

CME Group Exchange Open Interest Report - Monthly

	Open Interest JUN 2020	Open Interest JUN 2019	% CHG	Open Interest MAY 2020	% CHG
Interest Rate Futures					
10-YR NOTE	3,441,124	3,763,034	-8.6%	3,399,671	1.2%
10-YR SWAP RATE	137,007	115,556	18.6%	155,457	-11.9%
15-YR SWAP RATE	10,850	10,850	0.0%	10,850	0.0%
1-MONTH EURODOLLAR	93	38	144.7%	86	8.1%
20-YR SWAP RATE	90	90	0.0%	90	0.0%
2-YR NOTE	2,116,752	3,590,884	-41.1%	2,222,631	-4.8%
2-YR SWAP RATE	33,360	24,439	36.5%	43,373	-23.1%
30-YR BOND	1,013,863	918,107	10.4%	1,027,299	-1.3%
30-YR SWAP RATE	3,876	2,379	62.9%	3,804	1.9%
3-YR SWAP RATE	9,794	10,639	-7.9%	13,710	-28.6%
4-YR SWAP RATE	6,139	7,694	-20.2%	7,249	-15.3%
5-YR NOTE	3,555,414	4,475,582	-20.6%	3,508,431	1.3%
5-YR SWAP RATE	55,497	62,776	-11.6%	90,903	-38.9%
7-YR SWAP RATE	18,614	13,522	37.7%	19,555	-4.8%
EURODOLLARS	9,752,715	12,757,383	-23.6%	10,937,706	-10.8%
FED FUND	1,793,109	2,243,956	-20.1%	1,799,572	-0.4%
SOFR	450,272	145,179	210.1%	473,062	-4.8%
SONIA	19,811	15,650	26.6%	22,612	-12.4%
Ultra 10-Year Note	970,366	759,781	27.7%	925,616	4.8%
ULTRA T-BOND	1,040,889	1,146,267	-9.2%	1,067,742	-2.5%
Interest Rate Options					
10-YR NOTE	2,220,660	4,168,470	-46.7%	1,550,881	43.2%
2-YR NOTE	143,626	459,437	-68.7%	103,704	38.5%
30-YR BOND	541,485	859,877	-37.0%	422,627	28.1%
5-YR NOTE	1,099,707	2,443,019	-55.0%	1,000,867	9.9%
EURODOLLARS	29,285,678	46,672,978	-37.3%	38,305,379	-23.5%
EURO MIDCURVE	8,729,484	18,380,049	-52.5%	10,212,076	-14.5%
FED FUND	251	1,002	-75.0%	756	-66.8%
SOFR	265	0	-	748	-64.6%
Ultra 10-Year Note	0	5,661	-100.0%	0	-
ULTRA T-BOND	47	43,511	-99.9%	376	-87.5%

***** 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 2020	Open Interest JUN 2019	% CHG	Open Interest MAY 2020	% CHG
Equity Index Futures					
BITCOIN FUTURES	7,675	5,991	28.1%	8,913	-13.9%
DJ US REAL ESTATE	36,371	28,007	29.9%	58,933	-38.3%
E-mini (\$5) Dow	74,776	85,322	-12.4%	76,355	-2.1%
E-MINI COM SERVICES SELECT	4,314	4,665	-7.5%	5,226	-17.5%
E-mini FTSE 100 (USD)	0	0	-	0	-
E-mini FTSE China 50	0	0	-	0	-
E-MINI MIDCAP	63,501	63,481	0.0%	66,489	-4.5%
E-MINI NASDAQ 100	194,081	212,158	-8.5%	212,428	-8.6%
E-MINI RUSSELL 1000	7,924	8,402	-5.7%	8,134	-2.6%
E-MINI RUSSELL 1000 GROWTH	2,921	3,920	-25.5%	3,985	-26.7%
E-MINI RUSSELL 1000 VALUE	4,506	6,855	-34.3%	4,421	1.9%
E-MINI RUSSELL 2000	537,172	417,375	28.7%	564,610	-4.9%
E-MINI S&P500	2,651,593	2,479,713	6.9%	3,192,150	-16.9%
E-MINI S&P REAL ESTATE SELE	1,947	2,604	-25.2%	4,510	-56.8%
FT-SE 100	0	0	-	0	-
FTSE Emerging	55	4	1,275.0%	71	-22.5%
IBOVESPA INDEX	80	152	-47.4%	126	-36.5%
MICRO E-MINI NASDAQ 100	34,260	14,523	135.9%	54,369	-37.0%
MICRO E-MINI RUSSELL 2000	14,019	3,823	266.7%	15,912	-11.9%
MICRO E-MINI S&P500	77,951	24,750	215.0%	116,621	-33.2%
MICRO MINI \$5 DOW	12,607	7,005	80.0%	25,854	-51.2%
NASDAQ BIOTECH	246	217	13.4%	40	515.0%
Nearby BTIC+	0	0	-	0	-
NIFTY 50	0	0	-	0	-
NIKKEI 225 (\$) STOCK	11,669	27,577	-57.7%	16,052	-27.3%
NIKKEI 225 (YEN) STOCK	34,537	54,833	-37.0%	44,135	-21.7%
S&P 500	234,927	232,327	1.1%	339,690	-30.8%
S&P 500 ANNUAL DIVIDEND IND	156,607	121,037	29.4%	146,200	7.1%
S&P 500/GI	0	10	-100.0%	0	-
S&P 500 QUARLY DIVIDEND IND	6,215	200	3,007.5%	4,822	28.9%
S&P 600 SMALLCAP EMINI	368	538	-31.6%	595	-38.2%
S&P CONSUMER DSCRTNRY SE	2,609	3,303	-21.0%	1,959	33.2%
S&P CONSUMER STAPLES SECT	6,713	15,075	-55.5%	14,864	-54.8%
S&P ENERGY SECTOR	7,907	8,559	-7.6%	12,191	-35.1%
S&P FINANCIAL SECTOR	8,568	13,447	-36.3%	10,639	-19.5%
S&P HEALTH CARE SECTOR	7,892	12,509	-36.9%	12,164	-35.1%
S&P INDUSTRIAL SECTOR	14,404	3,809	278.2%	7,747	85.9%
S&P MATERIALS SECTOR	4,072	3,038	34.0%	5,944	-31.5%
S&P TECHNOLOGY SECTOR	6,541	8,027	-18.5%	8,342	-21.6%
S&P UTILITIES SECTOR	8,207	14,876	-44.8%	10,968	-25.2%
