



## CME Group Exchange Open Interest Report - Monthly

|                              | Open Interest<br>MAY 2019 | Open Interest<br>MAY 2018 | % CHG    | Open Interest<br>APR 2019 | % CHG  |
|------------------------------|---------------------------|---------------------------|----------|---------------------------|--------|
| <b>Interest Rate Futures</b> |                           |                           |          |                           |        |
| 10-YR NOTE                   | 4,038,122                 | 3,682,279                 | 9.7%     | 4,007,703                 | 0.8%   |
| 10-YR SWAP RATE              | 103,559                   | 33,285                    | 211.1%   | 91,536                    | 13.1%  |
| 15-YR SWAP RATE              | 10,850                    | 0                         | -        | 10,850                    | 0.0%   |
| 1-MONTH EURODOLLAR           | 36                        | 8,226                     | -99.6%   | 40                        | -10.0% |
| 20-YR SWAP RATE              | 90                        | 0                         | -        | 90                        | 0.0%   |
| 2-YR NOTE                    | 3,662,171                 | 1,912,157                 | 91.5%    | 4,061,853                 | -9.8%  |
| 2-YR SWAP RATE               | 26,161                    | 0                         | -        | 19,337                    | 35.3%  |
| 30-YR BOND                   | 989,771                   | 853,234                   | 16.0%    | 946,216                   | 4.6%   |
| 30-YR SWAP RATE              | 2,823                     | 124                       | 2,176.6% | 2,476                     | 14.0%  |
| 3-YR SWAP RATE               | 13,303                    | 0                         | -        | 11,442                    | 16.3%  |
| 4-YR SWAP RATE               | 8,317                     | 0                         | -        | 9,718                     | -14.4% |
| 5-YR NOTE                    | 4,657,448                 | 3,734,670                 | 24.7%    | 4,785,599                 | -2.7%  |
| 5-YR SWAP RATE               | 71,813                    | 19,528                    | 267.7%   | 64,631                    | 11.1%  |
| 7-YR SWAP RATE               | 11,411                    | 0                         | -        | 9,998                     | 14.1%  |
| EURODOLLARS                  | 13,127,111                | 15,474,424                | -15.2%   | 13,017,858                | 0.8%   |
| FED FUND                     | 2,549,723                 | 2,074,987                 | 22.9%    | 2,119,605                 | 20.3%  |
| SOFR                         | 167,866                   | 10,673                    | 1,472.8% | 125,581                   | 33.7%  |
| SONIA                        | 14,269                    | 0                         | -        | 15,125                    | -5.7%  |
| Ultra 10-Year Note           | 735,817                   | 534,821                   | 37.6%    | 765,344                   | -3.9%  |
| ULTRA T-BOND                 | 1,198,970                 | 1,051,575                 | 14.0%    | 1,198,286                 | 0.1%   |
| <b>Interest Rate Options</b> |                           |                           |          |                           |        |
| 10-YR NOTE                   | 3,414,182                 | 3,117,779                 | 9.5%     | 3,307,889                 | 3.2%   |
| 2-YR NOTE                    | 332,034                   | 434,187                   | -23.5%   | 434,884                   | -23.6% |
| 30-YR BOND                   | 933,992                   | 851,766                   | 9.7%     | 1,069,574                 | -12.7% |
| 5-YR NOTE                    | 2,121,882                 | 1,619,762                 | 31.0%    | 2,087,991                 | 1.6%   |
| EURODOLLARS                  | 43,414,454                | 25,754,073                | 68.6%    | 38,944,546                | 11.5%  |
| EURO MIDCURVE                | 21,023,658                | 18,738,620                | 12.2%    | 16,533,454                | 27.2%  |
| FED FUND                     | 1,752                     | 4,791                     | -63.4%   | 1,752                     | 0.0%   |
| Ultra 10-Year Note           | 5,351                     | 0                         | -        | 8,284                     | -35.4% |
| ULTRA T-BOND                 | 26,596                    | 14,564                    | 82.6%    | 23,098                    | 15.1%  |

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| <b>Equity Index Futures</b> |                           |                           |          |                           |        |
| BITCOIN FUTURES             | 4,960                     | 2,827                     | 75.5%    | 4,211                     | 17.8%  |
| DJ US REAL ESTATE           | 25,875                    | 22,794                    | 13.5%    | 26,562                    | -2.6%  |
| E-mini (\$5) Dow            | 77,435                    | 101,305                   | -23.6%   | 82,126                    | -5.7%  |
| E-MINI COM SERVICES SELECT  | 6,054                     | 0                         | -        | 3,823                     | 58.4%  |
| E-mini FTSE 100 (USD)       | 0                         | 3                         | -100.0%  | 0                         | -      |
| E-mini FTSE China 50        | 5                         | 132                       | -96.2%   | 3                         | 66.7%  |
| E-MINI MIDCAP               | 66,309                    | 83,889                    | -21.0%   | 65,690                    | 0.9%   |
| E-MINI NASDAQ 100           | 227,333                   | 248,465                   | -8.5%    | 222,838                   | 2.0%   |
| E-MINI RUSSELL 1000         | 9,107                     | 9,847                     | -7.5%    | 9,116                     | -0.1%  |
| E-MINI RUSSELL 1000 GROWTH  | 3,029                     | 3,744                     | -19.1%   | 2,487                     | 21.8%  |
| E-MINI RUSSELL 1000 VALUE   | 6,172                     | 6,595                     | -6.4%    | 6,636                     | -7.0%  |
| E-MINI RUSSELL 2000         | 434,417                   | 554,847                   | -21.7%   | 427,587                   | 1.6%   |
| E-MINI S&P500               | 2,731,509                 | 3,239,488                 | -15.7%   | 2,644,496                 | 3.3%   |
| E-MINI S&P REAL ESTATE SELE | 2,950                     | 6,052                     | -51.3%   | 2,441                     | 20.9%  |
| FT-SE 100                   | 0                         | 116                       | -100.0%  | 0                         | -      |
| FTSE Emerging               | 58                        | 5                         | 1,060.0% | 30                        | 93.3%  |
| IBOVESPA INDEX              | 130                       | 423                       | -69.3%   | 150                       | -13.3% |
| MICRO E-MINI NASDAQ 100     | 16,329                    | 0                         | -        | 0                         | -      |
| MICRO E-MINI RUSSELL 2000   | 19,631                    | 0                         | -        | 0                         | -      |
| MICRO E-MINI S&P500         | 31,460                    | 0                         | -        | 0                         | -      |
| MICRO MINI \$5 DOW          | 9,522                     | 0                         | -        | 0                         | -      |
| NASDAQ BIOTECH              | 92                        | 965                       | -90.5%   | 93                        | -1.1%  |
| NIFTY 50                    | 0                         | 1,246                     | -100.0%  | 0                         | -      |
| NIKKEI 225 (\$) STOCK       | 26,378                    | 43,914                    | -39.9%   | 25,512                    | 3.4%   |
| NIKKEI 225 (YEN) STOCK      | 70,581                    | 61,045                    | 15.6%    | 63,851                    | 10.5%  |
| S&P 500                     | 268,123                   | 233,018                   | 15.1%    | 253,422                   | 5.8%   |
| S&P 500 ANNUAL DIVIDEND IND | 109,186                   | 111,009                   | -1.6%    | 101,653                   | 7.4%   |
| S&P 500/GI                  | 10                        | 13                        | -23.1%   | 10                        | 0.0%   |
| S&P 500 QUARLY DIVIDEND IND | 600                       | 480                       | 25.0%    | 600                       | 0.0%   |
| S&P 600 SMALLCAP EMINI      | 0                         | 0                         | -        | 0                         | -      |
| S&P CONSUMER DSCRTNRY SE    | 3,523                     | 7,233                     | -51.3%   | 4,175                     | -15.6% |
| S&P CONSUMER STAPLES SECT   | 14,649                    | 24,442                    | -40.1%   | 13,181                    | 11.1%  |
| S&P ENERGY SECTOR           | 13,621                    | 27,512                    | -50.5%   | 14,197                    | -4.1%  |
| S&P FINANCIAL SECTOR        | 30,367                    | 32,270                    | -5.9%    | 30,897                    | -1.7%  |
| S&P HEALTH CARE SECTOR      | 7,197                     | 7,986                     | -9.9%    | 9,264                     | -22.3% |
| S&P INDUSTRIAL SECTOR       | 7,253                     | 6,635                     | 9.3%     | 7,331                     | -1.1%  |
| S&P MATERIALS SECTOR        | 6,546                     | 5,065                     | 29.2%    | 7,198                     | -9.1%  |
| S&P TECHNOLOGY SECTOR       | 6,637                     | 10,107                    | -34.3%   | 7,570                     | -12.3% |
| S&P UTILITIES SECTOR        | 16,542                    | 26,892                    | -38.5%   | 16,803                    | -1.6%  |
| S&P VALUE INDEX FUTURES     | 12                        | 14                        | -14.3%   | 12                        | 0.0%   |
| YEN DENOMINATED TOPIX       | 1,272                     | 134                       | 849.3%   | 771                       | 65.0%  |

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| <b>Equity Index Options</b>  |                           |                           |         |                           |         |
| E-mini (\$5) Dow             | 3,762                     | 10,820                    | -65.2%  | 3,281                     | 14.7%   |
| E-MINI NASDAQ 100            | 63,608                    | 75,750                    | -16.0%  | 64,002                    | -0.6%   |
| E-MINI RUSSELL 2000          | 20,720                    | 15,653                    | 32.4%   | 17,683                    | 17.2%   |
| E-MINI S&P500                | 2,949,679                 | 2,362,845                 | 24.8%   | 2,357,074                 | 25.1%   |
| EOM E-MINI RUSSELL 2000 END  | 3,715                     | 3,596                     | 3.3%    | 2,732                     | 36.0%   |
| EOM EMINI S&P                | 506,769                   | 556,107                   | -8.9%   | 532,736                   | -4.9%   |
| EOM S&P 500                  | 53,967                    | 25,264                    | 113.6%  | 57,286                    | -5.8%   |
| EOW1 E-MINI RUSSELL 2000 WE  | 650                       | 629                       | 3.3%    | 258                       | 151.9%  |
| EOW1 E-MINI RUSSELL 2000 WE  | 843                       | 2,447                     | -65.5%  | 871                       | -3.2%   |
| EOW1 EMINI S&P 500           | 365,941                   | 284,876                   | 28.5%   | 208,880                   | 75.2%   |
| EOW1 S&P 500                 | 13,216                    | 63,990                    | -79.3%  | 31,730                    | -58.3%  |
| EOW2 E-MINI RUSSELL 2000 WE  | 875                       | 3,467                     | -74.8%  | 460                       | 90.2%   |
| EOW2 EMINI S&P 500           | 137,184                   | 136,629                   | 0.4%    | 90,241                    | 52.0%   |
| EOW2 S&P 500                 | 2,101                     | 12,511                    | -83.2%  | 11,763                    | -82.1%  |
| EOW3 E-MINI RUSSELL 2000 WE  | 3,856                     | 7,133                     | -45.9%  | 6,154                     | -37.3%  |
| EOW3 EMINI S&P 500           | 451,757                   | 505,057                   | -10.6%  | 609,727                   | -25.9%  |
| EOW3 S&P 500                 | 46,136                    | 43,464                    | 6.1%    | 58,814                    | -21.6%  |
| EOW4 E-MINI RUSSELL 2000 WE  | 0                         | 253                       | -100.0% | 38                        | -100.0% |
| EOW4 EMINI S&P 500           | 0                         | 74,262                    | -100.0% | 40,534                    | -100.0% |
| S&P 500                      | 110,196                   | 147,249                   | -25.2%  | 80,110                    | 37.6%   |
| <b>Metals Futures</b>        |                           |                           |         |                           |         |
| ALUMINUM                     | 54,638                    | 71,734                    | -23.8%  | 57,819                    | -5.5%   |
| COMEX COPPER                 | 283,703                   | 263,968                   | 7.5%    | 250,220                   | 13.4%   |
| COMEX E-Mini GOLD            | 2,518                     | 672                       | 274.7%  | 2,761                     | -8.8%   |
| COMEX E-Mini SILVER          | 235                       | 214                       | 9.8%    | 118                       | 99.2%   |
| COMEX GOLD                   | 464,721                   | 460,979                   | 0.8%    | 431,977                   | 7.6%    |
| COMEX MINY COPPER            | 127                       | 70                        | 81.4%   | 138                       | -8.0%   |
| COMEX SILVER                 | 210,267                   | 210,701                   | -0.2%   | 197,060                   | 6.7%    |
| COPPER                       | 12,396                    | 13,972                    | -11.3%  | 12,996                    | -4.6%   |
| E-MICRO GOLD                 | 12,540                    | 9,477                     | 32.3%   | 12,528                    | 0.1%    |
| FERROUS PRODUCTS             | 3,652                     | 3,858                     | -5.3%   | 4,225                     | -13.6%  |
| GOLD                         | 0                         | 0                         | -       | 0                         | -       |
| Gold Kilo                    | 0                         | 0                         | -       | 0                         | -       |
| IRON ORE 62 CHINA PLATTS FU  | 0                         | 740                       | -100.0% | 0                         | -       |
| IRON ORE 62 CHINA TSI FUTURE | 7,290                     | 10,934                    | -33.3%  | 8,786                     | -17.0%  |
| LNDN ZINC                    | 27                        | 6                         | 350.0%  | 9                         | 200.0%  |
| NYMEX HOT ROLLED STEEL       | 17,610                    | 15,997                    | 10.1%   | 17,090                    | 3.0%    |
| NYMEX PLATINUM               | 84,742                    | 81,436                    | 4.1%    | 75,825                    | 11.8%   |
| PALLADIUM                    | 19,467                    | 21,468                    | -9.3%   | 22,722                    | -14.3%  |
| SILVER                       | 1,481                     | 1,408                     | 5.2%    | 1,674                     | -11.5%  |
| URANIUM                      | 3,027                     | 2,664                     | 13.6%   | 3,708                     | -18.4%  |

