



CME Group Exchange Open Interest Report - Monthly

	Open Interest JUN 2019	Open Interest JUN 2018	% CHG	Open Interest MAY 2019	% CHG
Interest Rate Futures					
10-YR NOTE	3,764,831	3,515,551	7.1%	4,014,478	-6.2%
10-YR SWAP RATE	115,556	31,012	272.6%	103,559	11.6%
15-YR SWAP RATE	10,850	0	-	10,850	0.0%
1-MONTH EURODOLLAR	38	7,569	-99.5%	36	5.6%
20-YR SWAP RATE	90	0	-	90	0.0%
2-YR NOTE	3,591,115	1,873,958	91.6%	3,661,670	-1.9%
2-YR SWAP RATE	24,439	0	-	26,161	-6.6%
30-YR BOND	919,676	792,810	16.0%	989,336	-7.0%
30-YR SWAP RATE	2,379	0	-	2,823	-15.7%
3-YR SWAP RATE	10,639	0	-	13,303	-20.0%
4-YR SWAP RATE	7,694	0	-	8,317	-7.5%
5-YR NOTE	4,477,103	3,811,091	17.5%	4,654,120	-3.8%
5-YR SWAP RATE	62,776	16,048	291.2%	71,813	-12.6%
7-YR SWAP RATE	13,522	0	-	11,411	18.5%
EURODOLLARS	12,760,266	13,943,636	-8.5%	13,124,415	-2.8%
FED FUND	2,282,354	2,078,675	9.8%	2,547,743	-10.4%
SOFR	145,179	12,586	1,053.5%	167,866	-13.5%
SONIA	15,650	0	-	14,269	9.7%
Ultra 10-Year Note	759,820	541,756	40.3%	735,300	3.3%
ULTRA T-BOND	1,146,367	972,070	17.9%	1,198,819	-4.4%
Interest Rate Options					
10-YR NOTE	4,168,486	2,881,970	44.6%	3,410,524	22.2%
2-YR NOTE	459,752	278,074	65.3%	332,034	38.5%
30-YR BOND	859,877	764,996	12.4%	933,251	-7.9%
5-YR NOTE	2,443,104	1,600,644	52.6%	2,121,632	15.2%
EURODOLLARS	46,673,731	23,566,718	98.0%	43,412,729	7.5%
EURO MIDCURVE	18,380,400	15,361,033	19.7%	21,009,061	-12.5%
FED FUND	1,002	4,776	-79.0%	1,752	-42.8%
Ultra 10-Year Note	5,661	0	-	5,351	5.8%
ULTRA T-BOND	43,511	13,096	232.2%	26,596	63.6%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange Open Interest Report - Monthly

	Open Interest JUN 2019	Open Interest JUN 2018	% CHG	Open Interest MAY 2019	% CHG
Equity Index Futures					
BITCOIN FUTURES	6,009	2,724	120.6%	4,960	21.1%
DJ US REAL ESTATE	28,007	30,575	-8.4%	25,875	8.2%
E-mini (\$5) Dow	85,350	85,388	0.0%	77,286	10.4%
E-MINI COM SERVICES SELECT	4,665	0	-	6,054	-22.9%
E-mini FTSE 100 (USD)	0	5	-100.0%	0	-
E-mini FTSE China 50	0	141	-100.0%	5	-100.0%
E-MINI MIDCAP	63,555	85,579	-25.7%	66,300	-4.1%
E-MINI NASDAQ 100	212,878	236,534	-10.0%	225,158	-5.5%
E-MINI RUSSELL 1000	8,402	10,391	-19.1%	9,112	-7.8%
E-MINI RUSSELL 1000 GROWTH	3,920	4,207	-6.8%	3,029	29.4%
E-MINI RUSSELL 1000 VALUE	6,862	5,607	22.4%	6,083	12.8%
E-MINI RUSSELL 2000	422,537	554,152	-23.8%	434,342	-2.7%
E-MINI S&P500	2,480,571	2,698,986	-8.1%	2,714,778	-8.6%
E-MINI S&P REAL ESTATE SELE	2,604	5,873	-55.7%	2,950	-11.7%
FT-SE 100	0	5	-100.0%	0	-
FTSE Emerging	4	0	0.0%	58	-93.1%
IBOVESPA INDEX	152	310	-51.0%	130	16.9%
MICRO E-MINI NASDAQ 100	14,556	0	-	16,359	-11.0%
MICRO E-MINI RUSSELL 2000	3,821	0	-	19,631	-80.5%
MICRO E-MINI S&P500	24,773	0	-	31,381	-21.1%
MICRO MINI \$5 DOW	7,005	0	-	9,509	-26.3%
NASDAQ BIOTECH	217	925	-76.5%	92	135.9%
NIFTY 50	0	0	-	0	-
NIKKEI 225 (\$) STOCK	27,577	30,423	-9.4%	25,901	6.5%
NIKKEI 225 (YEN) STOCK	54,690	50,394	8.5%	70,578	-22.5%
S&P 500	231,850	154,647	49.9%	265,489	-12.7%
S&P 500 ANNUAL DIVIDEND IND	121,037	112,664	7.4%	109,186	10.9%
S&P 500/GI	10	13	-23.1%	10	0.0%
S&P 500 QUARLY DIVIDEND IND	200	380	-47.4%	600	-66.7%
S&P 600 SMALLCAP EMINI	538	0	-	0	-
S&P CONSUMER DSCRTNRY SE	3,303	6,813	-51.5%	3,494	-5.5%
S&P CONSUMER STAPLES SECT	15,075	7,401	103.7%	14,649	2.9%
S&P ENERGY SECTOR	8,549	26,710	-68.0%	13,621	-37.2%
S&P FINANCIAL SECTOR	14,035	27,724	-49.4%	30,367	-53.8%
S&P HEALTH CARE SECTOR	12,509	6,294	98.7%	7,197	73.8%
S&P INDUSTRIAL SECTOR	3,809	4,409	-13.6%	7,253	-47.5%
S&P MATERIALS SECTOR	3,038	5,050	-39.8%	6,546	-53.6%
S&P TECHNOLOGY SECTOR	8,027	11,700	-31.4%	6,630	21.1%
S&P UTILITIES SECTOR	15,698	26,354	-40.4%	16,542	-5.1%
S&P VALUE INDEX FUTURES	12	14	-14.3%	12	0.0%
YEN DENOMINATED TOPIX	251	205	22.4%	1,272	-80.3%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange Open Interest Report - Monthly