S&P VALUE INDEX FUTURES	0	12	-100.0%	0	-
YEN DENOMINATED TOPIX	50	251	-80.1%	840	-94.0%

*** 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 2020	Open Interest JUN 2019	% CHG	Open Interest MAY 2020	% CHG
Equity Index Options					
BITCOIN FUTURES	3,298	0	-	5,435	-39.3%
E-mini (\$5) Dow	1,802	2,355	-23.5%	2,962	-39.2%
E-MINI NASDAQ 100	78,811	56,726	38.9%	99,193	-20.5%
E-MINI RUSSELL 2000	7,203	8,828	-18.4%	19,075	-62.2%
E-MINI S&P500	1,580,967	1,973,851	-19.9%	2,548,705	-38.0%
EOM E-MINI RUSSELL 2000 END	3,431	2,073	65.5%	5,321	-35.5%
EOM EMINI S&P	438,086	494,033	-11.3%	400,501	9.4%
EOM S&P 500	20,480	32,917	-37.8%	28,472	-28.1%
EOW1 E-MINI RUSSELL 2000 WE	1,235	1,970	-37.3%	934	32.2%
EOW1 EMINI S&P 500	148,700	228,645	-35.0%	155,013	-4.1%
EOW1 S&P 500	5,464	42,590	-87.2%	9,625	-43.2%
EOW2 E-MINI RUSSELL 2000 WE	221	1,116	-80.2%	765	-71.1%
EOW2 EMINI S&P 500	82,537	105,428	-21.7%	71,844	14.9%
EOW2 S&P 500	2,337	7,890	-70.4%	1,600	46.1%
EOW3 E-MINI RUSSELL 2000 WE	12,135	8,148	48.9%	5,218	132.6%
EOW3 EMINI S&P 500	693,756	717,160	-3.3%	335,548	106.8%
EOW3 S&P 500	43,046	76,219	-43.5%	33,955	26.8%
EOW4 E-MINI RUSSELL 2000 WE	95	224	-57.6%	34	179.4%
EOW4 EMINI S&P 500	38,551	29,610	30.2%	30,952	24.6%
S&P 500	63,311	63,740	-0.7%	89,547	-29.3%
Metals Futures					
ALUMINUM	70,902	49,466	43.3%	69,569	1.9%
COMEX COPPER	193,194	247,503	-21.9%	179,233	7.8%
COMEX E-Mini GOLD	1,559	1,476	5.6%	1,357	14.9%
COMEX E-Mini SILVER	328	172	90.7%	428	-23.4%
COMEX GOLD	561,628	580,855	-3.3%	487,490	15.2%
COMEX MINY COPPER	84	92	-8.7%	61	37.7%
COMEX SILVER	169,418	218,355	-22.4%	166,345	1.8%
COPPER	13,964	11,632	20.0%	11,363	22.9%
FERROUS PRODUCTS	4,791	3,228	48.4%	5,152	-7.0%
GOLD	189	0	-	214	-11.7%
Gold Kilo	0	0	-	0	-
HOT ROLLED COIL STEEL FUTU	825	0	-	825	0.0%
IRON ORE 62 CHINA PLATTS FU	0	0	-	0	-
IRON ORE 62 CHINA TSI FUTURE	3,508	6,787	-48.3%	3,924	-10.6%
LNDN ZINC	0	12	-100.0%	0	-
METALS	30	0	-	0	-
MICRO GOLD	32,858	18,308	79.5%	22,108	48.6%
NYMEX HOT ROLLED STEEL	21,790	16,661	30.8%	21,584	1.0%
NYMEX PLATINUM	47,837	84,971	-43.7%	52,161	-8.3%
PALLADIUM	7,080	23,352	-69.7%	6,736	5.1%
SILVER	3,732	1,885	98.0%	3,196	16.8%
URANIUM	329	2,761	-88.1%	340	-3.2%

*** 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 2020	Open Interest JUN 2019	% CHG	Open Interest MAY 2020	% CHG
Metals Options					
ALUMINUM	150	0	-	150	0.0%
COMEX COPPER	12,621	38,504	-67.2%	12,536	0.7%
COMEX GOLD	1,203,207	1,488,083	-19.1%	1,188,117	1.3%
COMEX SILVER	99,554	180,743	-44.9%	128,729	-22.7%
COPPER	0	0	0.0%	0	-
GOLD	15,427	44,640	-65.4%	9,438	63.5%
HOT ROLLED COIL STEEL CALL	75	600	-87.5%	125	-40.0%
HOT ROLLED COIL STEEL PUT O	0	0	-	50	-100.0%
IRON ORE 62 CHINA TSI CALL O	1,900	1,210	57.0%	1,900	0.0%
IRON ORE 62 CHINA TSI PUT OP	3,857	635	507.4%	5,287	-27.0%
NYMEX PLATINUM	2,153	9,144	-76.5%	6,325	-66.0%
PALLADIUM	1,334	2,442	-45.4%	1,268	5.2%
SILVER	2,534	2,146	18.1%	707	258.4%
Energy Futures					
3.5% FUEL OIL CID MED SWA	0	92	-100.0%	0	-
3.5% FUEL OIL CIF BALMO S	0	0	-	0	-
AEP-DAYTON HUB DAILY	84	38	121.1%	84	0.0%
AEP-DAYTON HUB MTHLY	0	0	-	0	-
AEP-DAYTON HUB OFF-PEAK M	0	0	-	0	-
ALGONQUIN CITYGATES BASIS	0	0	-	0	-
ANR OKLAHOMA	0	0	-	0	-
ARGUS LLS VS. WTI (ARG) T	10,703	27,008	-60.4%	8,422	27.1%
ARGUS PROPAN FAR EST INDE	4,284	5,390	-20.5%	4,427	-3.2%
ARGUS PROPAN(SAUDI ARAMC	2,095	1,596	31.3%	1,985	5.5%
AUSTRIALIAN COKE COAL	0	28	-100.0%	0	-
BRENT BALMO SWAP	250	200	25.0%	0	-
BRENT CALENDAR SWAP	17,571	30,013	-41.5%	18,739	-6.2%
BRENT CFD SWAP	0	0	-	0	-
BRENT FINANCIAL FUTURES	165	240	-31.3%	40	312.5%
BRENT OIL LAST DAY	230,325	246,199	-6.4%	221,036	4.2%
CANADIAN LIGHT SWEET OIL	0	0	-	0	-
CENTERPOINT BASIS SWAP	0	577	-100.0%	0	-
CHICAGO ETHANOL SWAP	35,412	50,653	-30.1%	33,053	7.1%
CHICAGO ULSD PL VS HO SPR	3,462	3,409	1.6%	3,390	2.1%