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| <b>Metals Options</b>        |                           |                           |         |                           |         |
| COMEX COPPER                 | 46,676                    | 21,482                    | 117.3%  | 37,481                    | 24.5%   |
| COMEX GOLD                   | 1,135,058                 | 1,093,235                 | 3.8%    | 1,304,335                 | -13.0%  |
| COMEX SILVER                 | 232,839                   | 191,463                   | 21.6%   | 225,257                   | 3.4%    |
| COPPER                       | 11                        | 0                         | -       | 85                        | -87.1%  |
| GOLD                         | 11,774                    | 7,648                     | 53.9%   | 17,309                    | -32.0%  |
| HOT ROLLED COIL STEEL CALL   | 650                       | 700                       | -7.1%   | 700                       | -7.1%   |
| IRON ORE 62 CHINA TSI CALL O | 1,220                     | 1,838                     | -33.6%  | 1,230                     | -0.8%   |
| IRON ORE 62 CHINA TSI PUT OP | 640                       | 600                       | 6.7%    | 645                       | -0.8%   |
| NYMEX PLATINUM               | 10,271                    | 2,748                     | 273.8%  | 6,427                     | 59.8%   |
| PALLADIUM                    | 1,946                     | 2,101                     | -7.4%   | 2,707                     | -28.1%  |
| SILVER                       | 1,209                     | 140                       | 763.6%  | 1,633                     | -26.0%  |
| <b>Energy Futures</b>        |                           |                           |         |                           |         |
| 3.5% FUEL OIL CID MED SWA    | 96                        | 321                       | -70.1%  | 46                        | 108.7%  |
| 3.5% FUEL OIL CIF BALMO S    | 0                         | 5                         | -100.0% | 0                         | -       |
| AEP-DAYTON HUB DAILY         | 28                        | 92                        | -69.6%  | 34                        | -17.6%  |
| AEP-DAYTON HUB MTHLY         | 0                         | 0                         | -       | 0                         | -       |
| AEP-DAYTON HUB OFF-PEAK M    | 0                         | 0                         | -       | 0                         | -       |
| ALGON CITY GATES NAT GAS     | 0                         | 0                         | -       | 0                         | -       |
| ALGONQUIN CITYGATES BASIS    | 0                         | 0                         | -       | 0                         | -       |
| ANR LOUISIANA BASIS SWAP     | 0                         | 0                         | -       | 0                         | -       |
| ANR OKLAHOMA                 | 0                         | 1,128                     | -100.0% | 0                         | -       |
| ARGUS LLS VS. WTI (ARG) T    | 29,133                    | 49,286                    | -40.9%  | 30,836                    | -5.5%   |
| ARGUS PROPAN FAR EST INDE    | 5,351                     | 5,317                     | 0.6%    | 5,585                     | -4.2%   |
| ARGUS PROPAN(SAUDI ARAMC     | 2,034                     | 1,855                     | 9.6%    | 2,236                     | -9.0%   |
| AUSTRIALIAN COKE COAL        | 32                        | 240                       | -86.7%  | 36                        | -11.1%  |
| BRENT BALMO SWAP             | 0                         | 0                         | -       | 365                       | -100.0% |
| BRENT CALENDAR SWAP          | 26,150                    | 20,033                    | 30.5%   | 20,213                    | 29.4%   |
| BRENT CFD SWAP               | 0                         | 0                         | -       | 0                         | -       |
| BRENT FINANCIAL FUTURES      | 240                       | 3,798                     | -93.7%  | 3,718                     | -93.5%  |
| BRENT OIL LAST DAY           | 254,188                   | 227,528                   | 11.7%   | 229,864                   | 10.6%   |
| CAISO SP15 EZGNHUB5 MW P     | 0                         | 0                         | -       | 0                         | -       |
| CAISO SP15 EZGNHUB5 PEAK     | 0                         | 0                         | -       | 0                         | -       |
| CANADIAN LIGHT SWEET OIL     | 0                         | 42                        | -100.0% | 0                         | -       |
| CENTERPOINT BASIS SWAP       | 687                       | 6,357                     | -89.2%  | 796                       | -13.7%  |
| CHICAGO ETHANOL SWAP         | 48,404                    | 57,005                    | -15.1%  | 50,072                    | -3.3%   |
| CHICAGO ULSD (PLATTS) SWA    | 0                         | 0                         | -       | 0                         | -       |
| CHICAGO ULSD PL VS HO SPR    | 3,193                     | 847                       | 277.0%  | 2,902                     | 10.0%   |
| CHICAGO UNL GAS PL VS RBO    | 553                       | 525                       | 5.3%    | 690                       | -19.9%  |
| CIG BASIS                    | 3,912                     | 16,328                    | -76.0%  | 4,482                     | -12.7%  |
| CIG ROCKIES NG INDEX SWA     | 0                         | 0                         | -       | 0                         | -       |
| CINERGY HUB OFF-PEAK MONT    | 0                         | 80                        | -100.0% | 0                         | -       |
| CINERGY HUB PEAK MONTH       | 0                         | 192                       | -100.0% | 0                         | -       |
| CIN HUB 5MW D AH O PK        | 0                         | 83,440                    | -100.0% | 0                         | -       |
| CIN HUB 5MW D AH PK          | 1,057                     | 7,206                     | -85.3%  | 1,055                     | 0.2%    |
| CIN HUB 5MW REAL TIME O P    | 101,904                   | 343,464                   | -70.3%  | 111,704                   | -8.8%   |
| CIN HUB 5MW REAL TIME PK     | 11,419                    | 29,383                    | -61.1%  | 13,069                    | -12.6%  |
| COAL SWAP                    | 0                         | 105                       | -100.0% | 0                         | -       |
| COLUMB GULF MAINLINE NG B    | 954                       | 2,326                     | -59.0%  | 1,009                     | -5.5%   |

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| <b>Energy Futures</b>        |                           |                           |          |                           |        |
| COLUMBIA GULF ONSHORE        | 0                         | 0                         | -        | 0                         | -      |
| CONWAY NATURAL GASOLINE (    | 1,326                     | 1,173                     | 13.0%    | 1,427                     | -7.1%  |
| CONWAY NORMAL BUTANE (OPI    | 912                       | 843                       | 8.2%     | 804                       | 13.4%  |
| CONWAY PROPANE 5 DECIMALS    | 20,857                    | 22,829                    | -8.6%    | 19,994                    | 4.3%   |
| CRUDE OIL                    | 20,311                    | 19,272                    | 5.4%     | 21,311                    | -4.7%  |
| CRUDE OIL OUTRIGHTS          | 165,546                   | 144,431                   | 14.6%    | 160,994                   | 2.8%   |
| CRUDE OIL PHY                | 2,095,604                 | 2,644,087                 | -20.7%   | 2,159,489                 | -3.0%  |
| CRUDE OIL SPRDS              | 124,336                   | 181,781                   | -31.6%   | 119,790                   | 3.8%   |
| CRUDE OIL TRADE AT MARKER    | 0                         | 0                         | 0.0%     | 0                         | 0.0%   |
| DAILY PJM                    | 113,953                   | 167,699                   | -32.0%   | 110,947                   | 2.7%   |
| DATED BRENT (PLATTS) DAILY S | 0                         | 0                         | -        | 0                         | -      |
| DATED TO FRONTLINE BRENT     | 1,985                     | 5,745                     | -65.4%   | 2,180                     | -8.9%  |
| DIESEL 10P BRG FOB RDM VS    | 0                         | 0                         | -        | 0                         | -      |
| DIESEL 10PPM BARGES FOB B    | 0                         | 0                         | -        | 0                         | -      |
| DOMINION TRAN INC - APP I    | 0                         | 1,960                     | -100.0%  | 0                         | -      |
| DOMINION TRANSMISSION INC    | 7,422                     | 21,403                    | -65.3%   | 8,042                     | -7.7%  |
| DUBAI CRUDE OIL BALMO        | 0                         | 0                         | -        | 0                         | -      |
| DUBAI CRUDE OIL CALENDAR     | 3,885                     | 3,287                     | 18.2%    | 4,307                     | -9.8%  |
| DUTCH TTF NATURAL GAS CAL    | 2,520                     | 135                       | 1,766.7% | 2,076                     | 21.4%  |
| DY EURO 3.5% FUEL OI RDA     | 0                         | 0                         | -        | 0                         | -      |
| EASTERN RAIL DELIVERY CSX    | 0                         | 240                       | -100.0%  | 0                         | -      |
| EAST/WEST FUEL OIL SPREAD    | 35                        | 117                       | -70.1%   | 39                        | -10.3% |
| EIA FLAT TAX ONHWAY DIESE    | 1,589                     | 1,828                     | -13.1%   | 1,468                     | 8.2%   |
| ELEC ERCOT DLY OFF PK        | 0                         | 6,000                     | -100.0%  | 0                         | -      |
| ELEC ERCOT DLY PEAK          | 0                         | 180                       | -100.0%  | 0                         | -      |
| ELEC ERCOT OFF PEAK          | 0                         | 0                         | -        | 0                         | -      |
| ELEC FINSETTLED              | 854                       | 1,364                     | -37.4%   | 898                       | -4.9%  |
| ELEC MISO PEAK               | 0                         | 2,550                     | -100.0%  | 0                         | -      |
| ELEC NYISO OFF-PEAK          | 0                         | 47,415                    | -100.0%  | 0                         | -      |
| ELECTRICITY ERCOT PEAK       | 0                         | 0                         | -        | 0                         | -      |
| ELECTRICITY OFF PEAK         | 71,046                    | 25,026                    | 183.9%   | 71,782                    | -1.0%  |
| ELEC WEST POWER OFF-PEAK     | 0                         | 0                         | -        | 0                         | -      |
| ELEC WEST POWER PEAK         | 0                         | 0                         | -        | 0                         | -      |
| ERCOT DAILY 5MW PEAK         | 0                         | 0                         | -        | 0                         | -      |
| ERCOT HOUSTON Z MCPE 5MW     | 0                         | 2,200                     | -100.0%  | 0                         | -      |
| ERCOT NORTH ZMCPE 5MW OF     | 0                         | 6,000                     | -100.0%  | 0                         | -      |
| ERCOT NORTH ZMCPE 5MW OF     | 0                         | 110,880                   | -100.0%  | 0                         | -      |
| ERCOT NORTH ZMCPE 5MW PE     | 0                         | 6,300                     | -100.0%  | 0                         | -      |
| ETHANOL                      | 1,095                     | 2,110                     | -48.1%   | 1,515                     | -27.7% |
| ETHANOL SWAP                 | 510                       | 10                        | 5,000.0% | 470                       | 8.5%   |
| ETHANOL T2 FOB ROTT INCL DU  | 4,426                     | 5,002                     | -11.5%   | 4,646                     | -4.7%  |
| EURO 1% FUEL OIL NEW BALM    | 3                         | 15                        | -80.0%   | 0                         | -      |
| EURO 3.5% FUEL OIL RDAM B    | 40                        | 860                       | -95.3%   | 38                        | 5.3%   |
| EURO 3.5% FUEL OIL SPREAD    | 80                        | 326                       | -75.5%   | 85                        | -5.9%  |
| EURO-DENOMINATED PETRO P     | 0                         | 0                         | -        | 0                         | -      |
| EURO GASOIL 10PPM VS ICE     | 0                         | 352                       | -100.0%  | 0                         | -      |
| EUROPE 1% FUEL OIL NWE CA    | 402                       | 230                       | 74.8%    | 242                       | 66.1%  |
| EUROPE 1% FUEL OIL RDAM C    | 3                         | 3                         | 0.0%     | 3                         | 0.0%   |
| EUROPE 3.5% FUEL OIL MED     | 133                       | 365                       | -63.6%   | 125                       | 6.4%   |
| EUROPE 3.5% FUEL OIL RDAM    | 6,401                     | 14,764                    | -56.6%   | 6,761                     | -5.3%  |
| EUROPEAN GASOIL (ICE)        | 48                        | 152                       | -68.4%   | 100                       | -52.0% |

