



CME Group Exchange Open Interest Report - Monthly

| | Open Interest MAR 2018 | Open Interest MAR 2017 | % CHG | Open Interest FEB 2018 | % CHG |
|------------------------------|---------------------------|---------------------------|--------|---------------------------|--------|
| Interest Rate Futures | | | | | |
| 30-YR BOND | 782,340 | 632,384 | 23.7% | 829,123 | -5.6% |
| 10-YR NOTE | 3,472,406 | 3,058,628 | 13.5% | 3,645,214 | -4.7% |
| 5-YR NOTE | 3,428,813 | 2,982,596 | 15.0% | 3,401,266 | 0.8% |
| 2-YR NOTE | 1,946,560 | 1,383,199 | 40.7% | 1,866,914 | 4.3% |
| FED FUND | 2,474,629 | 1,673,462 | 47.9% | 2,251,411 | 9.9% |
| EURODOLLARS | 16,882,213 | 12,829,797 | 31.6% | 17,013,395 | -0.8% |
| 5-YR SWAP RATE | 19,504 | 27,152 | -28.2% | 27,229 | -28.4% |
| 2-YR SWAP RATE | 0 | 0 | - | 0 | - |
| 10-YR SWAP RATE | 29,226 | 32,396 | -9.8% | 40,880 | -28.5% |
| 7-YR SWAP | 0 | 0 | - | 0 | - |
| 1-MONTH EURODOLLAR | 7,081 | 4,043 | 75.1% | 4,709 | 50.4% |
| ULTRA T-BOND | 947,473 | 704,430 | 34.5% | 991,473 | -4.4% |
| 30-YR SWAP RATE | 122 | 880 | -86.1% | 223 | -45.3% |
| Ultra 10-Year Note | 560,984 | 337,406 | 66.3% | 568,411 | -1.3% |
| Interest Rate Options | | | | | |
| 30-YR BOND | 632,151 | 498,630 | 26.8% | 731,958 | -13.6% |
| 10-YR NOTE | 2,911,922 | 2,844,069 | 2.4% | 3,617,212 | -19.5% |
| 5-YR NOTE | 1,467,733 | 1,343,529 | 9.2% | 1,624,232 | -9.6% |
| 2-YR NOTE | 347,957 | 77,421 | 349.4% | 236,770 | 47.0% |
| FED FUND | 5,051 | 2,876 | 75.6% | 3,537 | 42.8% |
| EURODOLLARS | 27,302,180 | 21,971,635 | 24.3% | 27,568,713 | -1.0% |
| EURO MIDCURVE | 18,926,408 | 16,013,814 | 18.2% | 21,698,016 | -12.8% |
| ULTRA T-BOND | 5,667 | 2,153 | 163.2% | 3,317 | 70.8% |
| Ultra 10-Year Note | 3 | 1,806 | -99.8% | 0 | - |

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| Equity Index Futures | | | | | |
| E-MINI S&P500 | 2,988,089 | 2,833,526 | 5.5% | 3,292,316 | -9.2% |
| S&P 500 | 127,436 | 77,282 | 64.9% | 143,147 | -11.0% |
| E-MINI MIDCAP | 79,509 | 90,156 | -11.8% | 74,031 | 7.4% |
| S&P 500 GROWTH | 13 | 19 | -31.6% | 13 | 0.0% |
| S&P 500/VALUE | 107,521 | 53,047 | 102.7% | 105,923 | 1.5% |
| E-MINI RUSSELL 2000 | 476,241 | 0 | - | 529,028 | -10.0% |
| E-MINI RUSSELL 1000 | 8,000 | 368 | 2,073.9% | 8,511 | -6.0% |
| E-MINI NASDAQ 100 | 250,985 | 238,856 | 5.1% | 232,456 | 8.0% |
| NIKKEI 225 (\$) STOCK | 43,711 | 36,696 | 19.1% | 56,963 | -23.3% |
| NIKKEI 225 (YEN) STOCK | 64,692 | 60,855 | 6.3% | 82,407 | -21.5% |
| DJ US REAL ESTATE | 23,249 | 13,169 | 76.5% | 23,134 | 0.5% |
| NASDAQ BIOTECH | 964 | 324 | 197.5% | 1,011 | -4.6% |
| S&P CONSUMER DSCRTNRY SE | 6,079 | 3,988 | 52.4% | 7,010 | -13.3% |
| S&P HEALTH CARE SECTOR | 6,821 | 7,474 | -8.7% | 7,758 | -12.1% |
| S&P UTILITIES SECTOR | 23,571 | 12,556 | 87.7% | 24,281 | -2.9% |
| S&P CONSUMER STAPLES SECT | 25,322 | 8,375 | 202.4% | 22,962 | 10.3% |
| S&P TECHNOLOGY SECTOR | 11,085 | 5,252 | 111.1% | 14,029 | -21.0% |
| S&P INDUSTRIAL SECTOR | 5,120 | 3,572 | 43.3% | 5,396 | -5.1% |
| S&P FINANCIAL SECTOR | 32,163 | 10,826 | 197.1% | 30,228 | 6.4% |
| S&P ENERGY SECTOR | 11,803 | 6,576 | 79.5% | 13,358 | -11.6% |
| S&P MATERIALS SECTOR | 4,178 | 3,770 | 10.8% | 7,685 | -45.6% |
| IBOVESPA INDEX | 676 | 143 | 372.7% | 551 | 22.7% |
| E-MINI RUSSELL 1000 VALUE | 7,628 | 1,337 | 470.5% | 12,523 | -39.1% |
| FT-SE 100 | 19 | 15 | 26.7% | 144 | -86.8% |
| E-MINI RUSSELL 1000 GROWTH | 1,624 | 51 | 3,084.3% | 4,216 | -61.5% |
| E-mini (\$5) Dow | 99,947 | 128,693 | -22.3% | 114,094 | -12.4% |
| YEN DENOMINATED TOPIX | 90 | 0 | - | 151 | -40.4% |
| NIFTY 50 | 1,510 | 1,586 | -4.8% | 69 | 2,088.4% |
| FTSE Emerging | 20 | 0 | - | 38 | -47.4% |
| E-mini FTSE 100 (USD) | 0 | 0 | - | 0 | 0.0% |
| E-mini FTSE China 50 | 226 | 131 | 72.5% | 158 | 43.0% |
| BITCOIN FUTURES | 1,710 | 0 | - | 1,680 | 1.8% |
| E-MINI S&P REAL ESTATE SELE | 2,988 | 2,156 | 38.6% | 6,470 | -53.8% |

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| Equity Index Options | | | | | |
| E-MINI S&P500 | 1,639,472 | 1,131,567 | 44.9% | 2,661,775 | -38.4% |
| S&P 500 | 96,009 | 79,380 | 20.9% | 193,222 | -50.3% |
| E-MINI MIDCAP | 0 | 0 | - | 0 | - |
| E-MINI RUSSELL 2000 | 7,267 | 0 | - | 18,608 | -60.9% |
| E-MINI NASDAQ 100 | 70,778 | 44,416 | 59.4% | 79,543 | -11.0% |
| EOM S&P 500 | 23,602 | 18,810 | 25.5% | 77,430 | -69.5% |
| EOM EMINI S&P | 498,323 | 517,621 | -3.7% | 685,646 | -27.3% |
| EOW2 EMINI S&P 500 | 132,476 | 218,604 | -39.4% | 141,766 | -6.6% |
| EOW2 S&P 500 | 8,609 | 18,715 | -54.0% | 5,392 | 59.7% |
| EOW1 EMINI S&P 500 | 247,024 | 495,056 | -50.1% | 304,647 | -18.9% |
| EOW1 S&P 500 | 10,013 | 64,607 | -84.5% | 37,182 | -73.1% |
| EOW4 EMINI S&P 500 | 55,264 | 0 | - | 63,402 | -12.8% |
| E-mini (\$5) Dow | 8,788 | 6,378 | 37.8% | 11,485 | -23.5% |
| EOW3 EMINI S&P 500 | 1,231,223 | 1,615,636 | -23.8% | 695,344 | 77.1% |
| EOW3 E-MINI RUSSELL 2000 WE | 26,819 | 0 | - | 8,634 | 210.6% |
| EOW1 E-MINI RUSSELL 2000 WE | 1,733 | 0 | - | 1,478 | 17.3% |
| EOM E-MINI RUSSELL 2000 END | 481 | 0 | - | 6,057 | -92.1% |
| EOW3 S&P 500 | 113,937 | 271,788 | -58.1% | 73,049 | 56.0% |
| EOW2 E-MINI RUSSELL 2000 WE | 1,590 | 0 | - | 2,248 | -29.3% |
| EOW1 E-MINI RUSSELL 2000 WE | 2,464 | 0 | - | 2,370 | 4.0% |
| EOW4 E-MINI RUSSELL 2000 WE | 1,369 | 0 | - | 572 | 139.3% |
| Metals Futures | | | | | |
| COMEX COPPER | 291,568 | 276,851 | 5.3% | 269,196 | 8.3% |
| URANIUM | 2,964 | 5,049 | -41.3% | 2,964 | 0.0% |
| COMEX MINY COPPER | 137 | 130 | 5.4% | 138 | -0.7% |
| COMEX GOLD | 500,119 | 419,515 | 19.2% | 529,648 | -5.6% |
| COMEX SILVER | 229,252 | 217,076 | 5.6% | 192,118 | 19.3% |
| NYMEX PLATINUM | 74,770 | 63,750 | 17.3% | 85,074 | -12.1% |
| NYMEX HOT ROLLED STEEL | 14,987 | 12,733 | 17.7% | 13,148 | 14.0% |
| PALLADIUM | 23,794 | 33,076 | -28.1% | 28,259 | -15.8% |
| E-MICRO GOLD | 7,871 | 4,499 | 74.9% | 8,177 | -3.7% |
| SILVER | 1,422 | 409 | 247.7% | 1,949 | -27.0% |
| COPPER | 15,567 | 1,528 | 918.8% | 12,786 | 21.8% |
| FERROUS PRODUCTS | 4,259 | 321 | 1,226.8% | 5,285 | -19.4% |
| ALUMINUM | 72,601 | 64,438 | 12.7% | 69,348 | 4.7% |
| GOLD | 0 | 0 | - | 0 | - |
| COMEX E-Mini GOLD | 582 | 975 | -40.3% | 721 | -19.3% |
| COMEX E-Mini SILVER | 211 | 121 | 74.4% | 174 | 21.3% |
| IRON ORE 62 CHINA TSI FUTURE | 10,922 | 18,448 | -40.8% | 10,504 | 4.0% |
| IRON ORE 62 CHINA PLATTS FU | 1,170 | 1,312 | -10.8% | 1,540 | -24.0% |
| Gold Kilo | 57 | 6 | 850.0% | 24 | 137.5% |
| LNDN ZINC | 3 | 0 | - | 9 | -66.7% |
| METALS | 0 | 0 | - | 0 | - |