CHICAGO UNL GAS PL VS RBO	425	466	-8.8%	580	-26.7%
CIG BASIS	0	3,360	-100.0%	0	-
CINERGY HUB OFF-PEAK MONT	0	0	-	0	-
CINERGY HUB PEAK MONTH	0	0	-	0	-
CIN HUB 5MW D AH O PK	0	0	-	0	-
CIN HUB 5MW D AH PK	86	816	-89.5%	23	273.9%
CIN HUB 5MW REAL TIME O P	16,464	91,904	-82.1%	19,040	-13.5%
CIN HUB 5MW REAL TIME PK	903	10,119	-91.1%	1,057	-14.6%
COAL SWAP	0	0	-	0	-
COLUMB GULF MAINLINE NG B	133	900	-85.2%	156	-14.7%
CONWAY NATURAL GASOLINE (1,306	1,135	15.1%	1,417	-7.8%
CONWAY NORMAL BUTANE (OPI	1,474	1,447	1.9%	863	70.8%
CONWAY PROPANE 5 DECIMALS	24,792	25,455	-2.6%	24,258	2.2%
CRUDE OIL	7,038	20,161	-65.1%	8,440	-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 2020	Open Interest JUN 2019	% CHG	Open Interest MAY 2020	% CHG
Energy Futures					
CRUDE OIL LAST DAY	0	0	-	0	-
CRUDE OIL OUTRIGHTS	182,064	168,731	7.9%	187,745	-3.0%
CRUDE OIL PHY	2,009,102	2,024,588	-0.8%	2,143,052	-6.3%
CRUDE OIL SPRDS	113,885	126,316	-9.8%	118,889	-4.2%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
DAILY PJM	55,232	115,451	-52.2%	70,920	-22.1%
DATED BRENT (PLATTS) DAILY S	0	0	-	0	-
DATED TO FRONTLINE BRENT	350	1,690	-79.3%	400	-12.5%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-
DOMINION TRAN INC - APP I	0	0	-	0	-
DOMINION TRANSMISSION INC	1,230	6,822	-82.0%	1,410	-12.8%
DUBAI CRUDE OIL BALMO	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	2,085	4,955	-57.9%	3,825	-45.5%
DUTCH TTF NATURAL GAS CAL	31,740	3,000	958.0%	29,568	7.3%
EASTERN RAIL DELIVERY CSX	0	0	-	0	-
EAST/WEST FUEL OIL SPREAD	7	41	-82.9%	8	-12.5%
EIA FLAT TAX ONHWAY DIESE	3,214	1,750	83.7%	3,294	-2.4%
ELEC ERCOT DLY OFF PK	0	0	-	0	-
ELEC ERCOT DLY PEAK	0	0	-	0	-
ELEC ERCOT OFF PEAK	0	0	-	0	-
ELEC FINSETTLED	302	810	-62.7%	342	-11.7%
ELEC MISO PEAK	0	0	-	0	-
ELEC NYISO OFF-PEAK	0	0	-	0	-
ELECTRICITY OFF PEAK	5,442	70,262	-92.3%	6,290	-13.5%
ERCOT HOUSTON Z MCPE 5MW	0	0	-	0	-
ERCOT NORTH ZMCPE 5MW OF	0	0	-	0	-
ERCOT NORTH ZMCPE 5MW OF	0	0	-	0	-
ERCOT NORTH ZMCPE 5MW PE	0	0	-	0	-
ETHANOL	118	966	-87.8%	298	-60.4%
ETHANOL SWAP	599	395	51.6%	506	18.4%
ETHANOL T2 FOB ROTT INCL DU	5,133	4,530	13.3%	5,617	-8.6%
EURO 1% FUEL OIL NEW BALM	0	0	-	0	-
EURO 3.5% FUEL OIL RDAM B	0	6	-100.0%	30	-100.0%
EURO 3.5% FUEL OIL SPREAD	0	65	-100.0%	0	-
EURO-DENOMINATED PETRO P	0	0	-	0	-
EURO GASOIL 10PPM VS ICE	25	0	-	50	-50.0%
EUROPE 1% FUEL OIL NWE CA	0	391	-100.0%	0	-
EUROPE 1% FUEL OIL RDAM C	0	3	-100.0%	0	-
EUROPE 3.5% FUEL OIL MED	0	92	-100.0%	0	-
EUROPE 3.5% FUEL OIL RDAM	1,542	5,860	-73.7%	1,714	-10.0%
EUROPEAN GASOIL (ICE)	133	35	280.0%	139	-4.3%
EUROPEAN NAPHTHA BALMO	10	133	-92.5%	23	-56.5%
EUROPEAN NAPHTHA CRACK SP	4,226	11,024	-61.7%	5,131	-17.6%
EUROPE DATED BRENT SWAP	35	985	-96.4%	0	-
EUROPE JET KERO NWE CALSW	0	23	-100.0%	0	-
EUROPE NAPHTHA CALSWAP	846	2,705	-68.7%	934	-9.4%
EURO PROPANE CIF ARA SWA	2,422	2,129	13.8%	2,412	0.4%
FREIGHT MARKETS	3,336	3,347	-0.3%	2,758	21.0%
FUEL OIL CRACK VS ICE	4,153	8,409	-50.6%	4,627	-10.2%
FUEL OIL NWE CRACK VS ICE	91	161	-43.5%	104	-12.5%
FUEL OIL (PLATS) CAR CM	0	6	-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 2020	Open Interest JUN 2019	% CHG	Open Interest MAY 2020	% CHG
Energy Futures					
FUEL OIL (PLATS) CAR CN	0	0	-	0	-
FUELOIL SWAP:CARGOES VS.B	267	923	-71.1%	286	-6.6%
GAS EURO-BOB OXY NWE BARG	3,206	5,555	-42.3%	3,378	-5.1%
GAS EURO-BOB OXY NWE BARG	21,990	26,633	-17.4%	23,346	-5.8%
GASOIL 0.1CIF MED VS ICE	0	0	-	0	-
GASOIL 0.1 CIF NWE VS ISE	0	5	-100.0%	0	-
GASOIL 0.1 RDAM BRGS VS I	0	11	-100.0%	0	-
GASOIL 0.1 ROTTERDAM BARG	50	53	-5.7%	55	-9.1%
GASOIL 10PPM VS ICE SWAP	0	25	-100.0%	0	-
GASOIL CALENDAR SWAP	75	50	50.0%	93	-19.4%
GASOIL CRACK SPREAD CALEN	5,510	12,072	-54.4%	6,532	-15.6%
GASOIL MINI CALENDAR SWAP	1,108	647	71.3%	981	12.9%