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## CME Group Exchange Open Interest Report - Monthly

|                           | Open Interest<br>MAY 2019 | Open Interest<br>MAY 2018 | % CHG    | Open Interest<br>APR 2019 | % CHG   |
|---------------------------|---------------------------|---------------------------|----------|---------------------------|---------|
| <b>Energy Futures</b>     |                           |                           |          |                           |         |
| EUROPEAN NAPHTHA BALMO    | 110                       | 231                       | -52.4%   | 128                       | -14.1%  |
| EUROPEAN NAPHTHA CRACK SP | 10,905                    | 14,716                    | -25.9%   | 12,534                    | -13.0%  |
| EUROPE DATED BRENT SWAP   | 460                       | 225                       | 104.4%   | 690                       | -33.3%  |
| EUROPE JET KERO NWE CALSW | 25                        | 30                        | -16.7%   | 26                        | -3.8%   |
| EUROPE NAPHTHA CALSWAP    | 2,987                     | 2,501                     | 19.4%    | 2,715                     | 10.0%   |
| EURO PROPANE CIF ARA SWA  | 2,094                     | 1,688                     | 24.1%    | 2,088                     | 0.3%    |
| FLORIDA GAS ZONE3 BASIS S | 0                         | 0                         | -        | 0                         | -       |
| FREIGHT MARKETS           | 3,781                     | 2,261                     | 67.2%    | 3,954                     | -4.4%   |
| FUEL OIL CRACK VS ICE     | 8,807                     | 15,163                    | -41.9%   | 7,917                     | 11.2%   |
| FUEL OIL NWE CRACK VS ICE | 166                       | 171                       | -2.9%    | 171                       | -2.9%   |
| FUEL OIL (PLATS) CAR CM   | 0                         | 112                       | -100.0%  | 0                         | -       |
| FUEL OIL (PLATS) CAR CN   | 0                         | 72                        | -100.0%  | 0                         | -       |
| FUELOIL SWAP:CARGOES VS.B | 1,039                     | 804                       | 29.2%    | 995                       | 4.4%    |
| GAS EURO-BOB OXY NWE BARG | 5,486                     | 6,940                     | -21.0%   | 5,960                     | -8.0%   |
| GAS EURO-BOB OXY NWE BARG | 26,957                    | 36,191                    | -25.5%   | 27,681                    | -2.6%   |
| GASOIL 0.1 CIF MED SWAP   | 0                         | 0                         | -        | 0                         | -       |
| GASOIL 0.1CIF MED VS ICE  | 0                         | 10                        | -100.0%  | 0                         | -       |
| GASOIL 0.1 CIF NWE VS ISE | 10                        | 0                         | -        | 5                         | 100.0%  |
| GASOIL 0.1 CIF VS ICE GAS | 0                         | 0                         | -        | 0                         | -       |
| GASOIL 0.1 RDAM BRGS VS I | 10                        | 146                       | -93.2%   | 15                        | -33.3%  |
| GASOIL 0.1 ROTTERDAM BARG | 59                        | 365                       | -83.8%   | 67                        | -11.9%  |
| GASOIL 10P CRG CIF NW VS  | 0                         | 0                         | -        | 0                         | -       |
| GASOIL 10PPM VS ICE SWAP  | 27                        | 379                       | -92.9%   | 24                        | 12.5%   |
| GASOIL BULLET SWAP        | 0                         | 0                         | -        | 0                         | -       |
| GASOIL CALENDAR SWAP      | 52                        | 34                        | 52.9%    | 48                        | 8.3%    |
| GASOIL CRACK SPREAD CALEN | 11,793                    | 23,039                    | -48.8%   | 12,390                    | -4.8%   |
| GASOIL MINI CALENDAR SWAP | 693                       | 609                       | 13.8%    | 752                       | -7.8%   |
| GERMAN POWER BASELOAD CA  | 945                       | 61                        | 1,449.2% | 724                       | 30.5%   |
| GROUP THREE ULSD (PLATTS) | 39                        | 139                       | -71.9%   | 45                        | -13.3%  |
| GROUP THREE UNLEAD GAS (P | 0                         | 425                       | -100.0%  | 0                         | -       |
| GRP THREE ULSD(PLT)VS HEA | 10,270                    | 10,739                    | -4.4%    | 6,998                     | 46.8%   |
| GRP THREE UNL GS (PLT) VS | 4,179                     | 4,047                     | 3.3%     | 4,555                     | -8.3%   |
| GULF COAST 3% FUEL OIL BA | 385                       | 2,119                     | -81.8%   | 665                       | -42.1%  |
| GULF COAST JET FUEL CLNDR | 611                       | 838                       | -27.1%   | 683                       | -10.5%  |
| GULF COAST JET VS NYM 2 H | 35,608                    | 33,329                    | 6.8%     | 35,208                    | 1.1%    |
| GULF COAST NO.6 FUEL OIL  | 23,774                    | 70,173                    | -66.1%   | 27,915                    | -14.8%  |
| GULF COAST ULSD CALENDAR  | 1,576                     | 1,201                     | 31.2%    | 1,603                     | -1.7%   |
| GULF COAST ULSD CRACK SPR | 470                       | 995                       | -52.8%   | 510                       | -7.8%   |
| HEATING OIL BALMO CLNDR S | 0                         | 0                         | -        | 35                        | -100.0% |
| HEATING OIL CRCK SPRD BAL | 18                        | 0                         | -        | 0                         | -       |
| HEATING OIL PHY           | 403,637                   | 415,713                   | -2.9%    | 399,884                   | 0.9%    |
| HENRY HUB BASIS SWAP      | 10,821                    | 2,080                     | 420.2%   | 12,027                    | -10.0%  |
| HENRY HUB FINANCIAL LAST  | 0                         | 43                        | -100.0%  | 0                         | -       |
| HENRY HUB INDEX SWAP FUTU | 15,657                    | 2,712                     | 477.3%   | 13,437                    | 16.5%   |
| HENRY HUB SWAP            | 956,361                   | 1,112,596                 | -14.0%   | 978,248                   | -2.2%   |
| HOUSTON SHIP CHANNEL BASI | 9,493                     | 14,993                    | -36.7%   | 10,020                    | -5.3%   |
| HTG OIL                   | 150                       | 222                       | -32.4%   | 163                       | -8.0%   |
| HUSTN SHIP CHNL PIPE SWP  | 0                         | 0                         | -        | 0                         | -       |
| ICE BRENT DUBAI SWAP      | 37,746                    | 45,879                    | -17.7%   | 34,642                    | 9.0%    |
| ICE GASOIL BALMO SWAP     | 0                         | 0                         | -        | 0                         | -       |
| IN DELIVERY MONTH EUA     | 0                         | 3,698                     | -100.0%  | 0                         | -       |

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## CME Group Exchange Open Interest Report - Monthly