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| COMEX COPPER | 13,999 | 2,646 | 429.1% | 11,587 | 20.8% |
| COMEX GOLD | 1,019,943 | 978,852 | 4.2% | 973,055 | 4.8% |
| COMEX SILVER | 151,782 | 108,239 | 40.2% | 140,872 | 7.7% |
| NYMEX PLATINUM | 3,230 | 2,748 | 17.5% | 4,454 | -27.5% |
| PALLADIUM | 2,864 | 3,496 | -18.1% | 1,759 | 62.8% |
| SILVER | 30 | 0 | - | 141 | -78.7% |
| GOLD | 4,237 | 1,877 | 125.7% | 5,877 | -27.9% |
| IRON ORE 62 CHINA TSI PUT OP | 1,620 | 9,400 | -82.8% | 1,780 | -9.0% |
| IRON ORE 62 CHINA TSI CALL O | 3,404 | 12,006 | -71.6% | 3,837 | -11.3% |
| HOT ROLLED COIL STEEL CALL | 900 | 0 | - | 1,320 | -31.8% |
| Energy Futures | | | | | |
| ETHANOL | 1,812 | 5,100 | -64.5% | 1,938 | -6.5% |
| ETHANOL FWD | 0 | 116 | -100.0% | 0 | - |
| MARS BLEND CRUDE OIL | 389 | 2,144 | -81.9% | 60 | 548.3% |
| HUSTN SHIP CHNL PIPE SWP | 0 | 2,225 | -100.0% | 0 | - |
| NATURAL GAS PHY | 1,433,262 | 1,383,409 | 3.6% | 1,348,281 | 6.3% |
| SOUTHERN NAT LA NAT GAS | 0 | 0 | - | 0 | - |
| COLUMBIA GULF MAIN NAT G | 0 | 0 | - | 0 | - |
| RBOB GASOLINE BALMO CLNDR | 616 | 343 | 79.6% | 661 | -6.8% |
| GASOLINE UP-DOWN BALMO SW | 0 | 0 | - | 0 | - |
| FUEL OIL (PLATS) CAR CN | 45 | 0 | - | 45 | 0.0% |
| FUEL OIL (PLATS) CAR CM | 140 | 105 | 33.3% | 100 | 40.0% |
| SINGAPORE MOGAS 92 UNLEAD | 19,092 | 18,327 | 4.2% | 17,923 | 6.5% |
| ETHANOL T2 FOB ROTT INCL DU | 5,382 | 4,183 | 28.7% | 5,679 | -5.2% |
| SINGAPORE MOGAS 92 UNLEAD | 225 | 82 | 174.4% | 738 | -69.5% |
| JET AV FUEL (P) CAR FM ICE GA | 20 | 27 | -25.9% | 22 | -9.1% |
| NY JET FUEL (PLATTS) HEAT OIL | 0 | 0 | - | 0 | - |
| PROPANE NON-LDH MB (OPIS) B | 1,035 | 520 | 99.0% | 457 | 126.5% |
| PROPANE NON-LDH MT. BEL (OF | 39,207 | 31,842 | 23.1% | 32,132 | 22.0% |
| N ILLINOIS HUB DAILY | 387 | 186 | 108.1% | 238 | 62.6% |
| CINERGY HUB PEAK MONTH | 240 | 288 | -16.7% | 264 | -9.1% |
| NO 2 UP-DOWN SPREAD CALEN | 935 | 1,535 | -39.1% | 960 | -2.6% |
| CIN HUB 5MW D AH O PK | 110,600 | 337,000 | -67.2% | 124,040 | -10.8% |
| NY 3.0% FUEL OIL (PLATTS | 600 | 535 | 12.1% | 625 | -4.0% |
| ARGUS LLS VS. WTI (ARG) T | 51,265 | 11,737 | 336.8% | 57,142 | -10.3% |
| SOUTH STAR TEX OKLHM KNS | 90 | 464 | -80.6% | 100 | -10.0% |
| NYISO ZONE A 5MW D AH PK | 6,120 | 11,380 | -46.2% | 6,498 | -5.8% |
| NEPOOL INTR HUB 5MW D AH | 525,270 | 652,163 | -19.5% | 538,797 | -2.5% |
| PJM COMED 5MW D AH O PK | 19,680 | 103,035 | -80.9% | 21,440 | -8.2% |
| NYISO ZONE A 5MW D AH O P | 53,614 | 146,310 | -63.4% | 58,990 | -9.1% |
| CHICAGO UNL GAS PL VS RBO | 525 | 30 | 1,650.0% | 300 | 75.0% |
| PREMIUM UNLEAD 10PPM FOB | 10 | 5 | 100.0% | 70 | -85.7% |
| GASOIL 10P CRG CIF NW VS | 0 | 0 | - | 0 | - |
| GASOIL 0.1 RDAM BRGS VS I | 180 | 25 | 620.0% | 197 | -8.6% |
| PJM WESTHDA PEAK | 18,960 | 50,990 | -62.8% | 20,115 | -5.7% |
| PJM DAYTON DA PEAK | 9,216 | 18,098 | -49.1% | 9,594 | -3.9% |
| PJM WESTH DA OFF-PEAK | 349,827 | 898,582 | -61.1% | 370,947 | -5.7% |
| PJM PPL DA OFF-PEAK | 0 | 0 | - | 0 | - |

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| Energy Futures | | | | | |
| PJM AECO DA OFF-PEAK | 0 | 10,503 | -100.0% | 0 | - |
| ULSD 10PPM CIF MED BALMO | 0 | 0 | - | 0 | - |
| GASOIL 0.1CIF MED VS ICE | 10 | 50 | -80.0% | 0 | - |
| GASOIL 0.1 CIF VS ICE GAS | 0 | 0 | - | 0 | - |
| GASOIL 0.1 ROTTERDAM BARG | 30 | 30 | 0.0% | 40 | -25.0% |
| EUROPE NAPHTHA CALSWAP | 3,429 | 2,914 | 17.7% | 3,863 | -11.2% |
| HENRY HUB SWING FUTURE | 0 | 0 | - | 0 | - |
| FL GAS ZONE 3 NAT GAS IND | 0 | 0 | - | 0 | - |
| BRENT BALMO SWAP | 0 | 0 | - | 50 | -100.0% |
| CIG ROCKIES NG INDEX SWA | 0 | 720 | -100.0% | 0 | - |
| PJM PECO ZONE5MW PEAK CAL | 0 | 0 | - | 0 | - |
| NY ULSD (ARGUS) VS HEATING | 257 | 2,601 | -90.1% | 291 | -11.7% |
| N ROCKIES PIPE SWAP | 91 | 456 | -80.0% | 122 | -25.4% |
| GASOIL MINI CALENDAR SWAP | 611 | 402 | 52.0% | 711 | -14.1% |
| BRENT OIL LAST DAY | 203,573 | 131,625 | 54.7% | 210,305 | -3.2% |
| EUROPEAN NAPHTHA BALMO | 205 | 398 | -48.5% | 304 | -32.6% |
| EURO 3.5% FUEL OIL RDAM B | 419 | 499 | -16.0% | 621 | -32.5% |
| LA CARB DIESEL (OPIS) SWA | 400 | 227 | 76.2% | 350 | 14.3% |
| GULF COAST ULSD CALENDAR | 1,317 | 3,176 | -58.5% | 1,526 | -13.7% |
| CENTERPOINT EAST INDEX | 0 | 0 | - | 0 | - |
| CENTERPOINT BASIS SWAP | 7,463 | 16,400 | -54.5% | 8,180 | -8.8% |
| WTI-BRENT CALENDAR SWAP | 136,419 | 41,192 | 231.2% | 141,188 | -3.4% |
| EURO GASOIL 10PPM VS ICE | 410 | 263 | 55.9% | 442 | -7.2% |
| BRENT CALENDAR SWAP | 11,421 | 17,106 | -33.2% | 11,801 | -3.2% |
| MINY HTG OIL | 0 | 0 | - | 1 | -100.0% |
| FUELOIL SWAP:CARGOES VS.B | 810 | 1,013 | -20.0% | 846 | -4.3% |
| TD3 MEG TO JAPAN 250K MT | 1,812 | 0 | - | 1,005 | 80.3% |
| DOMINION TRAN INC - APP I | 2,448 | 2,920 | -16.2% | 2,672 | -8.4% |
| TENNESSEE ZONE 0 BASIS SW | 0 | 1,032 | -100.0% | 124 | -100.0% |
| PJM OFF-PEAK LMP SWAP FUT | 412 | 944 | -56.4% | 454 | -9.3% |
| AEP-DAYTON HUB OFF-PEAK M | 0 | 500 | -100.0% | 0 | - |
| AEP-DAYTON HUB DAILY | 138 | 212 | -34.9% | 110 | 25.5% |
| EASTERN RAIL DELIVERY CSX | 195 | 1,301 | -85.0% | 210 | -7.1% |
| HTG OIL | 212 | 200 | 6.0% | 231 | -8.2% |
| EUROPE 3.5% FUEL OIL MED | 428 | 907 | -52.8% | 480 | -10.8% |
| WAHA INDEX SWAP FUTURE | 0 | 248 | -100.0% | 0 | - |
| EL PASO PERMIAN INDEX SWA | 0 | 0 | - | 0 | - |
| HEATING OIL PHY | 413,584 | 421,066 | -1.8% | 409,292 | 1.0% |
| PJM MONTHLY | 1,220 | 3,324 | -63.3% | 1,250 | -2.4% |
| NY HARBOR HEAT OIL SWP | 7,254 | 11,124 | -34.8% | 6,984 | 3.9% |
| TCO BASIS SWAP | 7,805 | 22,809 | -65.8% | 9,014 | -13.4% |
| DOMINION TRANSMISSION INC | 24,141 | 60,943 | -60.4% | 26,094 | -7.5% |
| NYISO A | 0 | 0 | - | 0 | - |
| MINY NATURAL GAS | 2,139 | 1,308 | 63.5% | 2,934 | -27.1% |
| TRANSCO ZONE 6 BASIS SWAP | 2,228 | 8,411 | -73.5% | 2,321 | -4.0% |
| NYH NO 2 CRACK SPREAD CAL | 4,578 | 9,433 | -51.5% | 4,386 | 4.4% |
| JAPAN C&F NAPHTHA CRACK S | 759 | 1,095 | -30.7% | 825 | -8.0% |
| PERMIAN BASIS SWAP | 8,296 | 18,902 | -56.1% | 8,854 | -6.3% |
| NY HARBOR RESIDUAL FUEL 1 | 2,250 | 5,380 | -58.2% | 2,477 | -9.2% |
| GULF COAST NO.6 FUEL OIL | 53,686 | 55,944 | -4.0% | 50,205 | 6.9% |
| NGPL MID-CONTINENT | 20,743 | 29,184 | -28.9% | 21,363 | -2.9% |