GERMAN POWER BASELOAD CA	1,771	1,238	43.1%	1,888	-6.2%
GROUP THREE ULSD (PLATTS)	0	33	-100.0%	0	-
GROUP THREE UNLEAD GAS (P	0	0	-	0	-
GRP THREE ULSD(PLT)VS HEA	9,821	10,013	-1.9%	10,655	-7.8%
GRP THREE UNL GS (PLT) VS	3,805	3,701	2.8%	4,820	-21.1%
GULF COAST 3% FUEL OIL BA	136	324	-58.0%	0	-
GULF COAST JET FUEL CLNDR	858	535	60.4%	936	-8.3%
GULF COAST JET VS NYM 2 H	21,562	32,335	-33.3%	22,257	-3.1%
GULF COAST NO.6 FUEL OIL	14,073	21,811	-35.5%	15,786	-10.9%
GULF COAST ULSD CALENDAR	4,287	1,723	148.8%	4,263	0.6%
GULF COAST ULSD CRACK SPR	540	430	25.6%	700	-22.9%
HEATING OIL BALMO CLNDR S	150	480	-68.7%	45	233.3%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-
HEATING OIL PHY	366,923	378,052	-2.9%	386,917	-5.2%
HENRY HUB BASIS SWAP	2,460	6,432	-61.8%	4,260	-42.3%
HENRY HUB FINANCIAL LAST	0	0	-	0	-
HENRY HUB INDEX SWAP FUTU	5,244	11,472	-54.3%	6,112	-14.2%
HENRY HUB SWAP	739,893	947,252	-21.9%	753,661	-1.8%
HOUSTON SHIP CHANNEL BASI	4,217	8,983	-53.1%	4,487	-6.0%
HTG OIL	146	137	6.6%	108	35.2%
ICE BRENT DUBAI SWAP	21,252	42,420	-49.9%	24,581	-13.5%
IN DELIVERY MONTH EUA	0	0	-	0	-
INDIANA MISO	779	4,595	-83.0%	1,293	-39.8%
INDONESIAN COAL ICI4	568	874	-35.0%	581	-2.2%
ISO NEW ENGLAND OFF-PEAK	0	0	-	0	-
ISO NEW ENGLAND PK LMP	0	0	-	0	-
JAPAN C&F NAPHTHA CRACK S	50	121	-58.7%	100	-50.0%
JAPAN C&F NAPHTHA SWAP	308	1,539	-80.0%	289	6.6%
JAPAN NAPHTHA BALMO SWAP	0	3	-100.0%	0	-
JET AV FUEL (P) CAR FM ICE GA	0	0	-	0	-
JET CIF NWE VS ICE	35	243	-85.6%	40	-12.5%
JET FUEL CRG CIF NEW VS I	0	0	-	0	-
JET FUEL UP-DOWN BALMO CL	1,260	4,744	-73.4%	1,160	8.6%
JKM LNG Futures	4,225	5,462	-22.6%	3,597	17.5%
LA CARB DIESEL (OPIS) SWA	703	82	757.3%	1,124	-37.5%
LA CARBOB GASOLINE(OPIS)S	100	325	-69.2%	175	-42.9%
LA JET (OPIS) SWAP	895	2,022	-55.7%	903	-0.9%
LLS (ARGUS) CALENDAR SWAP	176	399	-55.9%	194	-9.3%
LLS (ARGUS) VS WTI SWAP	9,218	19,541	-52.8%	9,745	-5.4%

*** 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 2020	Open Interest JUN 2019	% CHG	Open Interest MAY 2020	% CHG
Energy Futures					
LOS ANGELES CARB GASOLINE	15	0	-	0	-
LTD NAT GAS	290,880	356,608	-18.4%	285,888	1.7%
MARS (ARGUS) VS WTI SWAP	350	5,915	-94.1%	400	-12.5%
MARS (ARGUS) VS WTI TRD M	21,554	25,877	-16.7%	16,448	31.0%
MARS BLEND CRUDE OIL	0	0	-	0	-
MCCLOSKEY ARA ARGS COAL	21,117	22,983	-8.1%	21,060	0.3%
MCCLOSKEY RCH BAY COAL	2,015	3,867	-47.9%	2,494	-19.2%
MGF FUT	0	0	-	0	-
MGN1 SWAP FUT	225	410	-45.1%	300	-25.0%
MICHIGAN BASIS	492	1,587	-69.0%	612	-19.6%
MICHIGAN MISO	0	0	-	0	-
MINI GAS EUROBOB OXY NWE A	250	223	12.1%	0	-
MINI RBOB V. EBOBARG NWE BF	152	560	-72.9%	0	-
MINI RBOB V. EBOB(ARGUS) NW	1,209	5,462	-77.9%	826	46.4%
MINY HTG OIL	0	1	-100.0%	1	-100.0%
MINY NATURAL GAS	3,034	4,262	-28.8%	3,559	-14.8%
MINY RBOB GAS	2	1	100.0%	2	0.0%
MINY WTI CRUDE OIL	4,489	6,046	-25.8%	5,330	-15.8%
MJC FUT	35	240	-85.4%	40	-12.5%
MNC FUT	1,447	6,605	-78.1%	1,686	-14.2%
MONT BELVIEU ETHANE 5 DECI	53,404	39,543	35.1%	45,668	16.9%
MONT BELVIEU ETHANE OPIS B	270	225	20.0%	50	440.0%
MONT BELVIEU LDH PROPANE 5	139,767	136,034	2.7%	140,287	-0.4%
MONT BELVIEU LDH PROPANE C	806	2,957	-72.7%	1,218	-33.8%
MONT BELVIEU NATURAL GASO	39,423	16,063	145.4%	39,840	-1.0%
MONT BELVIEU NATURAL GASO	875	935	-6.4%	1,105	-20.8%
MONT BELVIEU NORMAL BUTAN	60,064	53,667	11.9%	58,780	2.2%
MONT BELVIEU NORMAL BUTAN	1,039	469	121.5%	709	46.5%
NAT GAS BASIS SWAP	0	1,288	-100.0%	0	-
NATURAL GAS	121,829	84,593	44.0%	124,477	-2.1%
NATURAL GAS PEN SWP	186,766	136,716	36.6%	191,872	-2.7%
NATURAL GAS PHY	1,316,452	1,291,955	1.9%	1,299,379	1.3%
NEPOOL CNCTCT 5MW D AH O	0	0	-	0	-
NEPOOL CONECTIC 5MW D AH	0	0	-	0	-
NEPOOL INTR HUB 5MW D AH	246,888	373,268	-33.9%	260,853	-5.4%
NEPOOL NE MASS 5MW D AH O	0	8,307	-100.0%	0	-
NEPOOL NE MASS 5MW D AH P	0	444	-100.0%	0	-