|                               | Open Interest<br>MAY 2019 | Open Interest<br>MAY 2018 | % CHG    | Open Interest<br>APR 2019 | % CHG   |
|-------------------------------|---------------------------|---------------------------|----------|---------------------------|---------|
| <b>Energy Futures</b>         |                           |                           |          |                           |         |
| INDIANA MISO                  | 3,875                     | 27,557                    | -85.9%   | 3,281                     | 18.1%   |
| INDONESIAN COAL               | 0                         | 0                         | -        | 0                         | -       |
| INDONESIAN COAL ICI4          | 953                       | 50                        | 1,806.0% | 820                       | 16.2%   |
| ISO NEW ENGLAND OFF-PEAK      | 0                         | 0                         | -        | 0                         | -       |
| ISO NEW ENGLAND PK LMP        | 0                         | 0                         | -        | 0                         | -       |
| JAPAN C&F NAPHTHA CRACK S     | 121                       | 924                       | -86.9%   | 121                       | 0.0%    |
| JAPAN C&F NAPHTHA SWAP        | 1,667                     | 2,754                     | -39.5%   | 1,700                     | -1.9%   |
| JAPAN NAPHTHA BALMO SWAP      | 0                         | 47                        | -100.0%  | 5                         | -100.0% |
| JET AV FUEL (P) CAR FM ICE GA | 0                         | 16                        | -100.0%  | 0                         | -       |
| JET CIF NWE VS ICE            | 285                       | 535                       | -46.7%   | 327                       | -12.8%  |
| JET FUEL BRG FOB RDM VS I     | 0                         | 0                         | -        | 0                         | -       |
| JET FUEL CRG CIF NEW VS I     | 0                         | 0                         | -        | 0                         | -       |
| JET FUEL UP-DOWN BALMO CL     | 6,680                     | 3,250                     | 105.5%   | 4,680                     | 42.7%   |
| JKM LNG Futures               | 5,637                     | 1,715                     | 228.7%   | 5,056                     | 11.5%   |
| LA CARB DIESEL (OPIS)         | 0                         | 0                         | -        | 0                         | -       |
| LA CARB DIESEL (OPIS) SWA     | 58                        | 575                       | -89.9%   | 128                       | -54.7%  |
| LA CARBOB GASOLINE(OPIS)S     | 325                       | 1,150                     | -71.7%   | 300                       | 8.3%    |
| LA JET FUEL VS NYM NO 2 H     | 0                         | 0                         | -        | 0                         | -       |
| LA JET (OPIS) SWAP            | 1,589                     | 2,735                     | -41.9%   | 1,791                     | -11.3%  |
| LLS (ARGUS) CALENDAR SWAP     | 419                       | 0                         | -        | 439                       | -4.6%   |
| LLS (ARGUS) VS WTI SWAP       | 21,720                    | 34,910                    | -37.8%   | 23,249                    | -6.6%   |
| LOS ANGELES CARB GASOLINE     | 0                         | 0                         | -        | 0                         | -       |
| LTD NAT GAS                   | 362,375                   | 393,983                   | -8.0%    | 373,779                   | -3.1%   |
| MARS (ARGUS) VS WTI SWAP      | 5,830                     | 11,545                    | -49.5%   | 5,460                     | 6.8%    |
| MARS (ARGUS) VS WTI TRD M     | 25,455                    | 27,905                    | -8.8%    | 27,792                    | -8.4%   |
| MARS BLEND CRUDE OIL          | 0                         | 200                       | -100.0%  | 0                         | -       |
| MCCLOSKEY ARA ARGS COAL       | 21,653                    | 39,233                    | -44.8%   | 20,361                    | 6.3%    |
| MCCLOSKEY RCH BAY COAL        | 3,221                     | 4,125                     | -21.9%   | 3,218                     | 0.1%    |
| MGF FUT                       | 0                         | 35                        | -100.0%  | 0                         | -       |
| MGN1 SWAP FUT                 | 340                       | 441                       | -22.9%   | 300                       | 13.3%   |
| MICHIGAN BASIS                | 1,617                     | 3,802                     | -57.5%   | 1,648                     | -1.9%   |
| MICHIGAN MISO                 | 0                         | 23,310                    | -100.0%  | 0                         | -       |
| MINI GAS EUROBOB OXY NWE A    | 304                       | 294                       | 3.4%     | 67                        | 353.7%  |
| MINI RBOB V. EBOBARG NWE BF   | 170                       | 310                       | -45.2%   | 1,144                     | -85.1%  |
| MINI RBOB V. EBOB(ARGUS) NW   | 5,388                     | 2,692                     | 100.1%   | 3,729                     | 44.5%   |
| MINY HTG OIL                  | 0                         | 0                         | -        | 1                         | -100.0% |
| MINY NATURAL GAS              | 2,536                     | 1,019                     | 148.9%   | 3,651                     | -30.5%  |
| MINY RBOB GAS                 | 0                         | 0                         | -        | 0                         | 0.0%    |
| MINY WTI CRUDE OIL            | 6,185                     | 5,116                     | 20.9%    | 3,597                     | 71.9%   |
| MJC FUT                       | 265                       | 555                       | -52.3%   | 260                       | 1.9%    |
| MNC FUT                       | 6,337                     | 5,274                     | 20.2%    | 5,936                     | 6.8%    |
| MONT BELVIEU ETHANE 5 DECI    | 38,997                    | 45,202                    | -13.7%   | 38,859                    | 0.4%    |
| MONT BELVIEU ETHANE OPIS B    | 95                        | 125                       | -24.0%   | 149                       | -36.2%  |
| MONT BELVIEU LDH PROPANE 5    | 139,518                   | 128,901                   | 8.2%     | 144,006                   | -3.1%   |
| MONT BELVIEU LDH PROPANE C    | 3,473                     | 1,645                     | 111.1%   | 879                       | 295.1%  |
| MONT BELVIEU NATURAL GASO     | 16,399                    | 20,211                    | -18.9%   | 17,011                    | -3.6%   |
| MONT BELVIEU NATURAL GASO     | 390                       | 336                       | 16.1%    | 300                       | 30.0%   |
| MONT BELVIEU NORMAL BUTAN     | 48,035                    | 38,893                    | 23.5%    | 43,180                    | 11.2%   |
| MONT BELVIEU NORMAL BUTAN     | 1,662                     | 661                       | 151.4%   | 1,197                     | 38.8%   |
| NAT GAS BASIS SWAP            | 1,498                     | 4,267                     | -64.9%   | 1,715                     | -12.7%  |
| NATURAL GAS                   | 82,052                    | 83,815                    | -2.1%    | 80,535                    | 1.9%    |

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|----------------------------|---------------------------|---------------------------|---------|---------------------------|--------|
| <b>Energy Futures</b>      |                           |                           |         |                           |        |
| NATURAL GAS FIXED PRICE SW | 0                         | 0                         | -       | 0                         | -      |
| NATURAL GAS INDEX          | 0                         | 0                         | -       | 0                         | -      |
| NATURAL GAS PEN SWP        | 133,878                   | 170,783                   | -21.6%  | 128,032                   | 4.6%   |
| NATURAL GAS PHY            | 1,309,821                 | 1,534,433                 | -14.6%  | 1,244,433                 | 5.3%   |
| NEPOOL CNCTCT 5MW D AH O   | 0                         | 0                         | -       | 0                         | -      |
| NEPOOL CONECTIC 5MW D AH   | 0                         | 0                         | -       | 0                         | -      |
| NEPOOL INTR HUB 5MW D AH   | 386,952                   | 506,604                   | -23.6%  | 397,032                   | -2.5%  |
| NEPOOL NE MASS 5MW D AH O  | 9,483                     | 14,040                    | -32.5%  | 10,587                    | -10.4% |
| NEPOOL NE MASS 5MW D AH P  | 510                       | 765                       | -33.3%  | 576                       | -11.5% |
| NEPOOL RHD ISLD 5MW D AH   | 0                         | 0                         | -       | 0                         | -      |
| NEPOOL RHODE IL 5MW D AH   | 0                         | 0                         | -       | 0                         | -      |
| NEPOOL W CNT MASS 5MW D A  | 0                         | 0                         | -       | 0                         | -      |
| NEPOOL W CNTR M 5MW D AH   | 0                         | 0                         | -       | 0                         | -      |
| NEW ENGLAND HUB PEAK DAIL  | 1,364                     | 1,888                     | -27.8%  | 1,452                     | -6.1%  |
| NEW YORK ETHANOL SWAP      | 1,013                     | 2,265                     | -55.3%  | 1,005                     | 0.8%   |
| NEW YORK HUB ZONE G PEAK   | 992                       | 2,304                     | -56.9%  | 1,056                     | -6.1%  |
| NEW YORK HUB ZONE J PEAK   | 1,385                     | 850                       | 62.9%   | 1,155                     | 19.9%  |
| NGPL MID-CONTINENT         | 9,972                     | 18,852                    | -47.1%  | 10,840                    | -8.0%  |
| NGPL TEX/OK                | 15,772                    | 26,399                    | -40.3%  | 17,877                    | -11.8% |
| N ILLINOIS HUB DAILY       | 68                        | 258                       | -73.6%  | 68                        | 0.0%   |
| N ILLINOIS HUB MTHLY       | 0                         | 0                         | -       | 0                         | -      |
| NO 2 UP-DOWN SPREAD CALEN  | 200                       | 483                       | -58.6%  | 375                       | -46.7% |
| NORTHERN NATURAL GAS DEMA  | 306                       | 1,096                     | -72.1%  | 368                       | -16.8% |
| NORTHERN NATURAL GAS VENTL | 918                       | 1,444                     | -36.4%  | 1,104                     | -16.8% |
| NORTHERN ILLINOIS OFF-PEA  | 0                         | 0                         | -       | 0                         | -      |
| NORTHWEST ROCKIES BASIS S  | 10,025                    | 29,725                    | -66.3%  | 11,389                    | -12.0% |
| N ROCKIES PIPE SWAP        | 0                         | 30                        | -100.0% | 0                         | -      |
| NY1% VS GC SPREAD SWAP     | 2,030                     | 2,757                     | -26.4%  | 1,710                     | 18.7%  |
| NY 2.2% FUEL OIL (PLATTS   | 0                         | 0                         | -       | 0                         | -      |
| NY 3.0% FUEL OIL (PLATTS   | 225                       | 350                       | -35.7%  | 300                       | -25.0% |
| NY HARBOR 1% FUEL OIL BAL  | 0                         | 0                         | -       | 0                         | -      |
| NY HARBOR HEAT OIL SWP     | 12,906                    | 7,953                     | 62.3%   | 8,384                     | 53.9%  |
| NY HARBOR LOW SULPUR GAS   | 890                       | 690                       | 29.0%   | 915                       | -2.7%  |
| NY HARBOR RESIDUAL FUEL 1  | 1,080                     | 1,926                     | -43.9%  | 1,015                     | 6.4%   |
| NY HARBOR RESIDUAL FUEL C  | 0                         | 0                         | -       | 0                         | -      |
| NYH NO 2 CRACK SPREAD CAL  | 3,239                     | 5,292                     | -38.8%  | 3,441                     | -5.9%  |
| NYISO A                    | 0                         | 0                         | -       | 0                         | -      |
| NYISO A OFF-PEAK           | 0                         | 0                         | -       | 0                         | -      |
| NYISO CAPACITY             | 1,082                     | 2,594                     | -58.3%  | 1,192                     | -9.2%  |
| NYISO G                    | 0                         | 0                         | -       | 0                         | -      |
| NYISO G OFF-PEAK           | 0                         | 0                         | -       | 0                         | -      |
| NYISO J                    | 0                         | 0                         | -       | 0                         | -      |
| NYISO J OFF-PEAK           | 0                         | 0                         | -       | 0                         | -      |
| NYISO ZONE A 5MW D AH O P  | 14,082                    | 42,750                    | -67.1%  | 14,882                    | -5.4%  |
| NYISO ZONE A 5MW D AH PK   | 1,536                     | 5,346                     | -71.3%  | 1,776                     | -13.5% |
| NYISO ZONE C 5MW D AH O P  | 0                         | 0                         | -       | 0                         | -      |
| NYISO ZONE C 5MW D AH PK   | 0                         | 0                         | -       | 0                         | -      |
| NYISO ZONE G 5MW D AH O P  | 451,466                   | 656,750                   | -31.3%  | 439,962                   | 2.6%   |
| NYISO ZONE G 5MW D AH PK   | 18,167                    | 30,578                    | -40.6%  | 17,008                    | 6.8%   |
| NYISO ZONE J 5MW D AH O P  | 85,086                    | 214,041                   | -60.2%  | 97,086                    | -12.4% |
| NYISO ZONE J 5MW D AH PK   | 7,306                     | 15,661                    | -53.3%  | 8,306                     | -12.0% |