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| NYISO J | 0 | 1,366 | -100.0% | 0 | - |
| NYISO G | 0 | 0 | - | 0 | - |
| ARGUS PROPAN(SAUDI ARAMC | 1,897 | 781 | 142.9% | 1,493 | 27.1% |
| JAPAN NAPHTHA BALMO SWAP | 15 | 30 | -50.0% | 68 | -77.9% |
| EUROPE JET KERO NWE CALSW | 42 | 36 | 16.7% | 60 | -30.0% |
| JET CIF NWE VS ICE | 668 | 452 | 47.8% | 733 | -8.9% |
| RBOB PHY | 430,324 | 389,241 | 10.6% | 414,966 | 3.7% |
| RBOB GAS | 3,935 | 1,174 | 235.2% | 3,922 | 0.3% |
| GASOIL 0.1 CIF NWE VS ISE | 0 | 0 | - | 0 | - |
| NY1% VS GC SPREAD SWAP | 4,420 | 7,825 | -43.5% | 4,398 | 0.5% |
| GULF COAST 3% FUEL OIL BA | 725 | 543 | 33.5% | 466 | 55.6% |
| EUROPE 3.5% FUEL OIL RDAM | 11,899 | 12,219 | -2.6% | 10,954 | 8.6% |
| FUEL OIL NWE CRACK VS ICE | 156 | 0 | - | 156 | 0.0% |
| DIESEL 10P BRG FOB RDM VS | 0 | 0 | - | 0 | - |
| TRANSCO ZONE 6 INDEX | 0 | 1,960 | -100.0% | 0 | - |
| SONAT BASIS SWAP FUTURE | 0 | 550 | -100.0% | 0 | - |
| PANHANDLE BASIS SWAP FUTU | 11,384 | 34,969 | -67.4% | 12,151 | -6.3% |
| NGPL MIDCONTINENT INDEX | 0 | 0 | - | 0 | - |
| DUBAI CRUDE OIL CALENDAR | 5,025 | 21,377 | -76.5% | 5,425 | -7.4% |
| CRUDE OIL PHY | 2,525,557 | 2,240,224 | 12.7% | 2,471,981 | 2.2% |
| CINERGY HUB OFF-PEAK MONT | 100 | 132 | -24.2% | 110 | -9.1% |
| ANR LOUISIANA BASIS SWAP | 0 | 0 | - | 0 | - |
| TRANSCO ZONE4 BASIS SWAP | 6,625 | 23,116 | -71.3% | 7,586 | -12.7% |
| FLORIDA GAS ZONE3 BASIS S | 0 | 0 | - | 0 | - |
| SINGAPORE NAPHTHA SWAP | 200 | 0 | - | 200 | 0.0% |
| SINGAPORE JET KEROSENE SW | 2,155 | 3,785 | -43.1% | 2,505 | -14.0% |
| SINGAPORE 380CST FUEL OIL | 8,683 | 16,232 | -46.5% | 8,770 | -1.0% |
| AEP-DAYTON HUB MTHLY | 0 | 700 | -100.0% | 0 | - |
| N ILLINOIS HUB MTHLY | 0 | 200 | -100.0% | 0 | - |
| ISO NEW ENGLAND OFF-PEAK | 0 | 140 | -100.0% | 0 | - |
| NYISO G OFF-PEAK | 0 | 0 | - | 0 | - |
| NYISO A OFF-PEAK | 0 | 0 | - | 0 | - |
| TC2 ROTTERDAM TO USAC 37K | 378 | 0 | - | 241 | 56.8% |
| EUROPE DATED BRENT SWAP | 375 | 369 | 1.6% | 450 | -16.7% |
| WESTERN RAIL DELIVERY PRB | 370 | 1,445 | -74.4% | 180 | 105.6% |
| NATURAL GAS PEN SWP | 151,352 | 277,555 | -45.5% | 154,751 | -2.2% |
| SINGAPORE GASOIL VS ICE | 43,940 | 28,341 | 55.0% | 36,510 | 20.4% |
| JET BARGES VS ICE GASOIL | 0 | 0 | - | 0 | - |
| SOCAL PIPE SWAP | 0 | 0 | - | 0 | - |
| SINGAPORE 180CST BALMO | 25 | 66 | -62.1% | 80 | -68.8% |
| MONT BELVIEU LDH PROPANE 5 | 111,964 | 109,507 | 2.2% | 115,010 | -2.6% |
| MONT BELVIEU ETHANE 5 DECI | 47,889 | 87,457 | -45.2% | 49,619 | -3.5% |
| MONT BELVIEU NORMAL BUTAN | 30,422 | 38,437 | -20.9% | 31,311 | -2.8% |
| WAHA BASIS | 5,495 | 10,229 | -46.3% | 5,712 | -3.8% |
| PREM UNL GAS 10PPM RDAM F | 0 | 32 | -100.0% | 10 | -100.0% |
| PREM UNL GAS 10PPM RDAM F | 0 | 7 | -100.0% | 80 | -100.0% |
| HENRY HUB SWAP | 1,099,405 | 1,278,678 | -14.0% | 1,119,645 | -1.8% |
| HENRY HUB FINANCIAL LAST | 6 | 0 | - | 12 | -50.0% |
| HENRY HUB BASIS SWAP | 3,172 | 43,535 | -92.7% | 2,936 | 8.0% |
| CHICAGO ETHANOL SWAP | 60,982 | 56,875 | 7.2% | 66,865 | -8.8% |
| PJM WESTH RT OFF-PEAK | 1,634,862 | 2,167,840 | -24.6% | 1,704,851 | -4.1% |

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CME Group Exchange Open Interest Report - Monthly

| | Open Interest MAR 2018 | Open Interest MAR 2017 | % CHG | Open Interest FEB 2018 | % CHG |
|------------------------------|---------------------------|---------------------------|---------|---------------------------|--------|
| Energy Futures | | | | | |
| PJM JCPL DA OFF-PEAK | 0 | 11,670 | -100.0% | 0 | - |
| PJM DAYTON DA OFF-PEAK | 100,504 | 211,428 | -52.5% | 108,568 | -7.4% |
| PJM AD HUB 5MW REAL TIME | 327,235 | 730,389 | -55.2% | 310,495 | 5.4% |
| NEPOOL SE MASS 5MW D AH P | 0 | 0 | - | 0 | - |
| ISO NEW ENGLAND PK LMP | 0 | 170 | -100.0% | 0 | - |
| CRUDE OIL | 15,362 | 23,182 | -33.7% | 13,682 | 12.3% |
| EUROPEAN NAPHTHA CRACK SP | 13,529 | 10,726 | 26.1% | 15,011 | -9.9% |
| GASOIL CRACK SPREAD CALEN | 26,211 | 20,581 | 27.4% | 27,447 | -4.5% |
| ICE BRENT DUBAI SWAP | 43,901 | 20,433 | 114.9% | 50,283 | -12.7% |
| BRENT FINANCIAL FUTURES | 9,838 | 1,101 | 793.6% | 7,354 | 33.8% |
| DEMARCO SWING SWAP | 0 | 0 | - | 0 | - |
| NGPL MIDCONTINENT SWING S | 0 | 0 | - | 0 | - |
| GASOIL CALENDAR SWAP | 12 | 65 | -81.5% | 6 | 100.0% |
| EURO 3.5% FUEL OIL SPREAD | 203 | 2,219 | -90.9% | 164 | 23.8% |
| NYMEX ALUMINUM FUTURES | 594 | 1,064 | -44.2% | 649 | -8.5% |
| GULF COAST JET VS NYM 2 H | 35,370 | 36,351 | -2.7% | 33,895 | 4.4% |
| SAN JUAN BASIS SWAP | 17,066 | 34,355 | -50.3% | 18,213 | -6.3% |
| EUROPE 1% FUEL OIL RDM C | 0 | 10 | -100.0% | 0 | - |
| GULF COAST GASOLINE CLNDR | 0 | 0 | - | 0 | - |
| Transco Zone 3 Basis | 2,475 | 6,310 | -60.8% | 2,816 | -12.1% |
| Tetco STX Basis | 550 | 1,555 | -64.6% | 612 | -10.1% |
| COLUMBIA GULF ONSHORE | 0 | 12,925 | -100.0% | 0 | - |
| PJM DAILY | 2,499 | 606 | 312.4% | 824 | 203.3% |
| CIG BASIS | 19,154 | 42,327 | -54.7% | 20,525 | -6.7% |
| NORTHERN NATURAL GAS VENTL | 1,468 | 4,504 | -67.4% | 1,511 | -2.8% |
| TEXAS EASTERN ZONE M-3 BA | 5,053 | 21,027 | -76.0% | 5,456 | -7.4% |
| MICHIGAN BASIS | 4,245 | 10,919 | -61.1% | 4,623 | -8.2% |
| ANR OKLAHOMA | 1,433 | 3,262 | -56.1% | 1,526 | -6.1% |
| LA JET FUEL VS NYM NO 2 H | 0 | 25 | -100.0% | 0 | - |
| RBOB UP-DOWN CALENDAR SW | 0 | 0 | - | 0 | - |
| RBOB CALENDAR SWAP | 11,776 | 10,643 | 10.6% | 12,213 | -3.6% |
| MINY RBOB GAS | 0 | 0 | - | 0 | - |
| GAS EURO-BOB OXY NWE BARG | 6,368 | 5,723 | 11.3% | 6,041 | 5.4% |
| GAS EURO-BOB OXY NWE BARG | 32,620 | 29,810 | 9.4% | 31,118 | 4.8% |
| PETRO OUTRIGHT EURO | 12,213 | 17,599 | -30.6% | 11,281 | 8.3% |
| DATED BRENT (PLATTS) DAILY S | 0 | 0 | - | 0 | - |
| LA CARBOB GASOLINE(OPIS)S | 825 | 200 | 312.5% | 1,075 | -23.3% |
| EURO PROPANE CIF ARA SWA | 1,781 | 1,323 | 34.6% | 2,019 | -11.8% |
| GASOIL BULLET SWAP | 0 | 0 | - | 0 | - |
| NEW YORK ETHANOL SWAP | 2,950 | 730 | 304.1% | 2,955 | -0.2% |
| LA CARB DIESEL (OPIS) | 0 | 52 | -100.0% | 0 | - |
| DEMARCO INDEX FUTURE | 0 | 0 | - | 0 | - |
| WTI CALENDAR | 170,046 | 129,462 | 31.3% | 167,126 | 1.7% |
| APPALACHIAN COAL (PHY) | 0 | 0 | - | 0 | - |
| ROCKIES KERN OPAL - NW IN | 0 | 0 | - | 0 | - |
| NEW ENGLAND HUB PEAK DAIL | 1,971 | 1,331 | 48.1% | 1,991 | -1.0% |
| HOUSTON SHIP CHANNEL INDE | 0 | 0 | - | 0 | - |
| NORTHERN NATURAL GAS DEMA | 1,356 | 2,758 | -50.8% | 1,542 | -12.1% |
| TENNESSEE 500 LEG BASIS S | 0 | 1,094 | -100.0% | 0 | - |
| EAST/WEST FUEL OIL SPREAD | 142 | 876 | -83.8% | 135 | 5.2% |
| NYISO J OFF-PEAK | 0 | 300 | -100.0% | 0 | - |