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	1,190	1,232	-3.4%	1,155	3.0%
NEW YORK ETHANOL SWAP	1,764	1,486	18.7%	1,799	-1.9%
NEW YORK HUB ZONE G PEAK	1,394	1,188	17.3%	1,353	3.0%
NEW YORK HUB ZONE J PEAK	272	1,760	-84.5%	264	3.0%
NGPL MID-CONTINENT	520	9,132	-94.3%	520	0.0%
NGPL TEX/OK	120	13,702	-99.1%	120	0.0%
N ILLINOIS HUB DAILY	10	98	-89.8%	10	0.0%
N ILLINOIS HUB MTHLY	0	0	-	0	-
NO 2 UP-DOWN SPREAD CALEN	0	125	-100.0%	0	-
NORTEN NATURAL GAS DEMA	0	246	-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 2020	Open Interest JUN 2019	% CHG	Open Interest MAY 2020	% CHG
Energy Futures					
NORTHERN NATURAL GAS VENTL	0	738	-100.0%	0	-
NORTHWEST ROCKIES BASIS S	368	8,705	-95.8%	428	-14.0%
N ROCKIES PIPE SWAP	0	0	-	0	-
NY1% VS GC SPREAD SWAP	1,289	2,010	-35.9%	1,539	-16.2%
NY 3.0% FUEL OIL (PLATTS	0	150	-100.0%	0	-
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-
NY HARBOR HEAT OIL SWP	13,983	13,473	3.8%	14,081	-0.7%
NY HARBOR LOW SULPUR GAS	715	865	-17.3%	740	-3.4%
NY HARBOR RESIDUAL FUEL 1	1,757	1,115	57.6%	2,012	-12.7%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-
NYH NO 2 CRACK SPREAD CAL	3,494	2,712	28.8%	4,299	-18.7%
NYISO CAPACITY	146	972	-85.0%	167	-12.6%
NYISO J	0	0	-	0	-
NYISO J OFF-PEAK	0	0	-	0	-
NYISO ZONE A 5MW D AH O P	3,954	13,298	-70.3%	4,706	-16.0%
NYISO ZONE A 5MW D AH PK	0	1,272	-100.0%	0	-
NYISO ZONE G 5MW D AH O P	165,554	430,690	-61.6%	186,986	-11.5%
NYISO ZONE G 5MW D AH PK	12,546	17,331	-27.6%	13,489	-7.0%
NYISO ZONE J 5MW D AH O P	5,931	73,326	-91.9%	7,059	-16.0%
NYISO ZONE J 5MW D AH PK	848	6,096	-86.1%	1,032	-17.8%
NYMEX ALUMINUM FUTURES	0	396	-100.0%	0	-
NYMEX ULSD VS NYMEX HO	100	0	-	300	-66.7%
NY ULSD (ARGUS) VS HEATING	2,404	888	170.7%	2,682	-10.4%
ONEOK OKLAHOMA NG BASIS	0	0	-	0	-
ONTARIO POWER SWAPS	0	30	-100.0%	0	-
PANHANDLE BASIS SWAP FUTU	763	3,031	-74.8%	884	-13.7%
PANHANDLE PIPE SWAP	0	0	-	0	-
PERMIAN BASIS SWAP	1,656	3,908	-57.6%	1,926	-14.0%
PETROCHEMICALS	12,925	10,546	22.6%	12,977	-0.4%
PETRO CRCKS & SPRDS ASIA	440	981	-55.1%	310	41.9%
PETRO CRCKS & SPRDS NA	55,518	73,094	-24.0%	60,982	-9.0%
PETRO CRK&SPRD EURO	5,413	11,489	-52.9%	5,928	-8.7%
PETROLEUM PRODUCTS	4,443	4,345	2.3%	6,514	-31.8%
PETROLEUM PRODUCTS ASIA	1,473	2,440	-39.6%	820	79.6%
PETRO OUTRIGHT EURO	15,818	9,799	61.4%	15,082	4.9%
PETRO OUTRIGHT NA	5,883	7,911	-25.6%	5,171	13.8%
PJM AD HUB 5MW REAL TIME	89,988	208,399	-56.8%	96,432	-6.7%
PJM ATSI ELEC	0	0	-	0	-
PJM BGE DA OFF-PEAK	0	0	-	0	-
PJM BGE DA PEAK	0	0	-	0	-
PJM COMED 5MW D AH O PK	0	0	-	0	-
PJM COMED 5MW D AH PK	0	0	-	0	-
PJM DAILY	286	934	-69.4%	256	11.7%
PJM DAYTON DA OFF-PEAK	19,770	56,605	-65.1%	23,530	-16.0%
PJM DAYTON DA PEAK	1,060	3,630	-70.8%	1,290	-17.8%
PJM MONTHLY	0	280	-100.0%	0	-
PJM NI HUB 5MW REAL TIME	61,610	74,968	-17.8%	63,560	-3.1%
PJM NILL DA OFF-PEAK	0	67,218	-100.0%	0	-
PJM NILL DA PEAK	0	4,134	-100.0%	0	-
PJM OFF-PEAK LMP SWAP FUT	0	0	-	0	-
PJM PECO ZONE5MW PEAK CAL	0	2,960	-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 2020	Open Interest JUN 2019	% CHG	Open Interest MAY 2020	% CHG
Energy Futures					
PJM PSEG DA OFF-PEAK	0	69,225	-100.0%	0	-
PJM PSEG DA PEAK	0	3,700	-100.0%	0	-
PJM WESTH DA OFF-PEAK	3,954	111,628	-96.5%	4,706	-16.0%
PJM WESTHDA PEAK	212	6,026	-96.5%	258	-17.8%
PJM WESTH RT OFF-PEAK	362,705	653,935	-44.5%	371,905	-2.5%
PJM WESTH RT PEAK	42,510	97,480	-56.4%	52,438	-18.9%
PLASTICS	4,798	3,329	44.1%	4,684	2.4%
PREMIUM UNLD 10P FOB MED	42	260	-83.8%	42	0.0%
PREMIUM UNLEAD 10PPM FOB	0	0	-	0	-
PREM UNL GAS 10PPM RDAM F	0	0	-	0	-
PREM UNL GAS 10PPM RDAM F	0	0	-	0	-
PROPANE NON-LDH MB (OPIS) B	1,466	1,442	1.7%	878	67.0%
PROPANE NON-LDH MT. BEL (OF	54,830	61,928	-11.5%	56,088	-2.2%
RBOB CALENDAR SWAP	13,359	17,307	-22.8%	12,823	4.2%