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|-----------------------------|---------------------------|---------------------------|---------|---------------------------|---------|
| <b>Energy Futures</b>       |                           |                           |         |                           |         |
| NYMEX ALUMINUM FUTURES      | 372                       | 576                       | -35.4%  | 539                       | -31.0%  |
| NYMEX ULSD VS NYMEX HO      | 0                         | 0                         | -       | 700                       | -100.0% |
| NY ULSD (ARGUS) VS HEATING  | 998                       | 311                       | 220.9%  | 969                       | 3.0%    |
| ONEOK OKLAHOMA NG BASIS     | 0                         | 428                       | -100.0% | 0                         | -       |
| ONTARIO POWER SWAPS         | 100                       | 0                         | -       | 0                         | -       |
| PANHANDLE BASIS SWAP FUTU   | 3,391                     | 9,901                     | -65.8%  | 3,763                     | -9.9%   |
| PANHANDLE PIPE SWAP         | 0                         | 1,451                     | -100.0% | 0                         | -       |
| PERMIAN BASIS SWAP          | 4,028                     | 7,442                     | -45.9%  | 4,152                     | -3.0%   |
| PETROCHEMICALS              | 9,927                     | 13,097                    | -24.2%  | 9,727                     | 2.1%    |
| PETRO CRCKS & SPRDS ASIA    | 936                       | 1,136                     | -17.6%  | 910                       | 2.9%    |
| PETRO CRCKS & SPRDS NA      | 74,490                    | 106,596                   | -30.1%  | 75,242                    | -1.0%   |
| PETRO CRK&SPRD EURO         | 12,741                    | 21,433                    | -40.6%  | 13,359                    | -4.6%   |
| PETROLEUM PRODUCTS          | 4,158                     | 10,461                    | -60.3%  | 4,711                     | -11.7%  |
| PETROLEUM PRODUCTS ASIA     | 2,124                     | 2,955                     | -28.1%  | 1,914                     | 11.0%   |
| PETRO OUTRIGHT EURO         | 10,575                    | 14,500                    | -27.1%  | 10,154                    | 4.1%    |
| PETRO OUTRIGHT NA           | 8,525                     | 7,953                     | 7.2%    | 7,225                     | 18.0%   |
| PJM AD HUB 5MW REAL TIME    | 193,879                   | 301,201                   | -35.6%  | 192,715                   | 0.6%    |
| PJM AECO DA OFF-PEAK        | 0                         | 0                         | -       | 0                         | -       |
| PJM AECO DA PEAK            | 0                         | 0                         | -       | 0                         | -       |
| PJM APS ZONE DA OFF-PEAK    | 0                         | 0                         | -       | 0                         | -       |
| PJM APS ZONE DA PEAK        | 0                         | 0                         | -       | 0                         | -       |
| PJM ATSI ELEC               | 0                         | 4,140                     | -100.0% | 0                         | -       |
| PJM BGE DA OFF-PEAK         | 0                         | 8,282                     | -100.0% | 0                         | -       |
| PJM BGE DA PEAK             | 0                         | 450                       | -100.0% | 0                         | -       |
| PJM COMED 5MW D AH O PK     | 0                         | 15,805                    | -100.0% | 0                         | -       |
| PJM COMED 5MW D AH PK       | 0                         | 850                       | -100.0% | 0                         | -       |
| PJM DAILY                   | 828                       | 1,096                     | -24.5%  | 904                       | -8.4%   |
| PJM DAYTON DA OFF-PEAK      | 58,565                    | 89,200                    | -34.3%  | 60,565                    | -3.3%   |
| PJM DAYTON DA PEAK          | 3,850                     | 8,295                     | -53.6%  | 4,050                     | -4.9%   |
| PJM JCPL DA OFF-PEAK        | 0                         | 0                         | -       | 0                         | -       |
| PJM JCPL DA PEAK            | 0                         | 0                         | -       | 0                         | -       |
| PJM MONTHLY                 | 320                       | 1,160                     | -72.4%  | 360                       | -11.1%  |
| PJM NI HUB 5MW REAL TIME    | 83,548                    | 483,068                   | -82.7%  | 67,099                    | 24.5%   |
| PJM NILL DA OFF-PEAK        | 80,546                    | 270,822                   | -70.3%  | 94,146                    | -14.4%  |
| PJM NILL DA PEAK            | 4,992                     | 16,911                    | -70.5%  | 5,772                     | -13.5%  |
| PJM OFF-PEAK LMP SWAP FUT   | 0                         | 328                       | -100.0% | 0                         | -       |
| PJM PECO ZONE5MW PEAK CAL   | 2,960                     | 0                         | -       | 2,960                     | 0.0%    |
| PJM PPL DA OFF-PEAK         | 0                         | 0                         | -       | 0                         | -       |
| PJM PPL DA PEAK             | 0                         | 0                         | -       | 0                         | -       |
| PJM PSEG DA OFF-PEAK        | 73,145                    | 31,240                    | 134.1%  | 76,825                    | -4.8%   |
| PJM PSEG DA PEAK            | 3,810                     | 440                       | 765.9%  | 3,920                     | -2.8%   |
| PJM WESTH DA OFF-PEAK       | 124,172                   | 310,219                   | -60.0%  | 136,972                   | -9.3%   |
| PJM WESTHDA PEAK            | 6,730                     | 16,763                    | -59.9%  | 7,370                     | -8.7%   |
| PJM WESTH RT OFF-PEAK       | 659,775                   | 1,519,278                 | -56.6%  | 736,490                   | -10.4%  |
| PJM WESTH RT PEAK           | 100,824                   | 102,994                   | -2.1%   | 109,932                   | -8.3%   |
| PLASTICS                    | 3,480                     | 782                       | 345.0%  | 3,461                     | 0.5%    |
| PREMIUM UNLD 10P FOB MED    | 267                       | 465                       | -42.6%  | 426                       | -37.3%  |
| PREMIUM UNLEAD 10PPM FOB    | 0                         | 84                        | -100.0% | 0                         | -       |
| PREM UNL GAS 10PPM RDAM F   | 0                         | 0                         | -       | 0                         | -       |
| PREM UNL GAS 10PPM RDAM F   | 0                         | 54                        | -100.0% | 15                        | -100.0% |
| PROPANE NON-LDH MB (OPIS) B | 75                        | 405                       | -81.5%  | 937                       | -92.0%  |

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## CME Group Exchange Open Interest Report - Monthly

|                             | Open Interest<br>MAY 2019 | Open Interest<br>MAY 2018 | % CHG    | Open Interest<br>APR 2019 | % CHG   |
|-----------------------------|---------------------------|---------------------------|----------|---------------------------|---------|
| <b>Energy Futures</b>       |                           |                           |          |                           |         |
| PROPANE NON-LDH MT. BEL (OF | 64,241                    | 47,839                    | 34.3%    | 66,288                    | -3.1%   |
| RBOB CALENDAR SWAP          | 17,116                    | 12,578                    | 36.1%    | 15,768                    | 8.5%    |
| RBOB CRACK SPREAD           | 5,729                     | 6,559                     | -12.7%   | 4,977                     | 15.1%   |
| RBOB CRACK SPREAD BALMO S   | 25                        | 0                         | -        | 0                         | -       |
| RBOB GAS                    | 108                       | 1,379                     | -92.2%   | 116                       | -6.9%   |
| RBOB GASOLINE BALMO CLNDR   | 805                       | 1,526                     | -47.2%   | 1,598                     | -49.6%  |
| RBOB PHY                    | 367,281                   | 480,931                   | -23.6%   | 421,435                   | -12.8%  |
| RBOB SPREAD (PLATTS) SWAP   | 0                         | 0                         | -        | 0                         | -       |
| RBOB VS HEATING OIL SWAP    | 75                        | 1,550                     | -95.2%   | 75                        | 0.0%    |
| SAN JUAN BASIS SWAP         | 4,793                     | 14,992                    | -68.0%   | 6,002                     | -20.1%  |
| SAN JUAN PIPE SWAP          | 0                         | 360                       | -100.0%  | 0                         | -       |
| SINGAPORE 180CST BALMO      | 10                        | 105                       | -90.5%   | 26                        | -61.5%  |
| SINGAPORE 380CST BALMO      | 25                        | 579                       | -95.7%   | 78                        | -67.9%  |
| SINGAPORE 380CST FUEL OIL   | 5,692                     | 10,964                    | -48.1%   | 5,490                     | 3.7%    |
| SINGAPORE FUEL 180CST CAL   | 579                       | 2,243                     | -74.2%   | 667                       | -13.2%  |
| SINGAPORE FUEL OIL SPREAD   | 178                       | 1,812                     | -90.2%   | 190                       | -6.3%   |
| SINGAPORE GASOIL            | 9,647                     | 11,792                    | -18.2%   | 10,359                    | -6.9%   |
| SINGAPORE GASOIL CALENDAR   | 312                       | 350                       | -10.9%   | 323                       | -3.4%   |
| SINGAPORE GASOIL SWAP       | 1,918                     | 7,280                     | -73.7%   | 2,093                     | -8.4%   |
| SINGAPORE GASOIL VS ICE     | 14,775                    | 47,435                    | -68.9%   | 17,085                    | -13.5%  |
| SINGAPORE JET KERO BALMO    | 0                         | 0                         | -        | 0                         | -       |
| SINGAPORE JET KERO GASOIL   | 4,945                     | 11,050                    | -55.2%   | 5,655                     | -12.6%  |
| SINGAPORE JET KEROSENE SW   | 1,415                     | 1,835                     | -22.9%   | 1,555                     | -9.0%   |
| SINGAPORE JET KERO VS. GAS  | 0                         | 0                         | -        | 0                         | -       |
| SINGAPORE MOGAS 92 UNLEAD   | 0                         | 350                       | -100.0%  | 450                       | -100.0% |
| SINGAPORE MOGAS 92 UNLEAD   | 18,203                    | 15,709                    | 15.9%    | 20,277                    | -10.2%  |
| SINGAPORE NAPHTHA SWAP      | 0                         | 0                         | -        | 0                         | -       |
| SING FUEL                   | 0                         | 10                        | -100.0%  | 0                         | -       |
| SOCAL PIPE SWAP             | 0                         | 0                         | -        | 0                         | -       |
| SONAT BASIS SWAP FUTURE     | 0                         | 0                         | -        | 0                         | -       |
| SOUTH STAR TEX OKLHM KNS    | 0                         | 70                        | -100.0%  | 0                         | -       |
| Sumas Basis Swap            | 1,433                     | 4,259                     | -66.4%   | 1,557                     | -8.0%   |
| SUMAS NAT GAS PLATTS FIXED  | 0                         | 0                         | -        | 0                         | -       |
| TC2 ROTTERDAM TO USAC 37K   | 395                       | 314                       | 25.8%    | 415                       | -4.8%   |
| TC5 RAS TANURA TO YOKOHAM   | 1,290                     | 80                        | 1,512.5% | 1,445                     | -10.7%  |
| TCO BASIS SWAP              | 3,300                     | 6,951                     | -52.5%   | 3,672                     | -10.1%  |
| TCO NG INDEX SWAP           | 0                         | 0                         | -        | 0                         | -       |
| TD3 MEG TO JAPAN 250K MT    | 13,401                    | 1,943                     | 589.7%   | 12,267                    | 9.2%    |
| TENNESSEE 500 LEG BASIS S   | 0                         | 0                         | -        | 0                         | -       |
| TENNESSEE 800 LEG NG BASI   | 0                         | 0                         | -        | 0                         | -       |
| TENNESSEE ZONE 0 BASIS SW   | 0                         | 0                         | -        | 0                         | -       |
| TETCO M-3 INDEX             | 0                         | 0                         | -        | 0                         | -       |
| Tetco STX Basis             | 0                         | 428                       | -100.0%  | 0                         | -       |
| TEXAS EASTERN ZONE M-3 BA   | 1,342                     | 4,443                     | -69.8%   | 1,404                     | -4.4%   |
| TEXAS GAS ZONE1 NG BASIS    | 0                         | 3,364                     | -100.0%  | 0                         | -       |
| Transco Zone 3 Basis        | 0                         | 1,926                     | -100.0%  | 0                         | -       |
| TRANSCO ZONE 3 NG INDEX S   | 0                         | 0                         | -        | 0                         | -       |
| TRANSCO ZONE4 BASIS SWAP    | 2,479                     | 5,832                     | -57.5%   | 2,616                     | -5.2%   |
| TRANSCO ZONE 4 NAT GAS IN   | 0                         | 0                         | -        | 0                         | -       |
| TRANSCO ZONE 6 BASIS SWAP   | 0                         | 1,679                     | -100.0%  | 0                         | -       |
| TRANSCO ZONE 6 INDEX        | 0                         | 0                         | -        | 0                         | -       |