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CME Group Exchange Open Interest Report - Monthly

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|---------------------------|---------------------------|---------------------------|---------|---------------------------|--------|
| Energy Futures | | | | | |
| TC5 RAS TANURA TO YOKOHAM | 80 | 0 | - | 115 | -30.4% |
| WTI-BRENT BULLET SWAP | 404 | 904 | -55.3% | 404 | 0.0% |
| EURO GASOIL 10 CAL SWAP | 0 | 0 | - | 0 | - |
| HENRY HUB INDEX SWAP FUTU | 2,072 | 30,153 | -93.1% | 6,192 | -66.5% |
| Sumas Basis Swap | 4,589 | 8,414 | -45.5% | 4,850 | -5.4% |
| RBOB CRACK SPREAD | 5,218 | 2,034 | 156.5% | 5,230 | -0.2% |
| CIN HUB 5MW D AH PK | 7,386 | 16,931 | -56.4% | 7,509 | -1.6% |
| TEXAS GAS ZONE1 NG BASIS | 4,324 | 11,904 | -63.7% | 4,808 | -10.1% |
| SINGAPORE GASOIL SWAP | 8,732 | 19,863 | -56.0% | 10,131 | -13.8% |
| GULF COAST JET FUEL CLNDR | 687 | 1,071 | -35.9% | 773 | -11.1% |
| ULSD 10PPM CIF MED VS ICE | 29 | 21 | 38.1% | 29 | 0.0% |
| PJM BGE DA OFF-PEAK | 13,707 | 33,927 | -59.6% | 16,171 | -15.2% |
| SINGAPORE 380CST BALMO | 133 | 158 | -15.8% | 101 | 31.7% |
| LTD NAT GAS | 366,598 | 377,909 | -3.0% | 366,344 | 0.1% |
| NORTHWEST ROCKIES BASIS S | 33,385 | 63,077 | -47.1% | 35,183 | -5.1% |
| SING FUEL | 0 | 15 | -100.0% | 0 | - |
| CIN HUB 5MW REAL TIME O P | 397,784 | 622,688 | -36.1% | 425,224 | -6.5% |
| NYISO ZONE C 5MW D AH PK | 0 | 0 | - | 0 | - |
| NEPOOL NE MASS 5MW D AH O | 14,040 | 0 | - | 14,040 | 0.0% |
| NEPOOL NE MASS 5MW D AH P | 765 | 0 | - | 765 | 0.0% |
| NEPOOL SE MASS 5MW D AH O | 0 | 0 | - | 0 | - |
| NEPOOL CNCTCT 5MW D AH O | 0 | 3,936 | -100.0% | 0 | - |
| NEPOOL CONECTIC 5MW D AH | 0 | 213 | -100.0% | 0 | - |
| NEPOOL W CNT MASS 5MW D A | 0 | 7,872 | -100.0% | 0 | - |
| PJM COMED 5MW D AH PK | 1,065 | 5,685 | -81.3% | 1,165 | -8.6% |
| NYISO ZONE J 5MW D AH O P | 233,441 | 279,821 | -16.6% | 243,041 | -3.9% |
| NYISO ZONE J 5MW D AH PK | 16,731 | 17,498 | -4.4% | 17,151 | -2.4% |
| PJM NI HUB 5MW REAL TIME | 580,919 | 1,649,380 | -64.8% | 632,241 | -8.1% |
| NYISO ZONE C 5MW D AH O P | 0 | 0 | - | 0 | - |
| ONEOK OKLAHOMA NG BASIS | 550 | 1,325 | -58.5% | 612 | -10.1% |
| COLUMB GULF MAINLINE NG B | 2,988 | 15,350 | -80.5% | 3,572 | -16.3% |
| PANHANDLE PIPE SWAP | 1,989 | 864 | 130.2% | 2,258 | -11.9% |
| TRANSCO ZONE 4 NAT GAS IN | 0 | 0 | - | 0 | - |
| ELEC MISO PEAK | 3,195 | 1,067 | 199.4% | 3,495 | -8.6% |
| ELEC NYISO OFF-PEAK | 59,040 | 15,744 | 275.0% | 64,320 | -8.2% |
| WTS (ARGUS) VS WTI SWAP | 66,728 | 47,802 | 39.6% | 69,615 | -4.1% |
| RBOB CRACK SPREAD BALMO S | 0 | 0 | - | 0 | - |
| CAISO SP15 EZGNHUB5 MW P | 0 | 6,450 | -100.0% | 0 | - |
| NY 2.2% FUEL OIL (PLATTS | 0 | 0 | - | 0 | - |
| EIA FLAT TAX ONHWAY DIESE | 1,945 | 4,351 | -55.3% | 2,184 | -10.9% |
| JET FUEL UP-DOWN BALMO CL | 8,747 | 10,656 | -17.9% | 5,305 | 64.9% |
| ULSD UP-DOWN BALMO SWP | 3,235 | 3,685 | -12.2% | 3,995 | -19.0% |
| EUROPEAN GASOIL (ICE) | 294 | 2,852 | -89.7% | 383 | -23.2% |
| NYISO ZONE G 5MW D AH O P | 575,478 | 348,341 | 65.2% | 532,679 | 8.0% |
| NY H OIL PLATTS VS NYMEX | 0 | 0 | - | 0 | - |
| GASOIL 10PPM VS ICE SWAP | 492 | 954 | -48.4% | 546 | -9.9% |
| NY HARBOR 1% FUEL OIL BAL | 0 | 0 | - | 0 | - |
| LA JET (OPIS) SWAP | 2,990 | 2,070 | 44.4% | 2,875 | 4.0% |
| PJM AECC DA PEAK | 0 | 585 | -100.0% | 0 | - |
| GASOIL 10PPM CARGOES CIF | 0 | 0 | - | 0 | - |
| TETCO M-3 INDEX | 0 | 5,992 | -100.0% | 0 | - |

