.4%	5,042	-21.0%
MILK	26,457	29,054	-8.9%	32,448	-18.5%
MLK MID	12	0	0.0%	0	-
NFD MILK	5,946	5,516	7.8%	6,891	-13.7%
BUTTER CS	5,237	5,661	-7.5%	6,249	-16.2%
CLASS IV MILK	3,324	3,480	-4.5%	4,189	-20.6%
DRY WHEY	4,202	3,806	10.4%	6,011	-30.1%
GSCI EXCESS RETURN FUT	52,062	40,159	29.6%	48,795	6.7%
GOLDMAN SACHS	14,874	11,723	26.9%	15,417	-3.5%
HOUSING INDEX	51	43	18.6%	48	6.3%
HDD WEATHER	0	0	-	0	-
CDD WEATHER	20,350	800	2,443.8%	25,100	-18.9%
HDD SEASONAL STRIP	0	0	-	0	-
CDD SEASONAL STRIP	1,100	1,375	-20.0%	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	3	-100.0%	0	-
DOW-UBS COMMOD INDEX	47,115	16,397	187.3%	44,014	7.0%
SUGAR 11	2	12	-83.3%	7	-71.4%
COCOA TAS	1	29	-96.6%	1	0.0%
COTTON	2	4	-50.0%	6	-66.7%
USD CRUDE PALM OIL	1,248	0	-	1,416	-11.9%
CASH-SETTLED CHEESE	21,372	26,485	-19.3%	27,144	-21.3%
FERTILIZER PRODUCTS	3,020	3,465	-12.8%	2,060	46.6%
S&P GSCI ENHANCED ER SWAP	17,033	13,072	30.3%	17,033	0.0%
CHI WHEAT	407,065	415,288	-2.0%	469,032	-13.2%
KC WHEAT	258,297	217,345	18.8%	276,250	-6.5%
MALAYSIAN PALM SWAP	28,950	19,280	50.2%	29,326	-1.3%
PALM OIL	0	0	-	0	-
Intercommodity Spread	0	0	-	0	-
DJ_UBS ROLL SELECT INDEX FU	1,070	496	115.7%	1,070	0.0%
<b>Commodities and Alternative Investments</b>					
<b>Options</b>					
CORN	1,359,754	1,594,176	-14.7%	1,411,296	-3.7%
SOYBEAN	660,002	1,070,281	-38.3%	683,581	-3.4%

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## CME Group Exchange Open Interest Report - Monthly

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<b>Commodities and Alternative Investments</b>					
<b>Options</b>					
SOYBEAN MEAL	120,521	212,753	-43.4%	137,715	-12.5%
SOYBEAN OIL	86,189	134,740	-36.0%	144,264	-40.3%
SOYBEAN CRUSH	250	741	-66.3%	335	-25.4%
OATS	2,482	1,650	50.4%	2,650	-6.3%
ROUGH RICE	2,735	2,098	30.4%	4,746	-42.4%
WHEAT	0	0	-	0	-
LIVE CATTLE	198,107	219,890	-9.9%	255,962	-22.6%
FEEDER CATTLE	43,170	35,374	22.0%	34,017	26.9%
LEAN HOGS	181,186	159,056	13.9%	182,247	-0.6%
LUMBER	709	436	62.6%	1,190	-40.4%
MILK	75,051	71,779	4.6%	92,237	-18.6%
MLK MID	487	275	77.1%	621	-21.6%
NFD MILK	9,309	6,363	46.3%	11,332	-17.9%
BUTTER CS	5,168	4,005	29.0%	5,843	-11.6%
CLASS IV MILK	6,845	4,040	69.4%	6,391	7.1%
DRY WHEY	1,222	523	133.7%	1,918	-36.3%
HOUSING INDEX	0	18	-100.0%	0	-
HDD WEATHER	0	0	-	0	-
CDD WEATHER	40,000	0	-	47,000	-14.9%
HDD SEASONAL STRIP	0	0	-	0	-
CDD SEASONAL STRIP	2,800	28,500	-90.2%	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	73	206	-64.6%	76	-3.9%
JULY-NOV SOYBEAN CAL SPRD	0	0	-	22,657	-100.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	0	0	-	10,330	-100.0%
SOYBN NEARBY+2 CAL SPRD	1,110	0	-	1,110	0.0%
WHEAT NEARBY+2 CAL SPRD	275	975	-71.8%	2,050	-86.6%
CORN NEARBY+2 CAL SPRD	3,685	9,976	-63.1%	1,673	120.3%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	1,034	-100.0%
LV CATL CSO	340	195	74.4%	628	-45.9%
SOYMEAL NEARBY+2 CAL SPRD	0	600	-100.0%	0	-
WHEAT-CORN ICSCO	800	200	300.0%	750	6.7%
CASH-SETTLED CHEESE	29,111	28,864	0.9%	37,768	-22.9%
JULY-DEC SOY OIL CAL SPRD	0	0	-	800	-100.0%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-
NOV-JULY SOYBEAN CAL SPRD	625	0	-	25	2,400.0%
DEC-DEC CORN CAL SPRD	5,570	6,448	-13.6%	4,002	39.2%
DEC-JULY CORN CAL SPRD	14,390	200	7,095.0%	3,900	269.0%
AUG-NOV SOYBEAN CAL SPRD	53	20	165.0%	50	6.0%
CHI WHEAT	303,358	241,498	25.6%	362,879	-16.4%
KC WHEAT	43,774	39,685	10.3%	60,641	-27.8%
MAR-DEC CORN CAL SPRD	0	0	-	0	-
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
Intercommodity Spread	0	0	-	950	-100.0%
MAR-JULY CORN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
AUG-DEC SOYBEAN MEAL CSO	0	5	-100.0%	0	-