RBOB CRACK SPREAD	3,780	4,496	-15.9%	4,305	-12.2%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-
RBOB GAS	107	100	7.0%	102	4.9%
RBOB GASOLINE BALMO CLNDR	674	1,084	-37.8%	356	89.3%
RBOB PHY	352,694	367,751	-4.1%	367,236	-4.0%
RBOB SPREAD (PLATTS) SWAP	0	0	-	0	-
RBOB VS HEATING OIL SWAP	1,120	75	1,393.3%	1,390	-19.4%
SAN JUAN BASIS SWAP	246	3,623	-93.2%	306	-19.6%
SAN JUAN PIPE SWAP	0	0	-	0	-
SINGAPORE 180CST BALMO	0	5	-100.0%	0	-
SINGAPORE 380CST BALMO	0	26	-100.0%	0	-
SINGAPORE 380CST FUEL OIL	654	5,287	-87.6%	746	-12.3%
SINGAPORE FUEL 180CST CAL	26	481	-94.6%	32	-18.8%
SINGAPORE FUEL OIL SPREAD	120	201	-40.3%	120	0.0%
SINGAPORE GASOIL	1,018	8,997	-88.7%	1,318	-22.8%
SINGAPORE GASOIL CALENDAR	1,089	287	279.4%	1,325	-17.8%
SINGAPORE GASOIL SWAP	1,349	1,327	1.7%	1,864	-27.6%
SINGAPORE GASOIL VS ICE	3,765	12,515	-69.9%	4,221	-10.8%
SINGAPORE JET KERO BALMO	0	0	-	0	-
SINGAPORE JET KERO GASOIL	0	4,235	-100.0%	0	-
SINGAPORE JET KEROSENE SW	970	1,685	-42.4%	1,085	-10.6%
SINGAPORE JET KERO VS. GAS	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEAD	0	50	-100.0%	0	-
SINGAPORE MOGAS 92 UNLEAD	8,607	15,664	-45.1%	5,766	49.3%
SINGAPORE NAPHTHA SWAP	0	0	-	0	-
SING FUEL	0	0	-	0	-
SOUTH STAR TEX OKLHM KNS	0	0	-	0	-
Sumas Basis Swap	0	1,313	-100.0%	0	-
TC2 ROTTERDAM TO USAC 37K	120	354	-66.1%	150	-20.0%
TC5 RAS TANURA TO YOKOHAM	620	1,104	-43.8%	745	-16.8%
TCO BASIS SWAP	492	2,940	-83.3%	612	-19.6%
TD3 MEG TO JAPAN 250K MT	7,460	12,125	-38.5%	8,152	-8.5%
TENNESSEE ZONE 0 BASIS SW	0	0	-	0	-
Tetco STX Basis	0	0	-	0	-
TEXAS EASTERN ZONE M-3 BA	368	1,282	-71.3%	428	-14.0%
TEXAS GAS ZONE1 NG BASIS	0	0	-	0	-
Transco Zone 3 Basis	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 2020	Open Interest JUN 2019	% CHG	Open Interest MAY 2020	% CHG
Energy Futures					
TRANSCO ZONE4 BASIS SWAP	758	2,343	-67.6%	887	-14.5%
TRANSCO ZONE 6 BASIS SWAP	0	0	-	0	-
UCM FUT	0	0	-	0	-
UK NBP NAT GAS CAL MTH FUT	282	80	252.5%	258	9.3%
ULSD 10PPM CIF MED VS ICE	0	0	-	0	-
ULSD UP-DOWN BALMO SWP	2,059	4,500	-54.2%	4,402	-53.2%
UP DOWN GC ULSD VS NMX HO	70,042	47,441	47.6%	74,797	-6.4%
WAHA BASIS	291	1,429	-79.6%	356	-18.3%
WESTERN RAIL DELIVERY PRB	0	0	-	0	-
WTI-BRENT BULLET SWAP	168	2,604	-93.5%	285	-41.1%
WTI-BRENT CALENDAR SWAP	112,075	185,499	-39.6%	117,466	-4.6%
WTI CALENDAR	174,157	185,191	-6.0%	192,909	-9.7%
WTI MIDLAND CRUDE OIL	250	0	-	300	-16.7%
WTS (ARGUS) VS WTI SWAP	73,541	64,027	14.9%	77,474	-5.1%
WTS (ARGUS) VS WTI TRD MT	8,983	5,524	62.6%	9,467	-5.1%
Energy Options					
BRENT 1 MONTH CAL	0	0	-	0	-
BRENT CALENDAR SWAP	7,210	8,978	-19.7%	5,705	26.4%
BRENT CRUDE OIL 12 M CSO	0	0	-	0	-
BRENT CRUDE OIL 1 M CSO	14,700	23,850	-38.4%	15,700	-6.4%
BRENT CRUDE OIL 6 M CSO	0	0	-	0	-
BRENT OIL LAST DAY	129,445	257,457	-49.7%	105,936	22.2%
COAL API2 INDEX	0	280	-100.0%	0	-
COAL API4 INDEX	0	0	-	0	-
COAL SWAP	0	0	-	0	-
CRUDE OIL	0	150	-100.0%	0	-
CRUDE OIL 1MO	490,881	564,481	-13.0%	532,786	-7.9%
CRUDE OIL APO	357,990	381,202	-6.1%	364,972	-1.9%
CRUDE OIL CALNDR STRIP	50	200	-75.0%	0	-
CRUDE OIL OUTRIGHTS	0	0	-	0	-
CRUDE OIL PHY	2,032,909	2,453,483	-17.1%	2,148,766	-5.4%
ETHANOL	0	0	-	0	-
ETHANOL SWAP	8,257	17,017	-51.5%	8,147	1.4%
FREIGHT MARKETS	0	0	-	0	-
HEATING OIL PHY	24,305	53,701	-54.7%	20,118	20.8%
HENRY HUB FINANCIAL LAST	21,707	9,840	120.6%	22,995	-5.6%
HO 1 MONTH CLNDR OPTIONS	0	1,000	-100.0%	0	-
LLS CRUDE OIL	0	0	-	0	-
MCCLOSKEY ARA ARGS COAL	4,392	0	-	2,886	52.2%
MCCLOSKEY RCH BAY COAL	100	450	-77.8%	125	-20.0%
NATURAL GAS 1 M CSO FIN	110,650	28,000	295.2%	87,225	26.9%
NATURAL GAS 2 M CSO FIN	3,500	625	460.0%	6,000	-41.7%
NATURAL GAS 3 M CSO FIN	125,635	39,050	221.7%	88,985	41.2%
NATURAL GAS 5 M CSO FIN	0	1,100	-100.0%	0	-
NATURAL GAS 6 M CSO FIN	0	12,100	-100.0%	0	-
NATURAL GAS OPT	108,080	0	-	56,200	92.3%