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## CME Group Exchange Open Interest Report - Monthly

|                             | Open Interest<br>MAY 2019 | Open Interest<br>MAY 2018 | % CHG   | Open Interest<br>APR 2019 | % CHG   |
|-----------------------------|---------------------------|---------------------------|---------|---------------------------|---------|
| <b>Energy Futures</b>       |                           |                           |         |                           |         |
| UCM FUT                     | 0                         | 0                         | -       | 0                         | -       |
| UK NBP NAT GAS CAL MTH FUT  | 120                       | 203                       | -40.9%  | 160                       | -25.0%  |
| ULSD 10PPM CIF MED SWAP     | 0                         | 0                         | -       | 0                         | -       |
| ULSD 10PPM CIF MED VS ICE   | 0                         | 16                        | -100.0% | 0                         | -       |
| ULSD 10PPM CIF NW BALMO S   | 0                         | 0                         | -       | 0                         | -       |
| ULSD UP-DOWN BALMO SWP      | 4,425                     | 6,875                     | -35.6%  | 3,300                     | 34.1%   |
| UP DOWN GC ULSD VS NMX HO   | 48,749                    | 40,763                    | 19.6%   | 42,918                    | 13.6%   |
| WAHA BASIS                  | 1,749                     | 4,481                     | -61.0%  | 1,848                     | -5.4%   |
| WAHA INDEX SWAP FUTURE      | 0                         | 0                         | -       | 0                         | -       |
| WESTERN RAIL DELIVERY PRB   | 0                         | 120                       | -100.0% | 0                         | -       |
| WTI-BRENT BULLET SWAP       | 3,129                     | 6,704                     | -53.3%  | 3,654                     | -14.4%  |
| WTI-BRENT CALENDAR SWAP     | 181,167                   | 130,303                   | 39.0%   | 167,910                   | 7.9%    |
| WTI CALENDAR                | 192,665                   | 183,671                   | 4.9%    | 191,411                   | 0.7%    |
| WTS (ARGUS) VS WTI SWAP     | 62,467                    | 60,042                    | 4.0%    | 52,148                    | 19.8%   |
| WTS (ARGUS) VS WTI TRD MT   | 6,014                     | 3,480                     | 72.8%   | 5,843                     | 2.9%    |
| <b>Energy Options</b>       |                           |                           |         |                           |         |
| 12 MO GASOIL CAL SWAP SPR   | 0                         | 0                         | -       | 0                         | -       |
| BRENT 1 MONTH CAL           | 0                         | 2,000                     | -100.0% | 0                         | -       |
| BRENT CALENDAR SWAP         | 8,507                     | 3,498                     | 143.2%  | 6,627                     | 28.4%   |
| BRENT CRUDE OIL 12 M CSO    | 0                         | 0                         | -       | 0                         | -       |
| BRENT CRUDE OIL 1 M CSO     | 25,350                    | 210,610                   | -88.0%  | 27,300                    | -7.1%   |
| BRENT CRUDE OIL 6 M CSO     | 0                         | 0                         | -       | 0                         | -       |
| BRENT OIL LAST DAY          | 248,015                   | 289,329                   | -14.3%  | 202,368                   | 22.6%   |
| COAL API2 INDEX             | 255                       | 4,495                     | -94.3%  | 580                       | -56.0%  |
| COAL API4 INDEX             | 0                         | 25                        | -100.0% | 0                         | -       |
| COAL SWAP                   | 0                         | 270                       | -100.0% | 0                         | -       |
| CRUDE OIL                   | 150                       | 0                         | -       | 150                       | 0.0%    |
| CRUDE OIL 1MO               | 655,949                   | 446,235                   | 47.0%   | 596,856                   | 9.9%    |
| CRUDE OIL APO               | 376,971                   | 475,009                   | -20.6%  | 386,852                   | -2.6%   |
| CRUDE OIL CALNDR STRIP      | 200                       | 170                       | 17.6%   | 200                       | 0.0%    |
| CRUDE OIL OUTRIGHTS         | 0                         | 4,120                     | -100.0% | 295                       | -100.0% |
| CRUDE OIL PHY               | 2,468,738                 | 2,914,108                 | -15.3%  | 2,810,220                 | -12.2%  |
| ELEC MISO PEAK              | 0                         | 0                         | -       | 0                         | -       |
| ETHANOL                     | 0                         | 150                       | -100.0% | 0                         | -       |
| ETHANOL SWAP                | 14,743                    | 14,700                    | 0.3%    | 14,864                    | -0.8%   |
| EUROPEAN JET KEROSENE NW    | 0                         | 0                         | -       | 0                         | -       |
| GASOLINE                    | 0                         | 0                         | -       | 0                         | -       |
| HEATING OIL CRACK OPTIONS   | 0                         | 0                         | -       | 0                         | -       |
| HEATING OIL CRK SPD AVG PRI | 0                         | 0                         | -       | 0                         | -       |
| HEATING OIL PHY             | 43,119                    | 36,987                    | 16.6%   | 53,176                    | -18.9%  |
| HENRY HUB FINANCIAL LAST    | 10,040                    | 5,672                     | 77.0%   | 11,223                    | -10.5%  |
| HO 1 MONTH CLNDR OPTIONS    | 1,000                     | 0                         | -       | 1,000                     | 0.0%    |
| LLS CRUDE OIL               | 0                         | 1,800                     | -100.0% | 0                         | -       |
| MCCLOSKEY ARA ARGS COAL     | 0                         | 345                       | -100.0% | 0                         | -       |
| MCCLOSKEY RCH BAY COAL      | 150                       | 1,150                     | -87.0%  | 50                        | 200.0%  |
| NATURAL GAS                 | 0                         | 0                         | -       | 0                         | -       |
| NATURAL GAS 1 M CSO FIN     | 24,900                    | 5,950                     | 318.5%  | 9,800                     | 154.1%  |
| NATURAL GAS 2 M CSO FIN     | 75                        | 0                         | -       | 0                         | -       |

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|----------------------------|---------------------------|---------------------------|----------|---------------------------|--------|
| <b>Energy Options</b>      |                           |                           |          |                           |        |
| NATURAL GAS 3 M CSO FIN    | 30,350                    | 37,970                    | -20.1%   | 22,800                    | 33.1%  |
| NATURAL GAS 5 M CSO FIN    | 250                       | 0                         | -        | 0                         | -      |
| NATURAL GAS 6 M CSO FIN    | 11,350                    | 3,200                     | 254.7%   | 9,500                     | 19.5%  |
| NATURAL GAS OPTION ON CALE | 10,484                    | 12,286                    | -14.7%   | 10,284                    | 1.9%   |
| NATURAL GAS PHY            | 1,722,034                 | 1,695,540                 | 1.6%     | 1,528,095                 | 12.7%  |
| NATURAL GAS WINTER STRIP   | 1,300                     | 0                         | -        | 0                         | -      |
| N ROCKIES PIPE SWAP        | 1,878                     | 2,054                     | -8.6%    | 1,332                     | 41.0%  |
| NY HARBOR HEAT OIL SWP     | 13,091                    | 19,105                    | -31.5%   | 10,659                    | 22.8%  |
| NYISO ZONE G 5MW PEAK OPTI | 0                         | 0                         | -        | 0                         | -      |
| NYMEX EUROPEAN GASOIL APO  | 0                         | 0                         | -        | 0                         | -      |
| PANHANDLE PIPE SWAP        | 0                         | 3,600                     | -100.0%  | 0                         | -      |
| PETROCHEMICALS             | 3,098                     | 3,620                     | -14.4%   | 3,059                     | 1.3%   |
| PETRO OUTRIGHT EURO        | 24                        | 0                         | -        | 24                        | 0.0%   |
| PETRO OUTRIGHT NA          | 608                       | 48                        | 1,166.7% | 654                       | -7.0%  |
| PJM WES HUB PEAK CAL MTH   | 820                       | 1,720                     | -52.3%   | 820                       | 0.0%   |
| PJM WES HUB PEAK LMP 50MW  | 1,567                     | 9,037                     | -82.7%   | 1,567                     | 0.0%   |
| RBOB 1MO CAL SPD OPTIONS   | 0                         | 0                         | -        | 0                         | -      |
| RBOB CALENDAR SWAP         | 182                       | 650                       | -72.0%   | 213                       | -14.6% |
| RBOB CRACK                 | 0                         | 0                         | -        | 0                         | -      |
| RBOB PHY                   | 17,279                    | 11,836                    | 46.0%    | 25,127                    | -31.2% |
| ROTTERDAM 3.5%FUEL OIL CL  | 0                         | 0                         | -        | 0                         | -      |
| SAN JUAN PIPE SWAP         | 910                       | 1,828                     | -50.2%   | 455                       | 100.0% |
| SHORT TERM                 | 0                         | 0                         | -        | 0                         | -      |
| SHORT TERM NATURAL GAS     | 400                       | 305                       | 31.1%    | 0                         | -      |
| SINGAPORE GASOIL CALENDAR  | 0                         | 0                         | -        | 0                         | -      |
| SINGAPORE JET FUEL CALEND  | 0                         | 0                         | -        | 0                         | -      |
| SOCAL PIPE SWAP            | 0                         | 0                         | -        | 0                         | -      |
| WTI-BRENT BULLET SWAP      | 112,055                   | 233,480                   | -52.0%   | 116,000                   | -3.4%  |
| WTI CRUDE OIL 1 M CSO FI   | 141,510                   | 178,700                   | -20.8%   | 149,400                   | -5.3%  |