	Open Interest JUN 2019	Open Interest JUN 2018	% CHG	Open Interest MAY 2019	% CHG
Equity Index Options					
E-mini (\$5) Dow	2,355	6,915	-65.9%	3,762	-37.4%
E-MINI NASDAQ 100	56,728	59,670	-4.9%	63,570	-10.8%
E-MINI RUSSELL 2000	8,828	7,164	23.2%	20,720	-57.4%
E-MINI S&P500	1,973,911	1,624,809	21.5%	2,949,141	-33.1%
EOM E-MINI RUSSELL 2000 END	2,073	240	763.8%	3,715	-44.2%
EOM EMINI S&P	494,513	529,774	-6.7%	506,722	-2.4%
EOM S&P 500	32,917	30,464	8.1%	53,967	-39.0%
EOW1 E-MINI RUSSELL 2000 WE	524	1,502	-65.1%	650	-19.4%
EOW1 E-MINI RUSSELL 2000 WE	1,446	1,423	1.6%	843	71.5%
EOW1 EMINI S&P 500	228,684	241,800	-5.4%	365,766	-37.5%
EOW1 S&P 500	44,290	34,660	27.8%	13,216	235.1%
EOW2 E-MINI RUSSELL 2000 WE	1,116	2,804	-60.2%	875	27.5%
EOW2 EMINI S&P 500	105,432	100,302	5.1%	137,183	-23.1%
EOW2 S&P 500	7,890	2,420	226.0%	2,101	275.5%
EOW3 E-MINI RUSSELL 2000 WE	8,148	16,348	-50.2%	3,856	111.3%
EOW3 EMINI S&P 500	717,403	968,784	-25.9%	451,757	58.8%
EOW3 S&P 500	76,219	80,733	-5.6%	46,136	65.2%
EOW4 E-MINI RUSSELL 2000 WE	224	895	-75.0%	0	-
EOW4 EMINI S&P 500	29,610	48,686	-39.2%	0	-
S&P 500	63,840	102,488	-37.7%	110,196	-42.1%
Metals Futures					
ALUMINUM	49,476	68,325	-27.6%	54,638	-9.4%
COMEX COPPER	247,820	266,333	-7.0%	282,827	-12.4%
COMEX E-Mini GOLD	1,507	861	75.0%	2,509	-39.9%
COMEX E-Mini SILVER	229	298	-23.2%	231	-0.9%
COMEX GOLD	588,661	478,221	23.1%	465,077	26.6%
COMEX MINY COPPER	92	58	58.6%	124	-25.8%
COMEX SILVER	218,587	209,485	4.3%	209,964	4.1%
COPPER	11,632	13,325	-12.7%	12,396	-6.2%
E-MICRO GOLD	19,385	10,337	87.5%	12,350	57.0%
FERROUS PRODUCTS	3,228	3,155	2.3%	3,652	-11.6%
GOLD	0	0	-	0	-
Gold Kilo	0	0	-	0	-
IRON ORE 62 CHINA PLATTS FU	0	600	-100.0%	0	-
IRON ORE 62 CHINA TSI FUTURE	6,787	10,264	-33.9%	7,290	-6.9%
LNDN ZINC	12	28	-57.1%	27	-55.6%
NYMEX HOT ROLLED STEEL	16,661	12,457	33.7%	17,610	-5.4%
NYMEX PLATINUM	85,333	86,498	-1.3%	84,525	1.0%
PALLADIUM	23,390	22,049	6.1%	19,416	20.5%
SILVER	1,885	1,537	22.6%	1,481	27.3%
URANIUM	2,761	2,690	2.6%	3,027	-8.8%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange Open Interest Report - Monthly

	Open Interest JUN 2019	Open Interest JUN 2018	% CHG	Open Interest MAY 2019	% CHG
Metals Options					
COMEX COPPER	38,504	20,335	89.3%	46,676	-17.5%
COMEX GOLD	1,488,207	1,190,505	25.0%	1,134,990	31.1%
COMEX SILVER	180,751	190,624	-5.2%	232,836	-22.4%
COPPER	0	0	-	11	-100.0%
GOLD	44,840	5,220	759.0%	11,774	280.8%
HOT ROLLED COIL STEEL CALL	600	600	0.0%	650	-7.7%
IRON ORE 62 CHINA TSI CALL O	1,210	1,650	-26.7%	1,220	-0.8%
IRON ORE 62 CHINA TSI PUT OP	635	640	-0.8%	640	-0.8%
NYMEX PLATINUM	9,144	5,816	57.2%	10,271	-11.0%
PALLADIUM	2,442	2,518	-3.0%	1,946	25.5%
SILVER	2,146	588	265.0%	1,209	77.5%
Energy Futures					
3.5% FUEL OIL CID MED SWA	92	248	-62.9%	96	-4.2%
3.5% FUEL OIL CIF BALMO S	0	0	-	0	-
AEP-DAYTON HUB DAILY	38	68	-44.1%	28	35.7%
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	978	-100.0%	0	-
ARGUS LLS VS. WTI (ARG) T	27,008	49,839	-45.8%	29,133	-7.3%
ARGUS PROPAN FAR EST INDE	5,390	5,034	7.1%	5,348	0.8%
ARGUS PROPAN(SAUDI ARAMC	1,596	1,656	-3.6%	2,034	-21.5%
AUSTRIALIAN COKE COAL	28	216	-87.0%	32	-12.5%
BRENT BALMO SWAP	200	0	-	0	-
BRENT CALENDAR SWAP	30,013	20,023	49.9%	26,150	14.8%
BRENT CFD SWAP	0	0	-	0	-
BRENT FINANCIAL FUTURES	240	3,848	-93.8%	240	0.0%
BRENT OIL LAST DAY	246,216	211,992	16.1%	254,090	-3.1%
CAISO SP15 EZGNHUB5 MW P	0	0	-	0	-
CAISO SP15 EZGNHUB5 PEAK	0	0	-	0	-
CANADIAN LIGHT SWEET OIL	0	35	-100.0%	0	-
CENTERPOINT BASIS SWAP	577	5,813	-90.1%	687	-16.0%
CHICAGO ETHANOL SWAP	50,653	59,540	-14.9%	48,394	4.7%
CHICAGO ULSD (PLATTS) SWA	0	0	-	0	-
CHICAGO ULSD PL VS HO SPR	3,409	1,116	205.5%	3,193	6.8%
CHICAGO UNL GAS PL VS RBO	466	625	-25.4%	553	-15.7%
CIG BASIS	3,360	14,916	-77.5%	3,912	-14.1%
CIG ROCKIES NG INDEX SWA	0	0	-	0	-
CINERGY HUB OFF-PEAK MONT	0	70	-100.0%	0	-
CINERGY HUB PEAK MONTH	0	168	-100.0%	0	-
CIN HUB 5MW D AH O PK	0	69,160	-100.0%	0	-
CIN HUB 5MW D AH PK	816	6,916	-88.2%	1,057	-22.8%
CIN HUB 5MW REAL TIME O P	91,904	316,584	-71.0%	101,904	-9.8%
CIN HUB 5MW REAL TIME PK	10,119	27,640	-63.4%	11,419	-11.4%
COAL SWAP	0	205	-100.0%	0	-
COLUMB GULF MAINLINE NG B	900	2,000	-55.0%	954	-5.7%

***** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange Open Interest Report - Monthly

	Open Interest JUN 2019	Open Interest JUN 2018	% CHG	Open Interest MAY 2019	% CHG
Energy Futures					
COLUMBIA GULF ONSHORE	0	0	-	0	-
CONWAY NATURAL GASOLINE (1,135	1,146	-1.0%	1,326	-14.4%
CONWAY NORMAL BUTANE (OPI	1,447	1,771	-18.3%	912	58.7%
CONWAY PROPANE 5 DECIMALS	25,455	24,450	4.1%	20,857	22.0%
CRUDE OIL	20,161	19,772	2.0%	20,311	-0.7%
CRUDE OIL OUTRIGHTS	168,731	150,201	12.3%	165,546	1.9%
CRUDE OIL PHY	2,038,805	2,502,159	-18.5%	2,076,894	-1.8%
CRUDE OIL SPRDS	126,316	177,881	-29.0%	124,336	1.6%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
DAILY PJM	115,451	162,992	-29.2%	113,953	1.3%
DATED BRENT (PLATTS) DAILY S	0	0	-	0	-
DATED TO FRONTLINE BRENT	1,690	5,420	-68.8%	1,985	-14.9%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-
DIESEL 10PPM BARGES FOB B	0	0	-	0	-
DOMINION TRAN INC - APP I	0	1,712	-100.0%	0	-
DOMINION TRANSMISSION INC	6,822	20,083	-66.0%	7,422	-8.1%
DUBAI CRUDE OIL BALMO	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	4,955	2,721	82.1%	3,885	27.5%
DUTCH TTF NATURAL GAS CAL	3,000	200	1,400.0%	2,520	19.0%
DY EURO 3.5% FUEL OI RDA	0	0	-	0	-
EASTERN RAIL DELIVERY CSX	0	155	-100.0%	0	-
EAST/WEST FUEL OIL SPREAD	41	97	-57.7%	35	17.1%
EIA FLAT TAX ONHWAY DIESE	1,750	2,005	-12.7%	1,589	10.1%
ELEC ERCOT DLY OFF PK	0	0	-	0	-
ELEC ERCOT DLY PEAK	0	900	-100.0%	0	-
ELEC ERCOT OFF PEAK	0	0	-	0	-
ELEC FINSETTLED	810	1,320	-38.6%	854	-5.2%
ELEC MISO PEAK	0	2,220	-100.0%	0	-
ELEC NYISO OFF-PEAK	0	41,535	-100.0%	0	-
ELECTRICITY ERCOT PEAK	0	0	-	0	-
ELECTRICITY OFF PEAK	70,262	24,242	189.8%	71,046	-1.1%
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	8,400	-100.0%	0	-
ERCOT NORTH ZMCPE 5MW OF	0	84,000	-100.0%	0	-
ERCOT NORTH ZMCPE 5MW PE	0	3,150	-100.0%	0	-
ETHANOL	966	1,922	-49.7%	1,095	-11.8%
ETHANOL SWAP	395	100	295.0%	490	-19.4%
ETHANOL T2 FOB ROTT INCL DU	4,530	4,788	-5.4%	4,426	2.3%
EURO 1% FUEL OIL NEW BALM	0	3	-100.0%	3	-100.0%
EURO 3.5% FUEL OIL RDAM B	6	651	-99.1%	40	-85.0%
EURO 3.5% FUEL OIL SPREAD	65	238	-72.7%	80	-18.8%
EURO-DENOMINATED PETRO P	0	0	-	0	-
EURO GASOIL 10PPM VS ICE	0	324	-100.0%	0	-
EUROPE 1% FUEL OIL NWE CA	391	179	118.4%	402	-2.7%
EUROPE 1% FUEL OIL RDAM C	3	3	0.0%	3	0.0%
EUROPE 3.5% FUEL OIL MED	92	291	-68.4%	133	-30.8%
EUROPE 3.5% FUEL OIL RDAM	5,866	13,654	-57.0%	6,401	-8.4%
EUROPEAN GASOIL (ICE)	35	154	-77.3%	48	-27.1%

***** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange Open Interest Report - Monthly

	Open Interest JUN 2019	Open Interest JUN 2018	% CHG	Open Interest MAY 2019	% CHG
Energy Futures					
EUROPEAN NAPHTHA BALMO	133	249	-46.6%	110	20.9%
EUROPEAN NAPHTHA CRACK SP	11,024	15,959	-30.9%	10,905	1.1%
EUROPE DATED BRENT SWAP	985	150	556.7%	460	114.1%
EUROPE JET KERO NWE CALSW	23	24	-4.2%	25	-8.0%
EUROPE NAPHTHA CALSWAP	2,705	3,101	-12.8%	2,987	-9.4%
EURO PROPANE CIF ARA SWA	2,134	1,748	22.1%	2,091	2.1%
FLORIDA GAS ZONE3 BASIS S	0	0	-	0	-
FREIGHT MARKETS	3,347	2,344	42.8%	3,781	-11.5%
FUEL OIL CRACK VS ICE	8,409	12,695	-33.8%	8,807	-4.5%
FUEL OIL NWE CRACK VS ICE	161	171	-5.8%	166	-3.0%
FUEL OIL (PLATS) CAR CM	6	98	-93.9%	0	-
FUEL OIL (PLATS) CAR CN	0	57	-100.0%	0	-
FUELOIL SWAP:CARGOES VS.B	923	730	26.4%	1,039	-11.2%
GAS EURO-BOB OXY NWE BARG	5,555	6,851	-18.9%	5,486	1.3%
GAS EURO-BOB OXY NWE BARG	26,718	35,571	-24.9%	26,957	-0.9%
GASOIL 0.1 CIF MED SWAP	0	0	-	0	-
GASOIL 0.1CIF MED VS ICE	0	5	-100.0%	0	-
GASOIL 0.1 CIF NWE VS ISE	5	0	-	10	-50.0%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-
GASOIL 0.1 RDAM BRGS VS I	11	124	-91.1%	10	10.0%
GASOIL 0.1 ROTTERDAM BARG	53	380	-86.1%	59	-10.2%
GASOIL 10P CRG CIF NW VS	0	0	-	0	-
GASOIL 10PPM VS ICE SWAP	25	332	-92.5%	27	-7.4%
GASOIL BULLET SWAP	0	0	-	0	-
GASOIL CALENDAR SWAP	50	32	56.3%	52	-3.8%
GASOIL CRACK SPREAD CALEN	12,072	20,488	-41.1%	11,793	2.4%
GASOIL MINI CALENDAR SWAP	647	573	12.9%	693	-6.6%
GERMAN POWER BASELOAD CA	1,238	59	1,998.3%	945	31.0%
GROUP THREE ULSD (PLATTS)	33	155	-78.7%	39	-15.4%
GROUP THREE UNLEAD GAS (P	0	425	-100.0%	0	-
GRP THREE ULSD(PLT)VS HEA	10,013	10,335	-3.1%	10,270	-2.5%
GRP THREE UNL GS (PLT) VS	3,701	3,618	2.3%	4,179	-11.4%
GULF COAST 3% FUEL OIL BA	324	919	-64.7%	385	-15.8%
GULF COAST JET FUEL CLNDR	535	905	-40.9%	611	-12.4%
GULF COAST JET VS NYM 2 H	32,335	30,122	7.3%	35,608	-9.2%
GULF COAST NO.6 FUEL OIL	21,811	66,376	-67.1%	23,774	-8.3%
GULF COAST ULSD CALENDAR	1,723	1,609	7.1%	1,576	9.3%
GULF COAST ULSD CRACK SPR	430	945	-54.5%	470	-8.5%
HEATING OIL BALMO CLNDR S	480	167	187.4%	0	-
HEATING OIL CRCK SPRD BAL	0	0	-	18	-100.0%
HEATING OIL PHY	378,141	390,359	-3.1%	403,482	-6.3%
HENRY HUB BASIS SWAP	6,432	2,836	126.8%	10,821	-40.6%
HENRY HUB FINANCIAL LAST	0	12	-100.0%	0	-
HENRY HUB INDEX SWAP FUTU	11,472	2,464	365.6%	15,657	-26.7%
HENRY HUB SWAP	947,252	1,087,984	-12.9%	956,361	-1.0%
HOUSTON SHIP CHANNEL BASI	8,983	14,453	-37.8%	9,493	-5.4%
HTG OIL	137	203	-32.5%	150	-8.7%
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	-
ICE BRENT DUBAI SWAP	42,420	46,975	-9.7%	37,746	12.4%
ICE GASOIL BALMO SWAP	0	0	-	0	-
IN DELIVERY MONTH EUA	0	3,698	-100.0%	0	-

***** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange Open Interest Report - Monthly

	Open Interest JUN 2019	Open Interest JUN 2018	% CHG	Open Interest MAY 2019	% CHG
Energy Futures					
INDIANA MISO	4,595	28,769	-84.0%	3,875	18.6%
INDONESIAN COAL	0	0	-	0	-
INDONESIAN COAL ICI4	874	110	694.5%	953	-8.3%
ISO NEW ENGLAND OFF-PEAK	0	0	-	0	-
ISO NEW ENGLAND PK LMP	0	0	-	0	-
JAPAN C&F NAPHTHA CRACK S	121	616	-80.4%	121	0.0%
JAPAN C&F NAPHTHA SWAP	1,539	2,813	-45.3%	1,667	-7.7%
JAPAN NAPHTHA BALMO SWAP	3	23	-87.0%	0	-
JET AV FUEL (P) CAR FM ICE GA	0	14	-100.0%	0	-
JET CIF NWE VS ICE	243	472	-48.5%	285	-14.7%
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	4,744	4,263	11.3%	6,680	-29.0%
JKM LNG Futures	5,462	2,080	162.6%	5,637	-3.1%
LA CARB DIESEL (OPIS)	0	0	-	0	-
LA CARB DIESEL (OPIS) SWA	82	625	-86.9%	58	41.4%
LA CARBOB GASOLINE(OPIS)S	325	575	-43.5%	325	0.0%
LA JET FUEL VS NYM NO 2 H	0	0	-	0	-
LA JET (OPIS) SWAP	2,022	2,395	-15.6%	1,589	27.2%
LLS (ARGUS) CALENDAR SWAP	399	0	-	419	-4.8%
LLS (ARGUS) VS WTI SWAP	19,541	36,195	-46.0%	21,720	-10.0%
LOS ANGELES CARB GASOLINE	0	0	-	0	-
LTD NAT GAS	356,608	421,061	-15.3%	362,375	-1.6%
MARS (ARGUS) VS WTI SWAP	5,915	10,470	-43.5%	5,830	1.5%
MARS (ARGUS) VS WTI TRD M	25,877	21,543	20.1%	25,455	1.7%
MARS BLEND CRUDE OIL	0	200	-100.0%	0	-
MCCLOSKEY ARA ARGS COAL	22,983	39,757	-42.2%	21,653	6.1%
MCCLOSKEY RCH BAY COAL	3,867	4,997	-22.6%	3,221	20.1%
MGF FUT	0	20	-100.0%	0	-
MGN1 SWAP FUT	410	454	-9.7%	340	20.6%
MICHIGAN BASIS	1,587	3,582	-55.7%	1,617	-1.9%
MICHIGAN MISO	0	20,412	-100.0%	0	-
MINI GAS EUROBOB OXY NWE A	223	411	-45.7%	304	-26.6%
MINI RBOB V. EBOBARG NWE BF	560	446	25.6%	170	229.4%
MINI RBOB V. EBOB(ARGUS) NW	5,462	2,760	97.9%	5,388	1.4%
MINY HTG OIL	1	1	0.0%	0	0.0%
MINY NATURAL GAS	4,337	1,231	252.3%	2,487	74.4%
MINY RBOB GAS	1	0	-	0	0.0%
MINY WTI CRUDE OIL	7,073	4,711	50.1%	5,051	40.0%
MJC FUT	240	390	-38.5%	265	-9.4%
MNC FUT	6,605	5,111	29.2%	6,337	4.2%
MONT BELVIEU ETHANE 5 DECI	39,543	45,725	-13.5%	38,997	1.4%
MONT BELVIEU ETHANE OPIS B	225	80	181.3%	95	136.8%
MONT BELVIEU LDH PROPANE 5	136,034	127,318	6.8%	139,518	-2.5%
MONT BELVIEU LDH PROPANE C	2,957	1,816	62.8%	3,473	-14.9%
MONT BELVIEU NATURAL GASO	16,063	19,938	-19.4%	16,399	-2.0%
MONT BELVIEU NATURAL GASO	935	500	87.0%	390	139.7%
MONT BELVIEU NORMAL BUTAN	53,672	44,431	20.8%	48,038	11.7%
MONT BELVIEU NORMAL BUTAN	469	682	-31.2%	1,662	-71.8%
NAT GAS BASIS SWAP	1,288	4,027	-68.0%	1,498	-14.0%
NATURAL GAS	84,593	78,684	7.5%	82,052	3.1%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.



CME Group Exchange Open Interest Report - Monthly

	Open Interest JUN 2019	Open Interest JUN 2018	% CHG	Open Interest MAY 2019	% CHG
Energy Futures					
NATURAL GAS FIXED PRICE SW	0	0	-	0	-
NATURAL GAS INDEX	0	0	-	0	-
NATURAL GAS PEN SWP	136,716	163,518	-16.4%	133,878	2.1%
NATURAL GAS PHY	1,294,834	1,489,298	-13.1%	1,304,742	-0.8%
NEPOOL CNCTCT 5MW D AH O	0	0	-	0	-
NEPOOL CONECTIC 5MW D AH	0	0	-	0	-
NEPOOL INTR HUB 5MW D AH	373,268	502,167	-25.7%	386,952	-3.5%
NEPOOL NE MASS 5MW D AH O	8,307	14,040	-40.8%	9,483	-12.4%
NEPOOL NE MASS 5MW D AH P	444	765	-42.0%	510	-12.9%
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	1,232	1,888	-34.7%	1,364	-9.7%
NEW YORK ETHANOL SWAP	1,486	2,000	-25.7%	1,013	46.7%
NEW YORK HUB ZONE G PEAK	1,188	2,619	-54.6%	992	19.8%
NEW YORK HUB ZONE J PEAK	1,760	1,170	50.4%	1,385	27.1%
NGPL MID-CONTINENT	9,132	17,922	-49.0%	9,972	-8.4%
NGPL TEX/OK	13,702	23,509	-41.7%	15,772	-13.1%
N ILLINOIS HUB DAILY	98	178	-44.9%	68	44.1%
N ILLINOIS HUB MTHLY	0	0	-	0	-
NO 2 UP-DOWN SPREAD CALEN	125	463	-73.0%	200	-37.5%
NORTHERN NATURAL GAS DEMA	246	968	-74.6%	306	-19.6%
NORTHERN NATURAL GAS VENTL	738	1,432	-48.5%	918	-19.6%
NORTHERN ILLINOIS OFF-PEA	0	0	-	0	-
NORTHWEST ROCKIES BASIS S	8,705	27,925	-68.8%	10,025	-13.2%
N ROCKIES PIPE SWAP	0	0	-	0	-
NY1% VS GC SPREAD SWAP	2,010	4,159	-51.7%	2,030	-1.0%
NY 2.2% FUEL OIL (PLATTS	0	0	-	0	-
NY 3.0% FUEL OIL (PLATTS	150	175	-14.3%	225	-33.3%
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-
NY HARBOR HEAT OIL SWP	13,473	7,356	83.2%	12,906	4.4%
NY HARBOR LOW SULPUR GAS	865	515	68.0%	890	-2.8%
NY HARBOR RESIDUAL FUEL 1	1,115	2,115	-47.3%	1,080	3.2%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-
NYH NO 2 CRACK SPREAD CAL	2,712	4,753	-42.9%	3,239	-16.3%
NYISO A	0	0	-	0	-
NYISO A OFF-PEAK	0	0	-	0	-
NYISO CAPACITY	972	2,242	-56.6%	1,082	-10.2%
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	13,298	37,038	-64.1%	14,082	-5.6%
NYISO ZONE A 5MW D AH PK	1,272	4,968	-74.4%	1,536	-17.2%
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	430,690	660,694	-34.8%	451,466	-4.6%
NYISO ZONE G 5MW D AH PK	17,331	30,261	-42.7%	18,167	-4.6%
NYISO ZONE J 5MW D AH O P	73,326	203,841	-64.0%	85,086	-13.8%
NYISO ZONE J 5MW D AH PK	6,096	14,821	-58.9%	7,306	-16.6%

***** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange Open Interest Report - Monthly

	Open Interest JUN 2019	Open Interest JUN 2018	% CHG	Open Interest MAY 2019	% CHG
Energy Futures					
NYMEX ALUMINUM FUTURES	396	576	-31.3%	372	6.5%
NYMEX ULSD VS NYMEX HO	0	0	-	0	-
NY ULSD (ARGUS) VS HEATING	888	272	226.5%	998	-11.0%
ONEOK OKLAHOMA NG BASIS	0	368	-100.0%	0	-
ONTARIO POWER SWAPS	30	0	-	100	-70.0%
PANHANDLE BASIS SWAP FUTU	3,031	9,171	-67.0%	3,391	-10.6%
PANHANDLE PIPE SWAP	0	1,182	-100.0%	0	-
PERMIAN BASIS SWAP	3,908	7,022	-44.3%	4,028	-3.0%
PETROCHEMICALS	10,546	12,749	-17.3%	9,927	6.2%
PETRO CRCKS & SPRDS ASIA	981	1,101	-10.9%	936	4.8%
PETRO CRCKS & SPRDS NA	73,094	103,887	-29.6%	74,490	-1.9%
PETRO CRK&SPRD EURO	11,489	20,456	-43.8%	12,741	-9.8%
PETROLEUM PRODUCTS	4,345	7,766	-44.1%	4,158	4.5%
PETROLEUM PRODUCTS ASIA	2,440	2,549	-4.3%	2,124	14.9%
PETRO OUTRIGHT EURO	9,864	13,906	-29.1%	10,555	-6.5%
PETRO OUTRIGHT NA	7,911	9,222	-14.2%	8,525	-7.2%
PJM AD HUB 5MW REAL TIME	208,399	288,967	-27.9%	193,879	7.5%
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	0	-	0	-
PJM BGE DA OFF-PEAK	0	5,538	-100.0%	0	-
PJM BGE DA PEAK	0	296	-100.0%	0	-
PJM COMED 5MW D AH O PK	0	13,845	-100.0%	0	-
PJM COMED 5MW D AH PK	0	740	-100.0%	0	-
PJM DAILY	934	728	28.3%	828	12.8%
PJM DAYTON DA OFF-PEAK	56,605	85,936	-34.1%	58,565	-3.3%
PJM DAYTON DA PEAK	3,630	7,770	-53.3%	3,850	-5.7%
PJM JCPL DA OFF-PEAK	0	0	-	0	-
PJM JCPL DA PEAK	0	0	-	0	-
PJM MONTHLY	280	1,130	-75.2%	320	-12.5%
PJM NI HUB 5MW REAL TIME	74,968	429,743	-82.6%	83,548	-10.3%
PJM NILL DA OFF-PEAK	67,218	251,646	-73.3%	80,546	-16.5%
PJM NILL DA PEAK	4,134	15,756	-73.8%	4,992	-17.2%
PJM OFF-PEAK LMP SWAP FUT	0	286	-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	69,225	23,400	195.8%	73,145	-5.4%
PJM PSEG DA PEAK	3,700	0	-	3,810	-2.9%
PJM WESTH DA OFF-PEAK	111,628	291,043	-61.6%	124,172	-10.1%
PJM WESTHDA PEAK	6,026	15,776	-61.8%	6,730	-10.5%
PJM WESTH RT OFF-PEAK	653,935	1,447,230	-54.8%	659,775	-0.9%
PJM WESTH RT PEAK	97,480	97,198	0.3%	100,824	-3.3%
PLASTICS	3,329	722	361.1%	3,480	-4.3%
PREMIUM UNLD 10P FOB MED	260	450	-42.2%	267	-2.6%
PREMIUM UNLEAD 10PPM FOB	0	75	-100.0%	0	-
PREM UNL GAS 10PPM RDAM F	0	0	-	0	-
PREM UNL GAS 10PPM RDAM F	0	54	-100.0%	0	-
PROPANE NON-LDH MB (OPIS) B	1,442	525	174.7%	75	1,822.7%

***** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange Open Interest Report - Monthly

	Open Interest JUN 2019	Open Interest JUN 2018	% CHG	Open Interest MAY 2019	% CHG
Energy Futures					
PROPANE NON-LDH MT. BEL (OF	61,928	51,360	20.6%	64,241	-3.6%
RBOB CALENDAR SWAP	17,307	14,413	20.1%	17,106	1.2%
RBOB CRACK SPREAD	4,496	6,599	-31.9%	5,729	-21.5%
RBOB CRACK SPREAD BALMO S	0	0	-	25	-100.0%
RBOB GAS	100	83	20.5%	108	-7.4%
RBOB GASOLINE BALMO CLNDR	1,084	1,005	7.9%	805	34.7%
RBOB PHY	367,975	436,313	-15.7%	366,890	0.3%
RBOB SPREAD (PLATTS) SWAP	0	0	-	0	-
RBOB VS HEATING OIL SWAP	75	1,240	-94.0%	75	0.0%
SAN JUAN BASIS SWAP	3,623	13,972	-74.1%	4,793	-24.4%
SAN JUAN PIPE SWAP	0	360	-100.0%	0	-
SINGAPORE 180CST BALMO	5	40	-87.5%	10	-50.0%
SINGAPORE 380CST BALMO	26	200	-87.0%	25	4.0%
SINGAPORE 380CST FUEL OIL	5,290	13,574	-61.0%	5,691	-7.0%
SINGAPORE FUEL 180CST CAL	481	1,592	-69.8%	574	-16.2%
SINGAPORE FUEL OIL SPREAD	201	1,452	-86.2%	178	12.9%
SINGAPORE GASOIL	9,027	10,648	-15.2%	9,594	-5.9%
SINGAPORE GASOIL CALENDAR	287	120	139.2%	312	-8.0%
SINGAPORE GASOIL SWAP	1,327	7,785	-83.0%	1,918	-30.8%
SINGAPORE GASOIL VS ICE	12,515	45,890	-72.7%	14,775	-15.3%
SINGAPORE JET KERO BALMO	0	50	-100.0%	0	-
SINGAPORE JET KERO GASOIL	4,235	10,640	-60.2%	4,945	-14.4%
SINGAPORE JET KEROSENE SW	1,685	2,795	-39.7%	1,415	19.1%
SINGAPORE JET KERO VS. GAS	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEAD	50	200	-75.0%	0	-
SINGAPORE MOGAS 92 UNLEAD	15,664	16,192	-3.3%	18,203	-13.9%
SINGAPORE NAPHTHA SWAP	0	0	-	0	-
SING FUEL	0	15	-100.0%	0	-
SOCAL PIPE SWAP	0	0	-	0	-
SONAT BASIS SWAP FUTURE	0	0	-	0	-
SOUTH STAR TEX OKLHM KNS	0	60	-100.0%	0	-
Sumas Basis Swap	1,313	4,139	-68.3%	1,433	-8.4%
SUMAS NAT GAS PLATTS FIXED	0	0	-	0	-
TC2 ROTTERDAM TO USAC 37K	354	247	43.3%	395	-10.4%
TC5 RAS TANURA TO YOKOHAM	1,104	25	4,316.0%	1,290	-14.4%
TCO BASIS SWAP	2,940	6,591	-55.4%	3,300	-10.9%
TCO NG INDEX SWAP	0	0	-	0	-
TD3 MEG TO JAPAN 250K MT	12,125	2,849	325.6%	13,401	-9.5%
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	368	-100.0%	0	-
TEXAS EASTERN ZONE M-3 BA	1,282	4,143	-69.1%	1,342	-4.5%
TEXAS GAS ZONE1 NG BASIS	0	2,888	-100.0%	0	-
Transco Zone 3 Basis	0	1,656	-100.0%	0	-
TRANSCO ZONE 3 NG INDEX S	0	0	-	0	-
TRANSCO ZONE4 BASIS SWAP	2,343	5,442	-56.9%	2,479	-5.5%
TRANSCO ZONE 4 NAT GAS IN	0	0	-	0	-
TRANSCO ZONE 6 BASIS SWAP	0	1,409	-100.0%	0	-
TRANSCO ZONE 6 INDEX	0	0	-	0	-

***** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange Open Interest Report - Monthly

	Open Interest JUN 2019	Open Interest JUN 2018	% CHG	Open Interest MAY 2019	% CHG
Energy Futures					
UCM FUT	0	0	-	0	-
UK NBP NAT GAS CAL MTH FUT	80	505	-84.2%	120	-33.3%
ULSD 10PPM CIF MED SWAP	0	0	-	0	-
ULSD 10PPM CIF MED VS ICE	0	8	-100.0%	0	-
ULSD 10PPM CIF NW BALMO S	0	0	-	0	-
ULSD UP-DOWN BALMO SWP	4,500	4,390	2.5%	4,425	1.7%
UP DOWN GC ULSD VS NMX HO	47,441	43,493	9.1%	48,749	-2.7%
WAHA BASIS	1,429	4,271	-66.5%	1,749	-18.3%
WAHA INDEX SWAP FUTURE	0	0	-	0	-
WESTERN RAIL DELIVERY PRB	0	290	-100.0%	0	-
WTI-BRENT BULLET SWAP	2,604	7,054	-63.1%	3,129	-16.8%
WTI-BRENT CALENDAR SWAP	185,499	129,674	43.1%	181,167	2.4%
WTI CALENDAR	185,191	178,756	3.6%	192,683	-3.9%
WTS (ARGUS) VS WTI SWAP	64,027	58,863	8.8%	62,467	2.5%
WTS (ARGUS) VS WTI TRD MT	5,524	3,528	56.6%	6,014	-8.1%
Energy Options					
12 MO GASOIL CAL SWAP SPR	0	0	-	0	-
BRENT 1 MONTH CAL	0	1,000	-100.0%	0	-
BRENT CALENDAR SWAP	8,978	6,191	45.0%	8,507	5.5%
BRENT CRUDE OIL 12 M CSO	0	0	-	0	-
BRENT CRUDE OIL 1 M CSO	23,850	157,658	-84.9%	25,350	-5.9%
BRENT CRUDE OIL 6 M CSO	0	0	-	0	-
BRENT OIL LAST DAY	257,457	306,228	-15.9%	248,015	3.8%
COAL API2 INDEX	280	4,545	-93.8%	255	9.8%
COAL API4 INDEX	0	25	-100.0%	0	-
COAL SWAP	0	135	-100.0%	0	-
CRUDE OIL	150	0	-	150	0.0%
CRUDE OIL 1MO	564,481	470,050	20.1%	655,949	-13.9%
CRUDE OIL APO	381,202	454,774	-16.2%	376,971	1.1%
CRUDE OIL CALNDR STRIP	200	170	17.6%	200	0.0%
CRUDE OIL OUTRIGHTS	0	3,400	-100.0%	0	-
CRUDE OIL PHY	2,453,630	2,941,114	-16.6%	2,468,180	-0.6%
ELEC MISO PEAK	0	0	-	0	-
ETHANOL	0	150	-100.0%	0	-
ETHANOL SWAP	17,017	16,985	0.2%	14,743	15.4%
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	53,701	40,571	32.4%	43,119	24.5%
HENRY HUB FINANCIAL LAST	9,840	5,406	82.0%	10,040	-2.0%
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	375	-100.0%	0	-
MCCLOSKEY RCH BAY COAL	450	1,150	-60.9%	150	200.0%
NATURAL GAS	0	0	-	0	-
NATURAL GAS 1 M CSO FIN	28,000	14,991	86.8%	24,900	12.4%
NATURAL GAS 2 M CSO FIN	625	1,000	-37.5%	75	733.3%

***** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange Open Interest Report - Monthly

	Open Interest JUN 2019	Open Interest JUN 2018	% CHG	Open Interest MAY 2019	% CHG
Energy Options					
NATURAL GAS 3 M CSO FIN	39,050	39,170	-0.3%	30,350	28.7%
NATURAL GAS 5 M CSO FIN	1,100	0	-	250	340.0%
NATURAL GAS 6 M CSO FIN	12,100	5,000	142.0%	11,350	6.6%
NATURAL GAS OPTION ON CALE	10,904	12,486	-12.7%	10,484	4.0%
NATURAL GAS PHY	1,734,996	1,761,058	-1.5%	1,721,032	0.8%
NATURAL GAS WINTER STRIP	1,300	0	-	1,300	0.0%
N ROCKIES PIPE SWAP	2,424	2,166	11.9%	1,878	29.1%
NY HARBOR HEAT OIL SWP	14,530	17,827	-18.5%	13,091	11.0%
NYISO ZONE G 5MW PEAK OPTI	0	0	-	0	-
NYMEX EUROPEAN GASOIL APO	0	0	-	0	-
PANHANDLE PIPE SWAP	0	2,880	-100.0%	0	-
PETROCHEMICALS	5,630	3,933	43.1%	3,098	81.7%
PETRO OUTRIGHT EURO	24	0	-	24	0.0%
PETRO OUTRIGHT NA	682	42	1,523.8%	608	12.2%
PJM WES HUB PEAK CAL MTH	1,200	1,780	-32.6%	820	46.3%
PJM WES HUB PEAK LMP 50MW	1,061	8,298	-87.2%	1,567	-32.3%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-
RBOB CALENDAR SWAP	144	525	-72.6%	182	-20.9%
RBOB CRACK	0	0	-	0	-
RBOB PHY	18,569	10,837	71.3%	17,279	7.5%
ROTTERDAM 3.5%FUEL OIL CL	0	0	-	0	-
SAN JUAN PIPE SWAP	1,274	1,974	-35.5%	910	40.0%
SHORT TERM	0	0	-	0	-
SHORT TERM NATURAL GAS	0	270	-100.0%	400	-100.0%
SINGAPORE GASOIL CALENDAR	0	0	-	0	-
SINGAPORE JET FUEL CALEND	0	0	-	0	-
SOCAL PIPE SWAP	0	0	-	0	-
WTI-BRENT BULLET SWAP	113,735	225,934	-49.7%	112,055	1.5%
WTI CRUDE OIL 1 M CSO FI	163,460	153,125	6.7%	141,510	15.5%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange Open Interest Report - Monthly