NATURAL GAS OPTION ON CALE	19,584	10,904	79.6%	20,384	-3.9%
NATURAL GAS PHY	2,479,308	1,734,992	42.9%	2,472,850	0.3%

*** 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 2020	Open Interest JUN 2019	% CHG	Open Interest MAY 2020	% CHG
Energy Options					
NATURAL GAS WINTER STRIP	600	1,300	-53.8%	600	0.0%
N ROCKIES PIPE SWAP	0	2,424	-100.0%	0	-
NY HARBOR HEAT OIL SWP	11,548	14,530	-20.5%	12,241	-5.7%
NYISO ZONE G 5MW PEAK OPTI	0	0	-	0	-
PANHANDLE PIPE SWAP	0	0	-	0	-
PETROCHEMICALS	717	5,630	-87.3%	696	3.0%
PETRO OUTRIGHT EURO	16	24	-33.3%	20	-20.0%
PETRO OUTRIGHT NA	1,330	682	95.0%	1,180	12.7%
PJM WES HUB PEAK CAL MTH	1,510	1,200	25.8%	1,540	-1.9%
PJM WES HUB PEAK LMP 50MW	512	1,061	-51.7%	512	0.0%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-
RBOB CALENDAR SWAP	186	144	29.2%	80	132.5%
RBOB CRACK	0	0	-	0	-
RBOB PHY	11,274	18,569	-39.3%	9,967	13.1%
ROTTERDAM 3.5%FUEL OIL CL	0	0	-	0	-
SAN JUAN PIPE SWAP	0	1,274	-100.0%	0	-
SHORT TERM	0	0	-	0	-
SHORT TERM NATURAL GAS	0	0	-	0	0.0%
SINGAPORE GASOIL CALENDAR	0	0	-	0	-
SINGAPORE JET FUEL CALEND	0	0	-	0	-
WTI-BRENT BULLET SWAP	183,700	113,735	61.5%	181,965	1.0%
WTI CRUDE OIL 1 M CSO FI	246,860	163,460	51.0%	262,270	-5.9%

*** 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 2020	Open Interest JUN 2019	% CHG	Open Interest MAY 2020	% CHG
FX Futures					
AD/CD CROSS RATES	1	3	-66.7%	56	-98.2%
AD/JY CROSS RATES	292	751	-61.1%	403	-27.5%
AD/NE CROSS RATES	67	85	-21.2%	103	-35.0%
AUSTRALIAN DOLLAR	100,658	160,364	-37.2%	133,986	-24.9%
BP/JY CROSS RATES	280	1,281	-78.1%	3,457	-91.9%
BP/SF CROSS RATES	136	35	288.6%	180	-24.4%
BRAZIL REAL	27,335	44,517	-38.6%	30,952	-11.7%
BRITISH POUND	186,144	213,684	-12.9%	193,648	-3.9%
CANADIAN DOLLAR	118,197	154,785	-23.6%	125,875	-6.1%
CD/JY CROSS RATES	8	0	-	65	-87.7%
CHINESE RENMINBI (CNH)	1,515	2,813	-46.1%	2,308	-34.4%
CZECK KORUNA (EC)	3	6	-50.0%	4	-25.0%
CZECK KORUNA (US)	0	0	-	0	-
EC/AD CROSS RATES	2,098	2,640	-20.5%	2,567	-18.3%
EC/CD CROSS RATES	2,084	1,816	14.8%	2,084	0.0%
EC/NOK CROSS RATES	67	439	-84.7%	176	-61.9%
EC/SEK CROSS RATES	602	533	12.9%	679	-11.3%
EFX/BP CROSS RATES	24,041	25,575	-6.0%	23,111	4.0%
EFX/JY CROSS RATES	14,493	25,412	-43.0%	16,795	-13.7%
EFX/SF CROSS RATES	7,940	12,913	-38.5%	15,219	-47.8%
E-MINI EURO FX	11,535	14,151	-18.5%	13,812	-16.5%
E-MINI JAPANESE YEN	931	556	67.4%	2,207	-57.8%
EURO FX	579,738	520,747	11.3%	576,738	0.5%
HUNGARIAN FORINT (EC)	0	0	-	1	-100.0%
HUNGARIAN FORINT (US)	18	0	-	28	-35.7%
INDIAN RUPEE	1,864	2,031	-8.2%	2,149	-13.3%
JAPANESE YEN	137,362	137,015	0.3%	160,359	-14.3%
KOREAN WON	319	693	-54.0%	286	11.5%
MEXICAN PESO	122,007	223,731	-45.5%	120,169	1.5%
MICRO AUD/USD	6,037	3,077	96.2%	15,214	-60.3%
MICRO CAD/USD	1,369	1,872	-26.9%	1,416	-3.3%
MICRO CHF/USD	521	289	80.3%	559	-6.8%
MICRO EUR/USD	8,098	6,698	20.9%	9,343	-13.3%
MICRO GBP/USD	1,547	1,647	-6.1%	1,744	-11.3%
MICRO INR/USD	176	233	-24.5%	134	31.3%
MICRO JPY/USD	2,771	1,725	60.6%	1,327	108.8%
NEW ZEALND DOLLAR	30,845	56,826	-45.7%	45,758	-32.6%
NKR/USD CROSS RATE	1,453	1,860	-21.9%	1,690	-14.0%
POLISH ZLOTY (EC)	89	3	2,866.7%	54	64.8%
POLISH ZLOTY (US)	284	74	283.8%	256	10.9%
RMB USD	2	1	100.0%	2	0.0%
RUSSIAN RUBLE	24,278	74,130	-67.2%	26,496	-8.4%
S.AFRICAN RAND	11,657	16,603	-29.8%	13,460	-13.4%
SF/JY CROSS RATES	4	0	-	10	-60.0%
SHEKEL	0	0	-	20	-100.0%
SKR/USD CROSS RATES	1,230	1,302	-5.5%	1,570	-21.7%
SWISS FRANC	41,400	50,999	-18.8%	40,028	3.4%
TURKISH LIRA	947	1,773	-46.6%	996	-4.9%
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 2020	Open Interest JUN 2019	% CHG	Open Interest MAY 2020	% CHG
FX Options					
AUD/USD MONDAY OPTION WEE	300	0	-	557	-46.1%
AUD/USD MONDAY OPTION WEE	49	0	-	49	0.0%
AUD/USD MONDAY OPTION WEE	0	0	-	0	-
AUD/USD MONDAY OPTION WEE	0	0	-	0	-
AUD/USD MONDAY OPTION WEE	0	0	-	0	-