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|---------------------------|---------------------------|---------------------------|---------|---------------------------|---------|
| Energy Futures | | | | | |
| SINGAPORE JET KERO GASOIL | 10,230 | 7,085 | 44.4% | 9,930 | 3.0% |
| SINGAPORE FUEL OIL SPREAD | 1,937 | 1,590 | 21.8% | 932 | 107.8% |
| NORTHERN ILLINOIS OFF-PEA | 0 | 0 | - | 0 | - |
| NEW YORK HUB ZONE G PEAK | 2,556 | 1,550 | 64.9% | 2,706 | -5.5% |
| SINGAPORE FUEL 180CST CAL | 1,117 | 2,290 | -51.2% | 978 | 14.2% |
| EUROPE 1% FUEL OIL NWE CA | 248 | 260 | -4.6% | 187 | 32.6% |
| ULSD 10PPM CIF NW BALMO S | 0 | 0 | - | 0 | - |
| ICE GASOIL BALMO SWAP | 0 | 0 | - | 0 | - |
| ULSD 10PPM CIF MED SWAP | 0 | 0 | - | 0 | - |
| GASOIL 0.1 CIF MED SWAP | 0 | 0 | - | 0 | - |
| MICHCON NG INDEX SWAP | 0 | 0 | - | 0 | - |
| TRANSCO ZONE 3 NG INDEX S | 0 | 0 | - | 0 | - |
| TCO NG INDEX SWAP | 0 | 0 | - | 0 | - |
| ALGONQUIN CITYGATES BASIS | 0 | 1,800 | -100.0% | 31 | -100.0% |
| PJM WESTH RT PEAK | 118,297 | 153,990 | -23.2% | 135,633 | -12.8% |
| PJM PSEG DA OFF-PEAK | 46,740 | 122,835 | -61.9% | 53,780 | -13.1% |
| PJM PSEG DA PEAK | 1,300 | 5,100 | -74.5% | 1,700 | -23.5% |
| PJM PPL DA PEAK | 0 | 0 | - | 0 | - |
| PJM JCPL DA PEAK | 0 | 650 | -100.0% | 0 | - |
| PJM BGE DA PEAK | 751 | 1,850 | -59.4% | 891 | -15.7% |
| JET FUEL BRG FOB RDM VS I | 0 | 0 | - | 0 | - |
| DATED TO FRONTLINE BRENT | 7,325 | 8,745 | -16.2% | 8,395 | -12.7% |
| NEPOOL W CNTR M 5MW D AH | 0 | 641 | -100.0% | 0 | - |
| TENNESSEE 800 LEG NG BASI | 0 | 428 | -100.0% | 0 | - |
| UP DOWN GC ULSD VS NMX HO | 31,079 | 42,543 | -26.9% | 34,957 | -11.1% |
| USGC UNL 87 CRACK SPREAD | 0 | 0 | - | 0 | - |
| GULF COAST ULSD CRACK SPR | 1,095 | 2,473 | -55.7% | 1,045 | 4.8% |
| NYMEX ULSD VS NYMEX HO | 0 | 0 | - | 0 | - |
| RBOB VS HEATING OIL SWAP | 1,710 | 4,750 | -64.0% | 1,950 | -12.3% |
| NYISO ZONE G 5MW D AH PK | 21,540 | 22,310 | -3.5% | 20,838 | 3.4% |
| 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 | 4,806 | 1,747 | 175.1% | 4,175 | 15.1% |
| 3.5% FUEL OIL CID MED SWA | 312 | 732 | -57.4% | 373 | -16.4% |
| JET FUEL CRG CIF NEW VS I | 0 | 0 | - | 0 | - |
| BRENT CFD SWAP | 0 | 0 | - | 0 | - |
| GASOIL 0.1 CRG CIF NW VS | 0 | 0 | - | 0 | - |
| PREMIUM UNLD 10P FOB MED | 996 | 150 | 564.0% | 896 | 11.2% |
| EURO 1% FUEL OIL NEW BALM | 0 | 0 | - | 5 | -100.0% |
| DUBAI CRUDE OIL BALMO | 125 | 0 | - | 0 | - |
| SINGAPORE JET KERO BALMO | 0 | 0 | - | 165 | -100.0% |
| WTS (ARGUS) VS WTI TRD MT | 3,326 | 1,720 | 93.4% | 3,657 | -9.1% |
| MARS (ARGUS) VS WTI TRD M | 28,560 | 23,852 | 19.7% | 35,195 | -18.9% |
| MARS (ARGUS) VS WTI SWAP | 8,635 | 13,403 | -35.6% | 8,725 | -1.0% |
| NATURAL GAS | 80,022 | 124,313 | -35.6% | 91,249 | -12.3% |
| NGPL TEXOK INDEX | 0 | 0 | - | 0 | - |
| FUEL OIL CRACK VS ICE | 16,269 | 20,445 | -20.4% | 13,144 | 23.8% |
| HOUSTON SHIP CHANNEL BASI | 16,091 | 22,471 | -28.4% | 17,235 | -6.6% |
| LLS (ARGUS) VS WTI SWAP | 24,055 | 26,860 | -10.4% | 22,149 | 8.6% |
| JAPAN C&F NAPHTHA SWAP | 2,366 | 1,801 | 31.4% | 2,521 | -6.1% |

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|----------------------------|---------------------------|---------------------------|----------|---------------------------|---------|
| Energy Futures | | | | | |
| MINY WTI CRUDE OIL | 3,290 | 4,375 | -24.8% | 3,431 | -4.1% |
| CIN HUB 5MW REAL TIME PK | 32,952 | 48,540 | -32.1% | 34,778 | -5.3% |
| PJM NILL DA PEAK | 20,506 | 50,615 | -59.5% | 22,795 | -10.0% |
| PANHANDLE INDEX SWAP FUTU | 0 | 0 | - | 0 | - |
| PJM NILL DA OFF-PEAK | 342,182 | 993,883 | -65.6% | 394,022 | -13.2% |
| PETROCHEMICALS | 12,097 | 8,612 | 40.5% | 12,069 | 0.2% |
| IN DELIVERY MONTH EUA | 3,698 | 10,748 | -65.6% | 3,698 | 0.0% |
| MONT BELVIEU NORMAL BUTAN | 960 | 1,635 | -41.3% | 392 | 144.9% |
| MONT BELVIEU NATURAL GASO | 640 | 210 | 204.8% | 260 | 146.2% |
| CONWAY NORMAL BUTANE (OPI | 795 | 2,410 | -67.0% | 913 | -12.9% |
| CONWAY PROPANE 5 DECIMALS | 20,282 | 14,340 | 41.4% | 17,658 | 14.9% |
| MONT BELVIEU NATURAL GASO | 19,168 | 12,686 | 51.1% | 19,475 | -1.6% |
| CONWAY NATURAL GASOLINE (| 954 | 933 | 2.3% | 1,133 | -15.8% |
| MONT BELVIEU LDH PROPANE C | 2,431 | 774 | 214.1% | 2,150 | 13.1% |
| MONT BELVIEU ETHANE OPIS B | 15 | 75 | -80.0% | 300 | -95.0% |
| SINGAPORE JET KERO VS. GAS | 0 | 0 | - | 0 | - |
| ERCOT HOUSTON Z MCPE 5MW | 2,830 | 0 | - | 2,200 | 28.6% |
| ERCOT NORTH ZMCPE 5MW PE | 7,590 | 400 | 1,797.5% | 7,400 | 2.6% |
| ERCOT NORTH ZMCPE 5MW OF | 110,880 | 0 | - | 110,880 | 0.0% |
| ERCOT NORTH ZMCPE 5MW OF | 0 | 0 | - | 5,760 | -100.0% |
| DIESEL 10PPM BARGES FOB B | 0 | 0 | - | 0 | - |
| RBOB (PLATTS) CAL SWAP | 0 | 0 | - | 0 | - |
| GRP THREE ULSD(PLT)VS HEA | 11,682 | 5,303 | 120.3% | 11,595 | 0.8% |
| GRP THREE UNL GS (PLT) VS | 3,857 | 3,775 | 2.2% | 4,151 | -7.1% |
| HEATING OIL CRCK SPRD BAL | 0 | 0 | - | 0 | - |
| CHICAGO ULSD PL VS HO SPR | 879 | 1,519 | -42.1% | 803 | 9.5% |
| PETRO CRK&SPRD EURO | 20,227 | 19,631 | 3.0% | 20,592 | -1.8% |
| CRUDE OIL OUTRIGHTS | 135,375 | 32,891 | 311.6% | 133,171 | 1.7% |
| PJM WES HUB PEAK LMP 50 M | 0 | 0 | - | 0 | - |
| FREIGHT MARKETS | 1,511 | 998 | 51.4% | 1,440 | 4.9% |
| MCCLOSKEY ARA ARGS COAL | 43,276 | 72,640 | -40.4% | 41,759 | 3.6% |
| MNC FUT | 4,887 | 4,871 | 0.3% | 4,068 | 20.1% |
| MCCLOSKEY RCH BAY COAL | 6,024 | 13,771 | -56.3% | 4,921 | 22.4% |
| CRUDE OIL SPRDS | 167,091 | 24,920 | 570.5% | 165,938 | 0.7% |
| ELEC FINSETTLED | 1,450 | 2,599 | -44.2% | 1,490 | -2.7% |
| ELECTRICITY OFF PEAK | 26,576 | 47,744 | -44.3% | 27,280 | -2.6% |
| PETRO OUTRIGHT NA | 7,819 | 20,036 | -61.0% | 7,852 | -0.4% |
| ALGON CITY GATES NAT GAS | 0 | 1,960 | -100.0% | 0 | - |
| NEPOOL NEW HAMP 5MW D AH | 0 | 0 | - | 0 | - |
| PJM APS ZONE DA OFF-PEAK | 0 | 0 | - | 0 | - |
| NAT GAS BASIS SWAP | 4,755 | 11,855 | -59.9% | 5,127 | -7.3% |
| RBOB SPREAD (PLATTS) SWAP | 0 | 27 | -100.0% | 0 | - |
| NGPL TEX/OK | 23,202 | 35,586 | -34.8% | 27,215 | -14.7% |
| NEPOOL RHD ISLD 5MW D AH | 0 | 1,226 | -100.0% | 0 | - |
| HEATING OIL BALMO CLNDR S | 0 | 175 | -100.0% | 37 | -100.0% |
| PJM APS ZONE DA PEAK | 0 | 0 | - | 0 | - |
| SINGAPORE GASOIL CALENDAR | 2,108 | 740 | 184.9% | 4,303 | -51.0% |
| ELEC ERCOT DLY PEAK | 140 | 60 | 133.3% | 480 | -70.8% |
| PETROLEUM PRODUCTS ASIA | 2,618 | 2,210 | 18.5% | 3,154 | -17.0% |
| PETRO CRCKS & SPRDS NA | 83,708 | 81,857 | 2.3% | 85,428 | -2.0% |
| SINGAPORE GASOIL | 12,136 | 10,774 | 12.6% | 12,288 | -1.2% |