	Open Interest JUN 2019	Open Interest JUN 2018	% CHG	Open Interest MAY 2019	% CHG
FX Futures					
AD/CD CROSS RATES	3	2	50.0%	12	-75.0%
AD/JY CROSS RATES	751	1,472	-49.0%	1,230	-38.9%
AD/NE CROSS RATES	85	22	286.4%	29	193.1%
AUSTRALIAN DOLLAR	161,258	141,647	13.8%	178,633	-9.7%
BDI	0	0	-	0	-
BP/JY CROSS RATES	1,281	351	265.0%	661	93.8%
BP/SF CROSS RATES	35	38	-7.9%	192	-81.8%
BRAZIL REAL	44,567	51,608	-13.6%	55,451	-19.6%
BRITISH POUND	213,943	184,417	16.0%	226,240	-5.4%
CANADIAN DOLLAR	154,985	161,883	-4.3%	148,141	4.6%
CD/JY CROSS RATES	0	4	-100.0%	3	-100.0%
CHINESE RENMINBI (CNH)	2,813	688	308.9%	2,513	11.9%
CZECK KORUNA (EC)	6	0	-	2	200.0%
CZECK KORUNA (US)	0	0	-	0	-
EC/AD CROSS RATES	2,640	1,578	67.3%	2,693	-2.0%
EC/CD CROSS RATES	1,816	1,670	8.7%	1,785	1.7%
EC/NOK CROSS RATES	439	259	69.5%	517	-15.1%
EC/SEK CROSS RATES	533	840	-36.5%	592	-10.0%
EFX/BP CROSS RATES	25,575	33,519	-23.7%	25,600	-0.1%
EFX/JY CROSS RATES	25,412	27,027	-6.0%	27,939	-9.0%
EFX/SF CROSS RATES	13,034	8,344	56.2%	10,965	18.9%
E-MICRO AUD/USD	3,075	2,032	51.3%	6,535	-52.9%
E-MICRO CAD/USD	1,872	1,846	1.4%	2,420	-22.6%
E-MICRO CHF/USD	289	246	17.5%	396	-27.0%
E-MICRO EUR/USD	6,543	6,482	0.9%	13,735	-52.4%
E-MICRO GBP/USD	1,651	1,780	-7.2%	2,491	-33.7%
E-MICRO INR/USD	233	325	-28.3%	421	-44.7%
E-MICRO JPY/USD	1,724	1,178	46.3%	1,837	-6.2%
E-MINI EURO FX	14,153	12,632	12.0%	17,052	-17.0%
E-MINI JAPANESE YEN	582	561	3.7%	1,035	-43.8%
EURO FX	522,024	484,609	7.7%	519,421	0.5%
HUNGARIAN FORINT (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	0	0	-	0	-
INDIAN RUPEE	2,031	1,234	64.6%	1,737	16.9%
JAPANESE YEN	137,047	166,207	-17.5%	177,698	-22.9%
KOREAN WON	693	335	106.9%	763	-9.2%
MEXICAN PESO	223,756	144,154	55.2%	265,388	-15.7%
NEW ZEALND DOLLAR	56,826	50,935	11.6%	66,182	-14.1%
NKR/USD CROSS RATE	1,860	1,420	31.0%	2,289	-18.7%
POLISH ZLOTY (EC)	3	0	-	0	-
POLISH ZLOTY (US)	74	9	722.2%	72	2.8%
RMB USD	1	0	-	1	0.0%
RUSSIAN RUBLE	74,215	20,119	268.9%	62,438	18.9%
S.AFRICAN RAND	16,783	6,655	152.2%	15,201	10.4%
SF/JY CROSS RATES	0	0	-	0	-
SHEKEL	0	0	-	0	-
SKR/USD CROSS RATES	1,302	1,721	-24.3%	1,410	-7.7%
SWISS FRANC	51,044	95,328	-46.5%	84,810	-39.8%
TURKISH LIRA	1,773	1,110	59.7%	1,801	-1.6%
USDZAR	0	0	-	0	-

***** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.



CME Group Exchange Open Interest Report - Monthly

	Open Interest JUN 2019	Open Interest JUN 2018	% CHG	Open Interest MAY 2019	% CHG
FX Options					
AUD/USD PQO 2pm Fix	57,909	68,308	-15.2%	70,780	-18.2%
AUSTRALIAN DLR (EU)	0	0	-	0	-
AUSTRALIAN DOLLAR	0	0	-	0	-
BRAZIL REAL	56	0	-	54	3.7%
BRITISH POUND	0	0	-	0	-
BRITISH POUND (EU)	0	102	-100.0%	0	-
CAD/USD PQO 2pm Fix	55,217	94,763	-41.7%	64,390	-14.2%
CANADIAN DOLLAR	0	0	-	0	-
CANADIAN DOLLAR (EU)	0	0	-	0	-
CHF/USD PQO 2pm Fix	4,268	6,543	-34.8%	4,647	-8.2%
EFX/BP CROSS RATES	0	0	-	0	-
EFX/JY CROSS RATES	0	0	-	0	-
EURO FX	0	0	-	0	-
EURO FX (EU)	0	14	-100.0%	0	-
EUR/USD PQO 2pm Fix	238,267	321,342	-25.9%	248,637	-4.2%
GBP/USD PQO 2pm Fix	85,692	131,964	-35.1%	130,689	-34.4%
JAPANESE YEN	0	0	-	0	-
JAPANESE YEN (EU)	0	0	-	0	-
JPY/USD PQO 2pm Fix	120,917	115,592	4.6%	165,291	-26.8%
MEXICAN PESO	1,602	2,887	-44.5%	2,385	-32.8%
NEW ZEALND DOLLAR	230	0	-	226	1.8%
SWISS FRANC	0	0	-	0	-
SWISS FRANC (EU)	0	0	-	0	-
Foreign Exchange Futures					
CHILEAN PESO	0	340	-100.0%	10	-100.0%
Foreign Exchange Options					
AUD/USD PQO 2pm Fix	32	1	3,100.0%	214	-85.0%
Ags Futures					
FERTILIZER PRODUCS	2,005	1,510	32.8%	1,700	17.9%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange Open Interest Report - Monthly

	Open Interest JUN 2019	Open Interest JUN 2018	% CHG	Open Interest MAY 2019	% CHG
Ag Products Futures					
BUTTER CS	8,554	7,718	10.8%	8,914	-4.0%
CASH-SETTLED CHEESE	20,931	26,376	-20.6%	21,036	-0.5%
CATTLE	350,051	325,351	7.6%	376,735	-7.1%
CAT WEATHER EUROPEAN	1,200	0	-	3,200	-62.5%
CDD SEASONAL STRIP	450	600	-25.0%	450	0.0%
CDD WEATHER	6,925	0	-	6,875	0.7%
CHI WHEAT	366,824	472,611	-22.4%	439,739	-16.6%
CLASS IV MILK	8,958	1,570	470.6%	9,089	-1.4%
COCOA TAS	0	0	-	0	-
COFFEE	0	0	-	0	-
CORN	1,729,310	1,840,933	-6.1%	1,809,846	-4.4%
COTTON	4	0	-	0	-
DJ_UBS ROLL SELECT INDEX FU	1,807	2,951	-38.8%	1,909	-5.3%
DOW-UBS COMMOD INDEX	22,713	55,518	-59.1%	33,761	-32.7%
DRY WHEY	2,960	4,079	-27.4%	3,052	-3.0%
FEEDER CATTLE	48,788	46,718	4.4%	50,392	-3.2%
FERTILIZER PRODUCTS	3,990	3,815	4.6%	3,725	7.1%
GOLDMAN SACHS	13,388	15,113	-11.4%	13,381	0.1%
GSCI EXCESS RETURN FUT	45,062	55,372	-18.6%	52,653	-14.4%
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	295,332	231,537	27.6%	314,774	-6.2%
HOUSING INDEX	45	39	15.4%	45	0.0%
Intercommodity Spread	0	0	-	0	-
KC WHEAT	259,930	248,658	4.5%	317,670	-18.2%
LUMBER	2,659	6,147	-56.7%	4,304	-38.2%
MALAYSIAN PALM SWAP	21,724	22,300	-2.6%	23,124	-6.1%
MILK	23,641	23,911	-1.1%	24,306	-2.7%
MINI CORN	11,938	12,718	-6.1%	12,830	-7.0%
MINI SOYBEAN	9,990	26,397	-62.2%	12,555	-20.4%
MINI WHEAT	1,024	1,696	-39.6%	2,043	-49.9%
MLK MID OPTIONS	0	0	-	0	-
NFD MILK	10,053	6,851	46.7%	9,827	2.3%
OATS	4,776	4,792	-0.3%	7,660	-37.7%
ROUGH RICE	6,002	7,453	-19.5%	7,691	-22.0%
SOYBEAN	642,227	806,184	-20.3%	780,867	-17.8%
SOYBEAN MEAL	438,180	504,119	-13.1%	494,394	-11.4%
SOYBEAN OIL	417,115	490,024	-14.9%	532,951	-21.7%
S&P GSCI ENHANCED ER SWAP	3,851	3,851	0.0%	3,762	2.4%
SUGAR 11	0	58	-100.0%	0	-
USD CRUDE PALM OIL	3,750	4,600	-18.5%	3,590	4.5%
WHEAT	23,501	24,180	-2.8%	20,913	12.4%
Ag Products Options					
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
BUTTER CS	12,548	15,988	-21.5%	14,357	-12.6%
CASH-SETTLED CHEESE	28,818	40,844	-29.4%	30,734	-6.2%

***** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange Open Interest Report - Monthly

	Open Interest JUN 2019	Open Interest JUN 2018	% CHG	Open Interest MAY 2019	% CHG
Ag Products Options					
CATTLE	186,025	184,050	1.1%	211,778	-12.2%
CAT WEATHER EUROPEAN	0	0	-	2,000	-100.0%
CDD SEASONAL STRIP	5,000	700	614.3%	5,000	0.0%
CDD WEATHER	0	0	-	0	-
CHI WHEAT	355,638	353,773	0.5%	446,524	-20.4%
CLASS IV MILK	13,775	3,913	252.0%	14,133	-2.5%
CORN	1,776,734	1,807,412	-1.7%	1,884,241	-5.7%
CORN NEARBY+2 CAL SPRD	20,224	6,178	227.4%	14,265	41.8%
DEC-DEC CORN CAL SPRD	7,085	3,128	126.5%	6,411	10.5%
DEC-JULY CORN CAL SPRD	11,458	3,160	262.6%	10,868	5.4%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
DRY WHEY	3,502	3,280	6.8%	3,788	-7.6%
FEEDER CATTLE	38,234	30,206	26.6%	29,177	31.0%
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	420,219	156,513	168.5%	433,265	-3.0%
HOUSING INDEX	7	2	250.0%	0	-
Intercommodity Spread	0	900	-100.0%	440	-100.0%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	2,305	0	-	7,995	-71.2%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	1,200	-100.0%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	1,550	-100.0%
JULY-NOV SOYBEAN CAL SPRD	0	0	-	6,196	-100.0%
KC WHEAT	62,763	47,030	33.5%	94,487	-33.6%
LUMBER	1,393	1,222	14.0%	1,697	-17.9%
LV CATL CSO	40	38	5.3%	65	-38.5%
MAR-JULY CORN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
MILK	74,815	85,465	-12.5%	78,394	-4.6%
MLK MID OPTIONS	170	350	-51.4%	202	-15.8%
NFD MILK	18,932	18,117	4.5%	21,062	-10.1%
NOV-JULY SOYBEAN CAL SPRD	3,000	0	-	3,000	0.0%
NOV-MAR SOYBEAN CSO	20	70	-71.4%	20	0.0%
NOV-NOV SOYBEAN CAL SPRD	864	5	17,180.0%	114	657.9%
OATS	640	585	9.4%	1,147	-44.2%
ROUGH RICE	1,560	1,307	19.4%	2,394	-34.8%
SEP-DEC SOYBEAN MEAL CSO	0	716	-100.0%	0	-
SOYBEAN	544,671	699,928	-22.2%	660,028	-17.5%
SOYBEAN CRUSH	4	47	-91.5%	4	0.0%
SOYBEAN MEAL	106,086	184,926	-42.6%	140,677	-24.6%
SOYBEAN OIL	61,588	72,730	-15.3%	91,597	-32.8%
SOYBN NEARBY+2 CAL SPRD	5,500	10	54,900.0%	5,500	0.0%
SOYMEAL NEARBY+2 CAL SPRD	0	100	-100.0%	450	-100.0%
WHEAT	17,089	0	-	15,955	7.1%
WHEAT-CORN ICSD	0	300	-100.0%	1,890	-100.0%
WHEAT NEARBY+2 CAL SPRD	450	1,215	-63.0%	885	-49.2%

***** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.



CME Group Exchange Open Interest Report - Monthly

	Open Interest JUN 2019	Open Interest JUN 2018	% CHG	Open Interest MAY 2019	% CHG
TOTAL FUTURES GROUP					
Interest Rate Futures	30,110,344	27,596,762	9.1%	31,356,379	-4.0%
Equity Index Futures	3,896,096	4,192,597	-7.1%	4,232,439	-7.9%
Metals Futures	1,277,446	1,186,521	7.7%	1,177,144	8.5%
Energy Futures	10,367,633	14,256,806	-27.3%	10,571,144	-1.9%
FX Futures	1,768,730	1,616,287	9.4%	1,928,331	-8.3%
Foreign Exchange Futures	0	340	-100.0%	10	-100.0%
Ags Futures	2,005	1,510	32.8%	1,700	17.9%
Ag Products Futures	4,807,653	5,284,240	-9.0%	5,408,063	-11.1%
TOTAL FUTURES	52,229,907	54,135,063	-3.5%	54,675,210	-4.5%
TOTAL OPTIONS GROUP					
Interest Rate Options	73,035,524	44,471,307	64.2%	71,252,930	2.5%
Equity Index Options	3,856,151	3,861,881	-0.1%	4,734,176	-18.5%
Metals Options	1,768,479	1,418,496	24.7%	1,442,223	22.6%
Energy Options	5,923,044	6,675,023	-11.3%	5,945,792	-0.4%
FX Options	564,158	741,515	-23.9%	687,099	-17.9%
Foreign Exchange Options	32	1	3,100.0%	214	-85.0%
Ag Products Options	3,781,157	3,724,208	1.5%	4,243,490	-10.9%
TOTAL OPTIONS	88,928,545	60,892,431	46.0%	88,305,924	0.7%
TOTAL COMBINED					
Interest Rate	103,145,868	72,068,069	43.1%	102,609,309	0.5%
Equity Index	7,752,247	8,054,478	-3.8%	8,966,615	-13.5%
Metals	3,045,925	2,605,017	16.9%	2,619,367	16.3%
Energy	16,290,677	20,931,829	-22.2%	16,516,936	-1.4%
FX	2,332,888	2,357,802	-1.1%	2,615,430	-10.8%
Foreign Exchange	32	341	-90.6%	224	-85.7%
Ags	2,005	1,510	32.8%	1,700	17.9%
Ag Products	8,588,810	9,008,448	-4.7%	9,651,553	-11.0%
GRAND TOTAL	141,158,452	115,027,494	22.7%	142,981,134	-1.3%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.