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest JUN 2017	Open Interest JUN 2016	% CHG	Open Interest MAY 2017	% CHG
<b>Foreign Exchange Futures</b>					
CHILEAN PESO	2,736	0	-	257	964.6%
<b>Ags Futures</b>					
WHEAT	1,010	0	-	1,366	-26.1%
FERTILIZER PRODUCTS	50	0	-	0	-
<b>Ags Options</b>					
WHEAT	100	0	-	100	0.0%
<b>TOTAL FUTURES GROUP</b>					
Interest Rate Futures	24,217,761	18,798,752	28.8%	25,738,168	-5.9%
Equity Index Futures	3,760,376	3,734,286	0.7%	3,983,228	-5.6%
Metals Futures	1,139,059	1,191,058	-4.4%	1,108,492	2.8%
Energy Futures	18,865,313	20,412,940	-7.6%	19,362,877	-2.6%
FX Futures	1,563,783	1,229,934	27.1%	1,778,547	-12.1%
Commodities and Alternative Invest	4,386,941	4,254,736	3.1%	4,721,998	-7.1%
Foreign Exchange Futures	2,736	0	-	257	964.6%
Ags Futures	1,060	0	-	1,366	-22.4%
<b>TOTAL FUTURES</b>	<b>53,937,029</b>	<b>49,621,706</b>	<b>8.7%</b>	<b>56,694,933</b>	<b>-4.9%</b>
<b>TOTAL OPTIONS GROUP</b>					
Interest Rate Options	42,322,702	36,865,776	14.8%	48,987,732	-13.6%
Equity Index Options	4,001,621	5,514,102	-27.4%	4,454,102	-10.2%
Metals Options	1,094,767	1,249,625	-12.4%	1,075,397	1.8%
Energy Options	7,402,346	7,699,510	-3.9%	7,386,537	0.2%
FX Options	715,821	795,131	-10.0%	808,775	-11.5%
Commodities and Alternative Invest	3,199,151	3,875,570	-17.5%	3,537,468	-9.6%
Ags Options	100	0	-	100	0.0%
<b>TOTAL OPTIONS</b>	<b>58,736,508</b>	<b>55,999,714</b>	<b>4.9%</b>	<b>66,250,111</b>	<b>-11.3%</b>

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest JUN 2017	Open Interest JUN 2016	% CHG	Open Interest MAY 2017	% CHG
<b>TOTAL COMBINED</b>					
Interest Rate	66,540,463	55,664,528	19.5%	74,725,900	-11.0%
Equity Index	7,761,997	9,248,388	-16.1%	8,437,330	-8.0%
Metals	2,233,826	2,440,683	-8.5%	2,183,889	2.3%
Energy	26,267,659	28,112,450	-6.6%	26,749,414	-1.8%
FX	2,279,604	2,025,065	12.6%	2,587,322	-11.9%
Commodities and Alternative Invest	7,586,092	8,130,306	-6.7%	8,259,466	-8.2%
Foreign Exchange	2,736	0	-	257	964.6%
Ags	1,160	0	-	1,466	-20.9%
<b>GRAND TOTAL</b>	<b>112,673,537</b>	<b>105,621,420</b>	<b>6.7%</b>	<b>122,945,044</b>	<b>-8.4%</b>

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