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|------------------------|---------------------------|---------------------------|---------|---------------------------|---------|
| <b>FX Futures</b>      |                           |                           |         |                           |         |
| AD/CD CROSS RATES      | 12                        | 3                         | 300.0%  | 12                        | 0.0%    |
| AD/JY CROSS RATES      | 1,230                     | 711                       | 73.0%   | 1,397                     | -12.0%  |
| AD/NE CROSS RATES      | 29                        | 75                        | -61.3%  | 30                        | -3.3%   |
| AUSTRALIAN DOLLAR      | 178,685                   | 149,861                   | 19.2%   | 159,950                   | 11.7%   |
| BDI                    | 0                         | 0                         | -       | 0                         | -       |
| BP/JY CROSS RATES      | 661                       | 662                       | -0.2%   | 472                       | 40.0%   |
| BP/SF CROSS RATES      | 192                       | 96                        | 100.0%  | 191                       | 0.5%    |
| BRAZIL REAL            | 56,005                    | 52,926                    | 5.8%    | 47,479                    | 18.0%   |
| BRITISH POUND          | 226,431                   | 226,575                   | -0.1%   | 161,784                   | 40.0%   |
| CANADIAN DOLLAR        | 148,109                   | 155,602                   | -4.8%   | 154,672                   | -4.2%   |
| CD/JY CROSS RATES      | 3                         | 57                        | -94.7%  | 11                        | -72.7%  |
| CHINESE RENMINBI (CNH) | 2,513                     | 896                       | 180.5%  | 1,464                     | 71.7%   |
| CZECK KORUNA (EC)      | 2                         | 0                         | -       | 2                         | 0.0%    |
| CZECK KORUNA (US)      | 0                         | 0                         | -       | 0                         | -       |
| EC/AD CROSS RATES      | 2,696                     | 1,196                     | 125.4%  | 3,181                     | -15.2%  |
| EC/CD CROSS RATES      | 1,785                     | 1,543                     | 15.7%   | 1,731                     | 3.1%    |
| EC/NOK CROSS RATES     | 517                       | 213                       | 142.7%  | 547                       | -5.5%   |
| EC/SEK CROSS RATES     | 592                       | 859                       | -31.1%  | 597                       | -0.8%   |
| EFX/BP CROSS RATES     | 25,605                    | 36,678                    | -30.2%  | 27,493                    | -6.9%   |
| EFX/JY CROSS RATES     | 27,939                    | 23,890                    | 16.9%   | 24,068                    | 16.1%   |
| EFX/SF CROSS RATES     | 10,965                    | 8,506                     | 28.9%   | 11,787                    | -7.0%   |
| E-MICRO AUD/USD        | 6,535                     | 3,925                     | 66.5%   | 5,197                     | 25.7%   |
| E-MICRO CAD/USD        | 2,429                     | 2,298                     | 5.7%    | 1,824                     | 33.2%   |
| E-MICRO CHF/USD        | 396                       | 349                       | 13.5%   | 366                       | 8.2%    |
| E-MICRO EUR/USD        | 13,729                    | 15,931                    | -13.8%  | 9,303                     | 47.6%   |
| E-MICRO GBP/USD        | 2,491                     | 4,392                     | -43.3%  | 1,862                     | 33.8%   |
| E-MICRO INR/USD        | 421                       | 560                       | -24.8%  | 220                       | 91.4%   |
| E-MICRO JPY/USD        | 1,834                     | 3,325                     | -44.8%  | 1,319                     | 39.0%   |
| E-MINI EURO FX         | 17,057                    | 13,899                    | 22.7%   | 15,683                    | 8.8%    |
| E-MINI JAPANESE YEN    | 1,035                     | 1,240                     | -16.5%  | 519                       | 99.4%   |
| EURO FX                | 519,966                   | 557,258                   | -6.7%   | 518,212                   | 0.3%    |
| HUNGARIAN FORINT (EC)  | 0                         | 0                         | -       | 0                         | -       |
| HUNGARIAN FORINT (US)  | 0                         | 0                         | -       | 2                         | -100.0% |
| INDIAN RUPEE           | 1,737                     | 1,474                     | 17.8%   | 2,214                     | -21.5%  |
| JAPANESE YEN           | 178,165                   | 159,561                   | 11.7%   | 202,106                   | -11.8%  |
| KOREAN WON             | 763                       | 103                       | 640.8%  | 185                       | 312.4%  |
| MEXICAN PESO           | 266,309                   | 187,316                   | 42.2%   | 258,629                   | 3.0%    |
| NEW ZEALND DOLLAR      | 66,202                    | 62,927                    | 5.2%    | 49,266                    | 34.4%   |
| NKR/USD CROSS RATE     | 2,289                     | 1,604                     | 42.7%   | 2,226                     | 2.8%    |
| POLISH ZLOTY (EC)      | 0                         | 11                        | -100.0% | 4                         | -100.0% |
| POLISH ZLOTY (US)      | 72                        | 57                        | 26.3%   | 62                        | 16.1%   |
| RMB USD                | 1                         | 3                         | -66.7%  | 0                         | -       |
| RUSSIAN RUBLE          | 62,596                    | 26,719                    | 134.3%  | 62,630                    | -0.1%   |
| S.AFRICAN RAND         | 15,226                    | 12,031                    | 26.6%   | 14,115                    | 7.9%    |
| SF/JY CROSS RATES      | 0                         | 0                         | -       | 0                         | -       |
| SHEKEL                 | 0                         | 774                       | -100.0% | 0                         | -       |
| SKR/USD CROSS RATES    | 1,410                     | 1,788                     | -21.1%  | 1,533                     | -8.0%   |
| SWISS FRANC            | 84,840                    | 100,963                   | -16.0%  | 102,753                   | -17.4%  |
| TURKISH LIRA           | 1,801                     | 6,043                     | -70.2%  | 1,893                     | -4.9%   |
| USDZAR                 | 0                         | 0                         | -       | 0                         | -       |

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## CME Group Exchange Open Interest Report - Monthly

|                                 | Open Interest<br>MAY 2019 | Open Interest<br>MAY 2018 | % CHG   | Open Interest<br>APR 2019 | % CHG  |
|---------------------------------|---------------------------|---------------------------|---------|---------------------------|--------|
| <b>FX Options</b>               |                           |                           |         |                           |        |
| AUD/USD PQO 2pm Fix             | 70,800                    | 107,424                   | -34.1%  | 60,654                    | 16.7%  |
| AUSTRALIAN DLR (EU)             | 0                         | 0                         | -       | 0                         | -      |
| AUSTRALIAN DOLLAR               | 0                         | 0                         | -       | 0                         | -      |
| BRAZIL REAL                     | 54                        | 0                         | -       | 0                         | -      |
| BRITISH POUND                   | 0                         | 0                         | -       | 0                         | -      |
| BRITISH POUND (EU)              | 0                         | 180                       | -100.0% | 0                         | -      |
| CAD/USD PQO 2pm Fix             | 64,390                    | 94,877                    | -32.1%  | 65,067                    | -1.0%  |
| CANADIAN DOLLAR                 | 0                         | 0                         | -       | 0                         | -      |
| CANADIAN DOLLAR (EU)            | 0                         | 50                        | -100.0% | 0                         | -      |
| CHF/USD PQO 2pm Fix             | 4,647                     | 6,694                     | -30.6%  | 4,397                     | 5.7%   |
| EFX/BP CROSS RATES              | 0                         | 0                         | -       | 0                         | -      |
| EFX/JY CROSS RATES              | 0                         | 0                         | -       | 0                         | -      |
| EURO FX                         | 0                         | 0                         | -       | 0                         | -      |
| EURO FX (EU)                    | 0                         | 17                        | -100.0% | 0                         | -      |
| EUR/USD PQO 2pm Fix             | 248,630                   | 399,940                   | -37.8%  | 286,932                   | -13.3% |
| GBP/USD PQO 2pm Fix             | 130,690                   | 141,766                   | -7.8%   | 133,594                   | -2.2%  |
| JAPANESE YEN                    | 0                         | 0                         | -       | 0                         | -      |
| JAPANESE YEN (EU)               | 0                         | 0                         | -       | 0                         | -      |
| JPY/USD PQO 2pm Fix             | 165,291                   | 146,547                   | 12.8%   | 142,583                   | 15.9%  |
| MEXICAN PESO                    | 2,385                     | 5,505                     | -56.7%  | 2,110                     | 13.0%  |
| NEW ZEALND DOLLAR               | 226                       | 0                         | -       | 237                       | -4.6%  |
| SWISS FRANC                     | 0                         | 0                         | -       | 0                         | -      |
| SWISS FRANC (EU)                | 0                         | 0                         | -       | 0                         | -      |
| <b>Foreign Exchange Futures</b> |                           |                           |         |                           |        |
| CHILEAN PESO                    | 10                        | 498                       | -98.0%  | 0                         | -      |
| <b>Foreign Exchange Options</b> |                           |                           |         |                           |        |
| AUD/USD PQO 2pm Fix             | 214                       | 0                         | -       | 323                       | -33.7% |
| <b>Ags Futures</b>              |                           |                           |         |                           |        |
| FERTILIZER PRODUCS              | 1,700                     | 1,490                     | 14.1%   | 1,100                     | 54.5%  |

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## CME Group Exchange Open Interest Report - Monthly

|                             | Open Interest<br>MAY 2019 | Open Interest<br>MAY 2018 | % CHG     | Open Interest<br>APR 2019 | % CHG   |
|-----------------------------|---------------------------|---------------------------|-----------|---------------------------|---------|
| <b>Ag Products Futures</b>  |                           |                           |           |                           |         |
| BUTTER CS                   | 8,914                     | 6,995                     | 27.4%     | 8,642                     | 3.1%    |
| CASH-SETTLED CHEESE         | 21,028                    | 24,964                    | -15.8%    | 21,364                    | -1.6%   |
| CATTLE                      | 377,286                   | 345,105                   | 9.3%      | 417,852                   | -9.7%   |
| CAT WEATHER EUROPEAN        | 3,200                     | 0                         | -         | 2,000                     | 60.0%   |
| CDD SEASONAL STRIP          | 450                       | 50                        | 800.0%    | 450                       | 0.0%    |
| CDD WEATHER                 | 6,875                     | 50                        | 13,650.0% | 2,100                     | 227.4%  |
| CHI WHEAT                   | 439,671                   | 554,998                   | -20.8%    | 471,069                   | -6.7%   |
| CLASS IV MILK               | 9,089                     | 1,641                     | 453.9%    | 8,923                     | 1.9%    |
| COCOA TAS                   | 0                         | 1                         | -100.0%   | 0                         | -       |
| COFFEE                      | 0                         | 0                         | -         | 0                         | -       |
| CORN                        | 1,811,386                 | 1,963,220                 | -7.7%     | 1,636,755                 | 10.7%   |
| COTTON                      | 0                         | 0                         | -         | 0                         | -       |
| DJ_UBS ROLL SELECT INDEX FU | 1,909                     | 2,951                     | -35.3%    | 1,909                     | 0.0%    |
| DOW-UBS COMMOD INDEX        | 33,761                    | 78,085                    | -56.8%    | 28,326                    | 19.2%   |
| DRY WHEY                    | 3,052                     | 3,721                     | -18.0%    | 3,099                     | -1.5%   |
| FEEDER CATTLE               | 50,445                    | 43,053                    | 17.2%     | 50,025                    | 0.8%    |
| FERTILIZER PRODUCTS         | 3,725                     | 3,250                     | 14.6%     | 2,345                     | 58.8%   |
| GOLDMAN SACHS               | 13,381                    | 15,262                    | -12.3%    | 13,595                    | -1.6%   |
| GSCI EXCESS RETURN FUT      | 52,653                    | 58,318                    | -9.7%     | 52,554                    | 0.2%    |
| HDD EURO SEASONAL STRIP     | 0                         | 0                         | -         | 0                         | -       |
| HDD SEASONAL STRIP          | 0                         | 0                         | -         | 0                         | -       |
| HDD WEATHER                 | 0                         | 0                         | -         | 0                         | -       |
| HDD WEATHER EUROPEAN        | 0                         | 0                         | -         | 1,000                     | -100.0% |
| HOGS                        | 315,608                   | 238,522                   | 32.3%     | 317,740                   | -0.7%   |
| HOUSING INDEX               | 45                        | 34                        | 32.4%     | 59                        | -23.7%  |
| Intercommodity Spread       | 0                         | 0                         | -         | 0                         | -       |
| KC WHEAT                    | 317,762                   | 301,124                   | 5.5%      | 325,511                   | -2.4%   |
| LUMBER                      | 4,279                     | 6,605                     | -35.2%    | 3,921                     | 9.1%    |
| MALAYSIAN PALM SWAP         | 23,124                    | 16,328                    | 41.6%     | 20,304                    | 13.9%   |
| MILK                        | 24,306                    | 24,568                    | -1.1%     | 23,901                    | 1.7%    |
| MINI CORN                   | 12,830                    | 14,279                    | -10.1%    | 6,793                     | 88.9%   |
| MINI SOYBEAN                | 12,555                    | 32,156                    | -61.0%    | 9,912                     | 26.7%   |
| MINI WHEAT                  | 2,046                     | 2,851                     | -28.2%    | 2,076                     | -1.4%   |
| MLK MID OPTIONS             | 0                         | 8                         | -100.0%   | 0                         | -       |
| NFD MILK                    | 9,867                     | 7,188                     | 37.3%     | 9,645                     | 2.3%    |
| OATS                        | 7,661                     | 5,098                     | 50.3%     | 6,214                     | 23.3%   |
| ROUGH RICE                  | 7,691                     | 8,961                     | -14.2%    | 7,786                     | -1.2%   |
| SOYBEAN                     | 780,947                   | 903,491                   | -13.6%    | 727,286                   | 7.4%    |
| SOYBEAN MEAL                | 494,540                   | 529,191                   | -6.5%     | 464,362                   | 6.5%    |
| SOYBEAN OIL                 | 532,986                   | 516,356                   | 3.2%      | 487,062                   | 9.4%    |
| S&P GSCI ENHANCED ER SWAP   | 3,762                     | 3,762                     | 0.0%      | 3,762                     | 0.0%    |
| SUGAR 11                    | 0                         | 58                        | -100.0%   | 0                         | -       |
| USD CRUDE PALM OIL          | 3,590                     | 5,160                     | -30.4%    | 3,552                     | 1.1%    |
| WHEAT                       | 20,913                    | 20,350                    | 2.8%      | 20,300                    | 3.0%    |
| <b>Ag Products Options</b>  |                           |                           |           |                           |         |
| AUG-NOV SOYBEAN CAL SPRD    | 0                         | 0                         | -         | 0                         | -       |
| BUTTER CS                   | 14,357                    | 12,161                    | 18.1%     | 13,268                    | 8.2%    |
| CASH-SETTLED CHEESE         | 30,734                    | 33,707                    | -8.8%     | 34,169                    | -10.1%  |