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CME Group Exchange Open Interest Report - Monthly

| | Open Interest MAR 2018 | Open Interest MAR 2017 | % CHG | Open Interest FEB 2018 | % CHG |
|-----------------------------|---------------------------|---------------------------|---------|---------------------------|--------|
| Energy Futures | | | | | |
| ONTARIO POWER SWAPS | 0 | 37,670 | -100.0% | 0 | - |
| ETHANOL SWAP | 10 | 0 | - | 0 | - |
| PLASTICS | 992 | 1,433 | -30.8% | 1,009 | -1.7% |
| MJC FUT | 620 | 323 | 92.0% | 625 | -0.8% |
| TENN 800 LEG NAT GAS INDE | 0 | 0 | - | 0 | - |
| NEPOOL RHODE IL 5MW D AH | 0 | 22,305 | -100.0% | 0 | - |
| PETROLEUM PRODUCTS | 12,903 | 6,664 | 93.6% | 12,448 | 3.7% |
| PJM ATSI ELEC | 12,320 | 84,680 | -85.5% | 16,040 | -23.2% |
| COAL SWAP | 155 | 280 | -44.6% | 45 | 244.4% |
| MGN1 SWAP FUT | 448 | 474 | -5.5% | 392 | 14.3% |
| PETRO CRCKS & SPRDS ASIA | 1,278 | 319 | 300.6% | 1,395 | -8.4% |
| INDIANA MISO | 28,489 | 27,672 | 3.0% | 25,016 | 13.9% |
| MICHIGAN MISO | 29,043 | 198,705 | -85.4% | 31,647 | -8.2% |
| NYISO CAPACITY | 3,043 | 3,890 | -21.8% | 3,114 | -2.3% |
| GROUP THREE ULSD (PLATTS) | 115 | 250 | -54.0% | 115 | 0.0% |
| EURO-DENOMINATED PETRO P | 0 | 0 | - | 0 | - |
| AUSTRIALIAN COKE COAL | 288 | 896 | -67.9% | 312 | -7.7% |
| DAILY PJM | 220,442 | 296,391 | -25.6% | 231,591 | -4.8% |
| UCM FUT | 50 | 41 | 22.0% | 60 | -16.7% |
| INDONESIAN COAL | 0 | 0 | - | 0 | - |
| NEW YORK HUB ZONE J PEAK | 660 | 851 | -22.4% | 770 | -14.3% |
| DLY GAS EURO-BOB OXY | 0 | 0 | - | 0 | - |
| NATURAL GAS INDEX | 0 | 1,708 | -100.0% | 0 | - |
| MGF FUT | 45 | 148 | -69.6% | 80 | -43.8% |
| CHICAGO ULSD (PLATTS) SWA | 0 | 0 | - | 0 | - |
| NATURAL GAS FIXED PRICE SW | 0 | 1,080 | -100.0% | 0 | - |
| 3.5% FUEL OIL CIF BALMO S | 0 | 5 | -100.0% | 0 | - |
| MINI RBOB V. EBOB(ARGUS) NW | 1,945 | 2,688 | -27.6% | 1,919 | 1.4% |
| SUMAS NAT GAS PLATTS FIXED | 0 | 550 | -100.0% | 0 | - |
| NY HARBOR LOW SULPUR GAS | 770 | 1,522 | -49.4% | 840 | -8.3% |
| DY EURO 3.5% FUEL OI RDA | 0 | 0 | - | 0 | - |
| MINI RBOB V. EBOBARG NWE BF | 71 | 0 | - | 0 | - |
| ELEC ERCOT DLY OFF PK | 0 | 0 | - | 0 | - |
| CANADIAN LIGHT SWEET OIL | 56 | 7,480 | -99.3% | 63 | -11.1% |
| CRUDE OIL TRADE AT MARKER | 0 | 0 | 0.0% | 0 | 0.0% |
| MINI GAS EUROBOB OXY NWE A | 286 | 438 | -34.7% | 235 | 21.7% |
| ELECTRICITY ERCOT PEAK | 0 | 0 | - | 0 | - |
| CAISO SP15 EZGNHUB5 PEAK | 0 | 1,250 | -100.0% | 0 | - |
| CEU ENERGY | 234 | 0 | - | 308 | -24.0% |
| INDONESIAN COAL ICI4 | 80 | 0 | - | 20 | 300.0% |
| ERCOT DAILY 5MW PEAK | 0 | 0 | - | 0 | - |
| ELEC WEST POWER PEAK | 0 | 2,600 | -100.0% | 0 | - |
| ELEC WEST POWER OFF-PEAK | 0 | 1,250 | -100.0% | 0 | - |
| Energy Options | | | | | |
| ETHANOL | 100 | 305 | -67.2% | 0 | - |
| EUROPEAN JET KEROSENE NW | 0 | 0 | - | 0 | - |
| HUSTN SHIP CHNL PIPE SWP | 0 | 0 | - | 0 | - |
| NATURAL GAS PHY | 1,503,581 | 2,689,054 | -44.1% | 1,632,559 | -7.9% |

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CME Group Exchange Open Interest Report - Monthly

| | Open Interest MAR 2018 | Open Interest MAR 2017 | % CHG | Open Interest FEB 2018 | % CHG |
|-----------------------------|---------------------------|---------------------------|----------|---------------------------|--------|
| Energy Options | | | | | |
| NATURAL GAS 3 M CSO FIN | 29,185 | 9,150 | 219.0% | 29,200 | -0.1% |
| NATURAL GAS 1 M CSO FIN | 0 | 30,600 | -100.0% | 0 | - |
| WTI CRUDE OIL 1 M CSO FI | 180,868 | 312,764 | -42.2% | 176,627 | 2.4% |
| SINGAPORE JET FUEL CALEND | 0 | 760 | -100.0% | 0 | - |
| ROTTERDAM 3.5%FUEL OIL CL | 0 | 480 | -100.0% | 0 | - |
| NYMEX EUROPEAN GASOIL APO | 0 | 0 | 0.0% | 0 | - |
| N ROCKIES PIPE SWAP | 1,624 | 3,780 | -57.0% | 1,624 | 0.0% |
| BRENT OIL LAST DAY | 219,868 | 87,152 | 152.3% | 174,687 | 25.9% |
| SAN JUAN PIPE SWAP | 840 | 3,642 | -76.9% | 880 | -4.5% |
| BRENT CALENDAR SWAP | 3,241 | 15,351 | -78.9% | 3,306 | -2.0% |
| HEATING OIL PHY | 45,709 | 51,075 | -10.5% | 45,415 | 0.6% |
| PJM MONTHLY | 0 | 0 | - | 0 | - |
| NY HARBOR HEAT OIL SWP | 17,513 | 28,920 | -39.4% | 17,499 | 0.1% |
| NG HH 3 MONTH CAL | 0 | 0 | - | 0 | - |
| RBOB PHY | 9,529 | 17,712 | -46.2% | 8,958 | 6.4% |
| RBOB 1MO CAL SPD OPTIONS | 0 | 0 | - | 0 | - |
| NYMEX EUROPEAN GASOIL OPT | 0 | 0 | - | 0 | - |
| CRUDE OIL PHY | 2,978,386 | 3,022,813 | -1.5% | 2,899,149 | 2.7% |
| CRUDE OIL 1MO | 339,700 | 775,585 | -56.2% | 334,650 | 1.5% |
| SOCAL PIPE SWAP | 0 | 0 | - | 0 | - |
| HENRY HUB FINANCIAL LAST | 5,984 | 10,445 | -42.7% | 6,213 | -3.7% |
| HO 1 MONTH CLNDR OPTIONS | 0 | 0 | - | 0 | - |
| HEATING OIL CRACK OPTIONS | 0 | 0 | - | 0 | - |
| CRUDE OIL APO | 452,603 | 290,847 | 55.6% | 452,170 | 0.1% |
| RBOB CALENDAR SWAP | 525 | 1,179 | -55.5% | 375 | 40.0% |
| PETRO OUTRIGHT EURO | 0 | 300 | -100.0% | 0 | - |
| WTI-BRENT BULLET SWAP | 334,804 | 157,620 | 112.4% | 320,588 | 4.4% |
| PANHANDLE PIPE SWAP | 5,040 | 2,880 | 75.0% | 5,760 | -12.5% |
| NATURAL GAS OPTION ON CALE | 6,802 | 5,958 | 14.2% | 5,482 | 24.1% |
| ELEC MISO PEAK | 0 | 0 | - | 0 | - |
| NATURAL GAS | 0 | 0 | - | 0 | - |
| NYISO ZONE G 5MW PEAK OPTI | 0 | 14,910 | -100.0% | 0 | - |
| PETROCHEMICALS | 3,234 | 8,420 | -61.6% | 4,049 | -20.1% |
| CRUDE OIL OUTRIGHTS | 5,510 | 150 | 3,573.3% | 6,180 | -10.8% |
| MCCLOSKEY ARA ARG5 COAL | 590 | 1,070 | -44.9% | 590 | 0.0% |
| MCCLOSKEY RCH BAY COAL | 1,225 | 0 | - | 575 | 113.0% |
| ELEC FINSETTLED | 0 | 0 | - | 0 | - |
| PETRO OUTRIGHT NA | 60 | 0 | - | 66 | -9.1% |
| NATURAL GAS 5 M CSO FIN | 1,250 | 2,325 | -46.2% | 0 | - |
| BRENT CRUDE OIL 1 M CSO | 118,900 | 0 | - | 0 | - |
| HEATING OIL CRK SPD AVG PRI | 0 | 0 | - | 0 | - |
| NATURAL GAS 2 M CSO FIN | 0 | 1,850 | -100.0% | 0 | - |
| BRENT 1 MONTH CAL | 3,000 | 0 | - | 3,000 | 0.0% |
| SINGAPORE GASOIL CALENDAR | 0 | 250 | -100.0% | 0 | - |
| ETHANOL SWAP | 15,998 | 12,703 | 25.9% | 16,682 | -4.1% |
| NATURAL GAS 6 M CSO FIN | 500 | 0 | - | 24,950 | -98.0% |
| SHORT TERM NATURAL GAS | 0 | 40 | -100.0% | 0 | 0.0% |
| SHORT TERM | 0 | 0 | - | 0 | - |
| COAL SWAP | 270 | 665 | -59.4% | 415 | -34.9% |
| COAL API2 INDEX | 2,525 | 4,330 | -41.7% | 1,935 | 30.5% |
| EURO-DENOMINATED PETRO P | 0 | 0 | - | 0 | - |

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CME Group Exchange Open Interest Report - Monthly

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|---------------------------|---------------------------|---------------------------|--------|---------------------------|--------|
| Energy Options | | | | | |
| COAL API4 INDEX | 25 | 0 | - | 115 | -78.3% |
| PJM WES HUB PEAK LMP 50MW | 8,979 | 15,463 | -41.9% | 10,113 | -11.2% |
| LLS CRUDE OIL | 2,800 | 11,025 | -74.6% | 3,400 | -17.6% |
| PJM WES HUB PEAK CAL MTH | 1,630 | 2,340 | -30.3% | 1,570 | 3.8% |
| 1 MO GASOIL CAL SWAP SPR | 0 | 0 | - | 0 | - |
| GASOLINE | 0 | 0 | - | 0 | - |
| 12 MO GASOIL CAL SWAP SPR | 0 | 0 | - | 0 | - |
| BRENT CRUDE OIL 12 M CSO | 0 | 0 | - | 0 | - |