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## CME Group Exchange Open Interest Report - Monthly

|                            | Open Interest<br>MAY 2019 | Open Interest<br>MAY 2018 | % CHG    | Open Interest<br>APR 2019 | % CHG  |
|----------------------------|---------------------------|---------------------------|----------|---------------------------|--------|
| <b>Ag Products Options</b> |                           |                           |          |                           |        |
| CATTLE                     | 211,784                   | 226,608                   | -6.5%    | 198,584                   | 6.6%   |
| CAT WEATHER EUROPEAN       | 2,000                     | 0                         | -        | 2,000                     | 0.0%   |
| CDD SEASONAL STRIP         | 5,000                     | 600                       | 733.3%   | 5,000                     | 0.0%   |
| CDD WEATHER                | 0                         | 0                         | -        | 0                         | -      |
| CHI WHEAT                  | 446,531                   | 444,836                   | 0.4%     | 334,710                   | 33.4%  |
| CLASS IV MILK              | 14,133                    | 3,619                     | 290.5%   | 14,006                    | 0.9%   |
| CORN                       | 1,884,696                 | 1,805,853                 | 4.4%     | 1,227,103                 | 53.6%  |
| CORN NEARBY+2 CAL SPRD     | 14,265                    | 6,528                     | 118.5%   | 7,715                     | 84.9%  |
| DEC-DEC CORN CAL SPRD      | 6,411                     | 4,342                     | 47.7%    | 2,547                     | 151.7% |
| DEC-JULY CORN CAL SPRD     | 10,868                    | 1,500                     | 624.5%   | 5,957                     | 82.4%  |
| DEC-JULY WHEAT CAL SPRD    | 0                         | 0                         | -        | 0                         | -      |
| DRY WHEY                   | 3,788                     | 2,191                     | 72.9%    | 3,491                     | 8.5%   |
| FEEDER CATTLE              | 29,177                    | 25,500                    | 14.4%    | 28,182                    | 3.5%   |
| HDD EURO SEASONAL STRIP    | 0                         | 0                         | -        | 0                         | -      |
| HDD SEASONAL STRIP         | 0                         | 0                         | -        | 0                         | -      |
| HDD WEATHER                | 0                         | 0                         | -        | 0                         | -      |
| HDD WEATHER EUROPEAN       | 0                         | 0                         | -        | 0                         | -      |
| HOGS                       | 433,274                   | 161,317                   | 168.6%   | 397,815                   | 8.9%   |
| HOUSING INDEX              | 0                         | 2                         | -100.0%  | 0                         | -      |
| Intercommodity Spread      | 440                       | 3,868                     | -88.6%   | 120                       | 266.7% |
| JAN-MAY SOYBEAN CAL SPRD   | 0                         | 0                         | -        | 0                         | -      |
| JULY-DEC CORN CAL SPRD     | 7,995                     | 5,956                     | 34.2%    | 7,695                     | 3.9%   |
| JULY-DEC SOYMEAL CAL SPRD  | 1,200                     | 0                         | -        | 1,200                     | 0.0%   |
| JULY-DEC SOY OIL CAL SPRD  | 0                         | 0                         | -        | 0                         | -      |
| JULY-DEC WHEAT CAL SPRD    | 1,550                     | 1,250                     | 24.0%    | 1,550                     | 0.0%   |
| JULY-NOV SOYBEAN CAL SPRD  | 6,196                     | 13,372                    | -53.7%   | 6,586                     | -5.9%  |
| KC WHEAT                   | 94,492                    | 79,185                    | 19.3%    | 71,554                    | 32.1%  |
| LUMBER                     | 1,697                     | 1,953                     | -13.1%   | 1,481                     | 14.6%  |
| LV CATL CSO                | 65                        | 93                        | -30.1%   | 45                        | 44.4%  |
| MAR-JULY CORN CAL SPRD     | 0                         | 0                         | -        | 0                         | -      |
| MAR-JULY WHEAT CAL SPRD    | 0                         | 0                         | -        | 0                         | -      |
| MILK                       | 78,394                    | 68,606                    | 14.3%    | 78,015                    | 0.5%   |
| MLK MID OPTIONS            | 202                       | 337                       | -40.1%   | 213                       | -5.2%  |
| NFD MILK                   | 21,062                    | 14,451                    | 45.7%    | 23,626                    | -10.9% |
| NOV-JULY SOYBEAN CAL SPRD  | 3,000                     | 0                         | -        | 800                       | 275.0% |
| NOV-MAR SOYBEAN CSO        | 20                        | 70                        | -71.4%   | 0                         | -      |
| NOV-NOV SOYBEAN CAL SPRD   | 114                       | 5                         | 2,180.0% | 114                       | 0.0%   |
| OATS                       | 1,147                     | 725                       | 58.2%    | 1,147                     | 0.0%   |
| ROUGH RICE                 | 2,394                     | 1,873                     | 27.8%    | 970                       | 146.8% |
| SEP-DEC SOYBEAN MEAL CSO   | 0                         | 400                       | -100.0%  | 0                         | -      |
| SOYBEAN                    | 660,028                   | 776,476                   | -15.0%   | 516,582                   | 27.8%  |
| SOYBEAN CRUSH              | 4                         | 109                       | -96.3%   | 4                         | 0.0%   |
| SOYBEAN MEAL               | 140,677                   | 224,452                   | -37.3%   | 100,807                   | 39.6%  |
| SOYBEAN OIL                | 91,597                    | 82,509                    | 11.0%    | 60,389                    | 51.7%  |
| SOYBN NEARBY+2 CAL SPRD    | 5,500                     | 0                         | -        | 0                         | -      |
| SOYMEAL NEARBY+2 CAL SPRD  | 450                       | 0                         | -        | 450                       | 0.0%   |
| WHEAT                      | 15,955                    | 0                         | -        | 12,559                    | 27.0%  |
| WHEAT-CORN ICSD            | 1,890                     | 900                       | 110.0%   | 1,890                     | 0.0%   |
| WHEAT NEARBY+2 CAL SPRD    | 885                       | 3,700                     | -76.1%   | 885                       | 0.0%   |

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## CME Group Exchange Open Interest Report - Monthly

|                            | Open Interest<br>MAY 2019 | Open Interest<br>MAY 2018 | % CHG        | Open Interest<br>APR 2019 | % CHG        |
|----------------------------|---------------------------|---------------------------|--------------|---------------------------|--------------|
| <b>TOTAL FUTURES GROUP</b> |                           |                           |              |                           |              |
| Interest Rate Futures      | 31,389,631                | 29,389,983                | 6.8%         | 31,263,288                | 0.4%         |
| Equity Index Futures       | 4,254,874                 | 4,880,512                 | -12.8%       | 4,054,736                 | 4.9%         |
| Metals Futures             | 1,178,441                 | 1,170,298                 | 0.7%         | 1,099,656                 | 7.2%         |
| Energy Futures             | 10,596,864                | 14,882,293                | -28.8%       | 10,739,123                | -1.3%        |
| FX Futures                 | 1,931,275                 | 1,824,900                 | 5.8%         | 1,848,991                 | 4.5%         |
| Foreign Exchange Futures   | 10                        | 498                       | -98.0%       | 0                         | -            |
| Ags Futures                | 1,700                     | 1,490                     | 14.1%        | 1,100                     | 54.5%        |
| Ag Products Futures        | 5,411,337                 | 5,737,754                 | -5.7%        | 5,162,194                 | 4.8%         |
| <b>TOTAL FUTURES</b>       | <b>54,764,132</b>         | <b>57,887,728</b>         | <b>-5.4%</b> | <b>54,169,088</b>         | <b>1.1%</b>  |
| <b>TOTAL OPTIONS GROUP</b> |                           |                           |              |                           |              |
| Interest Rate Options      | 71,273,901                | 50,535,542                | 41.0%        | 62,411,472                | 14.2%        |
| Equity Index Options       | 4,734,975                 | 4,332,002                 | 9.3%         | 4,174,374                 | 13.4%        |
| Metals Options             | 1,442,294                 | 1,321,955                 | 9.1%         | 1,597,809                 | -9.7%        |
| Energy Options             | 5,947,352                 | 6,631,602                 | -10.3%       | 6,001,550                 | -0.9%        |
| FX Options                 | 687,113                   | 903,000                   | -23.9%       | 695,574                   | -1.2%        |
| Foreign Exchange Options   | 214                       | 0                         | -            | 323                       | -33.7%       |
| Ag Products Options        | 4,243,972                 | 4,009,054                 | 5.9%         | 3,163,229                 | 34.2%        |
| <b>TOTAL OPTIONS</b>       | <b>88,329,821</b>         | <b>67,733,155</b>         | <b>30.4%</b> | <b>78,044,331</b>         | <b>13.2%</b> |
| <b>TOTAL COMBINED</b>      |                           |                           |              |                           |              |
| Interest Rate              | 102,663,532               | 79,925,525                | 28.4%        | 93,674,760                | 9.6%         |
| Equity Index               | 8,989,849                 | 9,212,514                 | -2.4%        | 8,229,110                 | 9.2%         |
| Metals                     | 2,620,735                 | 2,492,253                 | 5.2%         | 2,697,465                 | -2.8%        |
| Energy                     | 16,544,216                | 21,513,895                | -23.1%       | 16,740,673                | -1.2%        |
| FX                         | 2,618,388                 | 2,727,900                 | -4.0%        | 2,544,565                 | 2.9%         |
| Foreign Exchange           | 224                       | 498                       | -55.0%       | 323                       | -30.7%       |
| Ags                        | 1,700                     | 1,490                     | 14.1%        | 1,100                     | 54.5%        |
| Ag Products                | 9,655,309                 | 9,746,808                 | -0.9%        | 8,325,423                 | 16.0%        |
| <b>GRAND TOTAL</b>         | <b>143,093,953</b>        | <b>125,620,883</b>        | <b>13.9%</b> | <b>132,213,419</b>        | <b>8.2%</b>  |

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