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|------------------------|---------------------------|---------------------------|----------|---------------------------|---------|
| FX Futures | | | | | |
| AUSTRALIAN DOLLAR | 107,983 | 137,605 | -21.5% | 112,230 | -3.8% |
| BRITISH POUND | 175,349 | 246,071 | -28.7% | 203,354 | -13.8% |
| BRAZIL REAL | 37,248 | 32,502 | 14.6% | 46,745 | -20.3% |
| CANADIAN DOLLAR | 125,373 | 122,558 | 2.3% | 144,561 | -13.3% |
| E-MINI EURO FX | 12,706 | 9,840 | 29.1% | 14,308 | -11.2% |
| EURO FX | 491,007 | 402,816 | 21.9% | 567,504 | -13.5% |
| E-MINI JAPANESE YEN | 552 | 7,239 | -92.4% | 1,215 | -54.6% |
| JAPANESE YEN | 148,556 | 195,473 | -24.0% | 266,080 | -44.2% |
| MEXICAN PESO | 206,023 | 198,361 | 3.9% | 188,649 | 9.2% |
| NEW ZEALND DOLLAR | 46,812 | 39,456 | 18.6% | 58,663 | -20.2% |
| NKR/USD CROSS RATE | 1,400 | 1,261 | 11.0% | 2,047 | -31.6% |
| RUSSIAN RUBLE | 28,651 | 35,197 | -18.6% | 51,474 | -44.3% |
| S.AFRICAN RAND | 11,428 | 26,736 | -57.3% | 14,429 | -20.8% |
| SWISS FRANC | 46,924 | 38,298 | 22.5% | 68,482 | -31.5% |
| AD/CD CROSS RATES | 0 | 4 | -100.0% | 3 | -100.0% |
| AD/JY CROSS RATES | 971 | 887 | 9.5% | 473 | 105.3% |
| AD/NE CROSS RATES | 79 | 22 | 259.1% | 46 | 71.7% |
| BP/JY CROSS RATES | 479 | 472 | 1.5% | 645 | -25.7% |
| BP/SF CROSS RATES | 75 | 4 | 1,775.0% | 180 | -58.3% |
| CD/JY CROSS RATES | 100 | 40 | 150.0% | 0 | - |
| EC/AD CROSS RATES | 1,239 | 4,533 | -72.7% | 1,327 | -6.6% |
| EC/CD CROSS RATES | 1,564 | 1,279 | 22.3% | 1,835 | -14.8% |
| EC/NOK CROSS RATES | 89 | 34 | 161.8% | 91 | -2.2% |
| EC/SEK CROSS RATES | 793 | 396 | 100.3% | 714 | 11.1% |
| EFX/BP CROSS RATES | 36,636 | 35,703 | 2.6% | 35,728 | 2.5% |
| EFX/JY CROSS RATES | 17,881 | 16,023 | 11.6% | 25,725 | -30.5% |
| EFX/SF CROSS RATES | 10,153 | 13,157 | -22.8% | 14,689 | -30.9% |
| SF/JY CROSS RATES | 0 | 0 | - | 0 | - |
| SKR/USD CROSS RATES | 1,500 | 1,294 | 15.9% | 1,504 | -0.3% |
| HUNGARIAN FORINT (EC) | 0 | 0 | - | 0 | - |
| POLISH ZLOTY (US) | 59 | 43 | 37.2% | 41 | 43.9% |
| POLISH ZLOTY (EC) | 3 | 2 | 50.0% | 19 | -84.2% |
| SHEKEL | 805 | 0 | - | 665 | 21.1% |
| RMB USD | 3 | 72 | -95.8% | 7 | -57.1% |
| KOREAN WON | 59 | 26 | 126.9% | 52 | 13.5% |
| TURKISH LIRA | 8,317 | 1,373 | 505.8% | 6,578 | 26.4% |
| E-MICRO EUR/USD | 8,606 | 4,453 | 93.3% | 14,764 | -41.7% |
| E-MICRO GBP/USD | 4,106 | 2,629 | 56.2% | 6,321 | -35.0% |
| 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 | 1,646 | 1,720 | -4.3% | 3,471 | -52.6% |
| INDIAN RUPEE | 1,278 | 960 | 33.1% | 1,524 | -16.1% |
| E-MICRO INR/USD | 163 | 417 | -60.9% | 794 | -79.5% |
| E-MICRO JPY/USD | 1,454 | 1,195 | 21.7% | 2,154 | -32.5% |
| CHINESE RENMINBI (CNH) | 1,170 | 1,436 | -18.5% | 1,202 | -2.7% |
| USDZAR | 0 | 0 | - | 1 | -100.0% |
| E-MICRO USD/CNH | 0 | 0 | - | 0 | - |
| E-MICRO CAD/USD | 1,388 | 854 | 62.5% | 1,816 | -23.6% |
| E-MICRO CHF/USD | 151 | 223 | -32.3% | 234 | -35.5% |
| BDI | 0 | 9 | -100.0% | 0 | - |

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|---------------------------------|---------------------------|---------------------------|---------|---------------------------|---------|
| FX Options | | | | | |
| AUSTRALIAN DOLLAR | 0 | 21,953 | -100.0% | 0 | - |
| BRITISH POUND | 0 | 33,307 | -100.0% | 0 | - |
| CANADIAN DOLLAR | 0 | 14,070 | -100.0% | 0 | - |
| EURO FX | 0 | 94,853 | -100.0% | 0 | - |
| JAPANESE YEN | 0 | 48,914 | -100.0% | 0 | - |
| MEXICAN PESO | 2,301 | 1,675 | 37.4% | 1,883 | 22.2% |
| RUSSIAN RUBLE | 0 | 0 | - | 0 | - |
| SWISS FRANC | 0 | 2,230 | -100.0% | 0 | - |
| EFX/JY CROSS RATES | 0 | 0 | - | 0 | 0.0% |
| JAPANESE YEN (EU) | 0 | 4 | -100.0% | 15 | -100.0% |
| EURO FX (EU) | 15 | 137 | -89.1% | 44 | -65.9% |
| SWISS FRANC (EU) | 0 | 1 | -100.0% | 0 | - |
| CANADIAN DOLLAR (EU) | 50 | 30 | 66.7% | 52 | -3.8% |
| BRITISH POUND (EU) | 236 | 504 | -53.2% | 295 | -20.0% |
| AUSTRALIAN DLR (EU) | 0 | 0 | - | 0 | - |
| CAD/USD PQO 2pm Fix | 82,047 | 48,685 | 68.5% | 87,150 | -5.9% |
| AUD/USD PQO 2pm Fix | 111,255 | 56,623 | 96.5% | 116,643 | -4.6% |
| JPY/USD PQO 2pm Fix | 135,699 | 114,523 | 18.5% | 142,300 | -4.6% |
| CHF/USD PQO 2pm Fix | 1,367 | 2,870 | -52.4% | 2,070 | -34.0% |
| GBP/USD PQO 2pm Fix | 139,699 | 83,773 | 66.8% | 172,934 | -19.2% |
| EUR/USD PQO 2pm Fix | 310,996 | 186,737 | 66.5% | 353,537 | -12.0% |
| Foreign Exchange Futures | | | | | |
| CHILEAN PESO | 1,298 | 138 | 840.6% | 2,185 | -40.6% |
| Foreign Exchange Options | | | | | |
| AUD/USD PQO 2pm Fix | 8 | 0 | - | 34 | -76.5% |
| Ags Futures | | | | | |
| FERTILIZER PRODUCS | 875 | 0 | - | 725 | 20.7% |

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|-----------------------------|---------------------------|---------------------------|----------|---------------------------|---------|
| Ag Products Futures | | | | | |
| CORN | 1,847,620 | 1,465,661 | 26.1% | 1,662,228 | 11.2% |
| SOYBEAN | 891,896 | 728,412 | 22.4% | 777,749 | 14.7% |
| SOYBEAN MEAL | 466,094 | 377,934 | 23.3% | 449,667 | 3.7% |
| SOYBEAN OIL | 513,612 | 416,136 | 23.4% | 475,332 | 8.1% |
| OATS | 6,577 | 6,179 | 6.4% | 5,691 | 15.6% |
| ROUGH RICE | 8,153 | 11,108 | -26.6% | 8,829 | -7.7% |
| WHEAT | 15,000 | 750 | 1,900.0% | 7,950 | 88.7% |
| MINI CORN | 11,599 | 8,278 | 40.1% | 9,030 | 28.4% |
| MINI SOYBEAN | 32,149 | 19,693 | 63.3% | 23,937 | 34.3% |
| MINI WHEAT | 2,364 | 1,736 | 36.2% | 1,785 | 32.4% |
| LIVE CATTLE | 356,828 | 392,036 | -9.0% | 377,283 | -5.4% |
| FEEDER CATTLE | 55,941 | 59,116 | -5.4% | 57,928 | -3.4% |
| LEAN HOGS | 234,184 | 203,449 | 15.1% | 233,804 | 0.2% |
| LUMBER | 6,520 | 5,813 | 12.2% | 7,045 | -7.5% |
| MILK | 24,306 | 36,530 | -33.5% | 25,481 | -4.6% |
| MLK MID | 0 | 0 | - | 34 | -100.0% |
| NFD MILK | 8,609 | 7,533 | 14.3% | 8,116 | 6.1% |
| BUTTER CS | 7,707 | 6,377 | 20.9% | 8,307 | -7.2% |
| CLASS IV MILK | 1,692 | 4,992 | -66.1% | 1,826 | -7.3% |
| DRY WHEY | 3,662 | 6,749 | -45.7% | 3,978 | -7.9% |
| GSCI EXCESS RETURN FUT | 58,318 | 48,568 | 20.1% | 58,637 | -0.5% |
| GOLDMAN SACHS | 15,269 | 15,456 | -1.2% | 14,005 | 9.0% |
| HOUSING INDEX | 32 | 66 | -51.5% | 31 | 3.2% |
| HDD WEATHER | 2,750 | 500 | 450.0% | 5,315 | -48.3% |
| CDD WEATHER | 0 | 25,000 | -100.0% | 0 | - |
| HDD SEASONAL STRIP | 0 | 100 | -100.0% | 0 | - |
| CDD SEASONAL STRIP | 0 | 250 | -100.0% | 0 | - |
| HDD WEATHER EUROPEAN | 0 | 175 | -100.0% | 0 | - |
| HDD EURO SEASONAL STRIP | 0 | 150 | -100.0% | 0 | - |
| CAT EURO SEASONAL STRIP | 0 | 0 | - | 0 | - |
| COFFEE | 0 | 0 | - | 0 | - |
| DOW-UBS COMMOD INDEX | 45,530 | 35,920 | 26.8% | 51,549 | -11.7% |
| SUGAR 11 | 0 | 1 | -100.0% | 0 | - |
| COCOA TAS | 0 | 7 | -100.0% | 0 | - |
| COTTON | 0 | 4 | -100.0% | 0 | - |
| USD CRUDE PALM OIL | 5,190 | 1,204 | 331.1% | 5,090 | 2.0% |
| CASH-SETTLED CHEESE | 27,293 | 31,847 | -14.3% | 29,164 | -6.4% |
| FERTILIZER PRODUCTS | 3,265 | 2,592 | 26.0% | 2,250 | 45.1% |
| S&P GSCI ENHANCED ER SWAP | 3,762 | 29,740 | -87.4% | 3,762 | 0.0% |
| CHI WHEAT | 509,919 | 514,042 | -0.8% | 445,030 | 14.6% |
| KC WHEAT | 283,699 | 258,836 | 9.6% | 301,825 | -6.0% |
| MALAYSIAN PALM SWAP | 18,398 | 24,312 | -24.3% | 18,276 | 0.7% |
| PALM OIL | 0 | 0 | - | 0 | - |
| Intercommodity Spread | 0 | 0 | - | 0 | - |
| DJ_UBS ROLL SELECT INDEX FU | 741 | 1,070 | -30.7% | 823 | -10.0% |

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CME Group Exchange Open Interest Report - Monthly

| | Open Interest MAR 2018 | Open Interest MAR 2017 | % CHG | Open Interest FEB 2018 | % CHG |
|----------------------------|---------------------------|---------------------------|---------|---------------------------|---------|
| Ag Products Options | | | | | |
| CORN | 1,503,998 | 1,272,646 | 18.2% | 1,090,222 | 38.0% |
| SOYBEAN | 719,972 | 686,154 | 4.9% | 608,027 | 18.4% |
| SOYBEAN MEAL | 189,098 | 129,116 | 46.5% | 160,928 | 17.5% |
| SOYBEAN OIL | 93,055 | 138,725 | -32.9% | 73,937 | 25.9% |
| SOYBEAN CRUSH | 112 | 180 | -37.8% | 118 | -5.1% |
| OATS | 773 | 2,675 | -71.1% | 468 | 65.2% |
| ROUGH RICE | 1,327 | 2,283 | -41.9% | 932 | 42.4% |
| WHEAT | 0 | 200 | -100.0% | 100 | -100.0% |
| LIVE CATTLE | 207,455 | 224,984 | -7.8% | 183,030 | 13.3% |
| FEEDER CATTLE | 46,882 | 34,419 | 36.2% | 39,568 | 18.5% |
| LEAN HOGS | 180,315 | 181,684 | -0.8% | 142,621 | 26.4% |
| LUMBER | 2,159 | 1,009 | 114.0% | 1,473 | 46.6% |
| MILK | 75,103 | 98,202 | -23.5% | 66,582 | 12.8% |
| MLK MID | 335 | 672 | -50.1% | 296 | 13.2% |
| NFD MILK | 15,594 | 13,164 | 18.5% | 12,015 | 29.8% |
| BUTTER CS | 10,344 | 5,991 | 72.7% | 9,311 | 11.1% |
| CLASS IV MILK | 4,458 | 6,862 | -35.0% | 4,296 | 3.8% |
| DRY WHEY | 3,035 | 1,344 | 125.8% | 2,786 | 8.9% |
| HOUSING INDEX | 2 | 6 | -66.7% | 2 | 0.0% |
| HDD WEATHER | 0 | 2,000 | -100.0% | 0 | - |
| CDD WEATHER | 0 | 47,000 | -100.0% | 0 | - |
| HDD SEASONAL STRIP | 9,500 | 14,100 | -32.6% | 14,000 | -32.1% |
| CDD SEASONAL STRIP | 0 | 1,000 | -100.0% | 0 | - |
| HDD WEATHER EUROPEAN | 0 | 1,500 | -100.0% | 0 | - |
| HDD EURO SEASONAL STRIP | 2,500 | 2,500 | 0.0% | 2,500 | 0.0% |
| NOV-NOV SOYBEAN CAL SPRD | 9 | 64 | -85.9% | 9 | 0.0% |
| JULY-NOV SOYBEAN CAL SPRD | 14,712 | 21,976 | -33.1% | 10,045 | 46.5% |
| DEC-JULY WHEAT CAL SPRD | 0 | 0 | - | 0 | - |
| JULY-DEC CORN CAL SPRD | 5,004 | 3,225 | 55.2% | 804 | 522.4% |
| SOYBN NEARBY+2 CAL SPRD | 0 | 1,010 | -100.0% | 0 | - |
| WHEAT NEARBY+2 CAL SPRD | 5,967 | 3,553 | 67.9% | 5,137 | 16.2% |
| CORN NEARBY+2 CAL SPRD | 6,298 | 2,396 | 162.9% | 3,850 | 63.6% |
| JULY-JULY WHEAT CAL SPRD | 0 | 0 | - | 0 | - |
| JULY-DEC WHEAT CAL SPRD | 475 | 934 | -49.1% | 250 | 90.0% |
| LV CATL CSO | 5 | 458 | -98.9% | 5 | 0.0% |
| SOYMEAL NEARBY+2 CAL SPRD | 0 | 0 | - | 0 | - |
| WHEAT-CORN ICISO | 90 | 600 | -85.0% | 90 | 0.0% |
| CASH-SETTLED CHEESE | 47,327 | 38,094 | 24.2% | 45,275 | 4.5% |
| JULY-DEC SOY OIL CAL SPRD | 0 | 590 | -100.0% | 0 | - |
| NOV-JULY SOYBEAN CAL SPRD | 0 | 25 | -100.0% | 0 | - |
| DEC-DEC CORN CAL SPRD | 988 | 2,033 | -51.4% | 278 | 255.4% |
| DEC-JULY CORN CAL SPRD | 0 | 2,600 | -100.0% | 0 | - |
| AUG-NOV SOYBEAN CAL SPRD | 0 | 0 | - | 0 | - |
| JAN-MAY SOYBEAN CAL SPRD | 0 | 0 | - | 0 | - |
| CHI WHEAT | 419,677 | 350,070 | 19.9% | 385,517 | 8.9% |
| KC WHEAT | 90,085 | 42,089 | 114.0% | 77,915 | 15.6% |
| Intercommodity Spread | 4,003 | 650 | 515.8% | 3,561 | 12.4% |
| MAR-JULY CORN CAL SPRD | 0 | 0 | - | 0 | - |
| MAR-JULY WHEAT CAL SPRD | 0 | 0 | - | 0 | - |
| AUG-DEC SOYBEAN MEAL CSO | 0 | 0 | - | 0 | - |

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CME Group Exchange Open Interest Report - Monthly

| | Open Interest MAR 2018 | Open Interest MAR 2017 | % CHG | Open Interest FEB 2018 | % CHG |
|----------------------------|---------------------------|---------------------------|--------------|---------------------------|--------------|
| TOTAL FUTURES GROUP | | | | | |
| Interest Rate Futures | 30,551,351 | 23,666,373 | 29.1% | 30,640,248 | -0.3% |
| Equity Index Futures | 4,412,990 | 3,600,799 | 22.6% | 4,821,741 | -8.5% |
| Metals Futures | 1,252,256 | 1,120,237 | 11.8% | 1,231,062 | 1.7% |
| Energy Futures | 14,949,316 | 19,324,991 | -22.6% | 15,132,840 | -1.2% |
| FX Futures | 1,540,779 | 1,582,673 | -2.6% | 1,862,344 | -17.3% |
| Foreign Exchange Futures | 1,298 | 138 | 840.6% | 2,185 | -40.6% |
| Ags Futures | 875 | 0 | - | 725 | 20.7% |
| Ag Products Futures | 5,468,679 | 4,748,322 | 15.2% | 5,081,757 | 7.6% |
| TOTAL FUTURES | 58,177,544 | 54,043,533 | 7.6% | 58,772,902 | -1.0% |
| TOTAL OPTIONS GROUP | | | | | |
| Interest Rate Options | 51,599,072 | 42,755,933 | 20.7% | 55,483,755 | -7.0% |
| Equity Index Options | 4,177,241 | 4,482,578 | -6.8% | 5,069,850 | -17.6% |
| Metals Options | 1,202,009 | 1,119,264 | 7.4% | 1,144,682 | 5.0% |
| Energy Options | 6,302,398 | 7,593,913 | -17.0% | 6,188,782 | 1.8% |
| FX Options | 783,665 | 710,889 | 10.2% | 876,923 | -10.6% |
| Foreign Exchange Options | 8 | 0 | - | 34 | -76.5% |
| Ag Products Options | 3,660,657 | 3,338,783 | 9.6% | 2,945,948 | 24.3% |
| TOTAL OPTIONS | 67,725,050 | 60,001,360 | 12.9% | 71,709,974 | -5.6% |
| TOTAL COMBINED | | | | | |
| Interest Rate | 82,150,423 | 66,422,306 | 23.7% | 86,124,003 | -4.6% |
| Equity Index | 8,590,231 | 8,083,377 | 6.3% | 9,891,591 | -13.2% |
| Metals | 2,454,265 | 2,239,501 | 9.6% | 2,375,744 | 3.3% |
| Energy | 21,251,714 | 26,918,904 | -21.1% | 21,321,622 | -0.3% |
| FX | 2,324,444 | 2,293,562 | 1.3% | 2,739,267 | -15.1% |
| Foreign Exchange | 1,306 | 138 | 846.4% | 2,219 | -41.1% |
| Ags | 875 | 0 | - | 725 | 20.7% |
| Ag Products | 9,129,336 | 8,087,105 | 12.9% | 8,027,705 | 13.7% |
| GRAND TOTAL | 125,902,594 | 114,044,893 | 10.4% | 130,482,876 | -3.5% |

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