AUD/USD MONTHLY OPTIONS	60,717	50,787	19.6%	76,143	-20.3%
AUD/USD WKLY FRIDAY OPTION	0	0	-	0	-
AUD/USD WKLY FRIDAY OPTION	1,350	3,034	-55.5%	1,714	-21.2%
AUD/USD WKLY FRIDAY OPTION	994	960	3.5%	662	50.2%
AUD/USD WKLY FRIDAY OPTION	590	388	52.1%	482	22.4%
AUD/USD WKLY FRIDAY OPTION	190	0	-	0	0.0%
AUD/USD WKLY WED OPTIONS -	491	1,559	-68.5%	1,789	-72.6%
AUD/USD WKLY WED OPTIONS -	1,032	1,114	-7.4%	697	48.1%
AUD/USD WKLY WED OPTIONS -	26	0	-	209	-87.6%
AUD/USD WKLY WED OPTIONS -	134	8	1,575.0%	0	-
AUD/USD WKLY WED OPTIONS -	0	0	-	0	-
BRITISH POUND (EU)	0	0	-	0	-
BRL/USD MONTHLY OPTIONS	323	56	476.8%	128	152.3%
CAD/USD MONDAY OPTIONS WE	50	0	-	1,230	-95.9%
CAD/USD MONDAY OPTIONS WE	0	0	-	1	-100.0%
CAD/USD MONDAY OPTIONS WE	0	0	-	62	-100.0%
CAD/USD MONDAY OPTIONS WE	0	0	-	0	-
CAD/USD MONDAY OPTIONS WE	0	0	-	0	-
CAD/USD MONTHLY OPTIONS	63,322	45,004	40.7%	65,758	-3.7%
CAD/USD WKLY FRIDAY OPTION	0	0	-	0	-
CAD/USD WKLY FRIDAY OPTION	3,928	3,036	29.4%	1,574	149.6%
CAD/USD WKLY FRIDAY OPTION	772	605	27.6%	1,528	-49.5%
CAD/USD WKLY FRIDAY OPTION	1,326	1,341	-1.1%	994	33.4%
CAD/USD WKLY FRIDAY OPTION	364	0	-	0	0.0%
CAD/USD WKLY WED OPTIONS -	2,385	3,994	-40.3%	3,287	-27.4%
CAD/USD WKLY WED OPTIONS -	901	1,124	-19.8%	446	102.0%
CAD/USD WKLY WED OPTIONS -	200	113	77.0%	235	-14.9%
CAD/USD WKLY WED OPTIONS -	261	0	-	13	1,907.7%
CAD/USD WKLY WED OPTIONS -	0	0	-	0	-
CANADIAN DOLLAR (EU)	0	0	-	0	-
CHF/USD MONTHLY OPTIONS	5,993	3,993	50.1%	6,730	-11.0%
CHF/USD WKLY FRIDAY OPTION	0	0	-	0	-
CHF/USD WKLY FRIDAY OPTION	16	101	-84.2%	172	-90.7%
CHF/USD WKLY FRIDAY OPTION	136	172	-20.9%	1	13,500.0%
CHF/USD WKLY FRIDAY OPTION	0	2	-100.0%	225	-100.0%
CHF/USD WKLY FRIDAY OPTION	50	0	-	0	0.0%
EUR/GBP MONTHLY OPTIONS	0	0	-	0	-
EUR/JPY MONTHLY OPTIONS	0	0	-	0	-
EURO FX (EU)	0	0	-	0	-
EUR/USD MONDAY OPTION WEE	2,761	0	-	957	188.5%
EUR/USD MONDAY OPTION WEE	1,012	0	-	387	161.5%
EUR/USD MONDAY OPTION WEE	1,040	0	-	446	133.2%
EUR/USD MONDAY OPTION WEE	59	0	-	1,779	-96.7%
EUR/USD MONDAY OPTION WEE	0	0	-	0	-
EUR/USD MONTHLY OPTIONS	239,006	205,937	16.1%	240,824	-0.8%
EUR/USD WKLY FRIDAY OPTION	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 2020	Open Interest JUN 2019	% CHG	Open Interest MAY 2020	% CHG
FX Options					
EUR/USD WKLY FRIDAY OPTION	7,423	9,162	-19.0%	4,047	83.4%
EUR/USD WKLY FRIDAY OPTION	2,776	4,093	-32.2%	2,511	10.6%
EUR/USD WKLY FRIDAY OPTION	7,005	3,540	97.9%	2,209	217.1%
EUR/USD WKLY FRIDAY OPTION	217	0	-	0	0.0%
EUR/USD WKLY WED OPTIONS -	10,175	10,885	-6.5%	6,182	64.6%
EUR/USD WKLY WED OPTIONS -	3,050	2,909	4.8%	637	378.8%
EUR/USD WKLY WED OPTIONS -	1,873	1,171	59.9%	226	728.8%
EUR/USD WKLY WED OPTIONS -	103	563	-81.7%	0	-
EUR/USD WKLY WED OPTIONS -	0	0	-	0	-
GBP/USD MONDAY OPTION WEE	343	0	-	1,069	-67.9%
GBP/USD MONDAY OPTION WEE	209	0	-	573	-63.5%
GBP/USD MONDAY OPTION WEE	360	0	-	95	278.9%
GBP/USD MONDAY OPTION WEE	0	0	-	1,608	-100.0%
GBP/USD MONDAY OPTION WEE	0	0	-	0	-
GBP/USD MONTHLY OPTIONS	96,087	80,458	19.4%	97,004	-0.9%
GBP/USD WKLY FRIDAY OPTION	0	0	-	0	-
GBP/USD WKLY FRIDAY OPTION	1,690	1,947	-13.2%	3,049	-44.6%
GBP/USD WKLY FRIDAY OPTION	909	1,279	-28.9%	1,736	-47.6%
GBP/USD WKLY FRIDAY OPTION	608	292	108.2%	795	-23.5%
GBP/USD WKLY FRIDAY OPTION	480	0	-	0	0.0%
GBP/USD WKLY WED OPTIONS -	329	1,305	-74.8%	1,309	-74.9%
GBP/USD WKLY WED OPTIONS -	150	409	-63.3%	642	-76.6%
GBP/USD WKLY WED OPTIONS -	291	0	0.0%	740	-60.7%
GBP/USD WKLY WED OPTIONS -	0	0	-	0	-
GBP/USD WKLY WED OPTIONS -	0	0	-	0	-
JAPANESE YEN (EU)	0	0	-	0	-
JPY/USD MONDAY OPTION WEE	1,813	0	-	230	688.3%
JPY/USD MONDAY OPTION WEE	1,725	0	-	1,279	34.9%
JPY/USD MONDAY OPTION WEE	680	0	-	67	914.9%
JPY/USD MONDAY OPTION WEE	0	0	-	0	-
JPY/USD MONDAY OPTION WEE	0	0	-	0	-
JPY/USD MONTHLY OPTIONS	101,551	105,649	-3.9%	117,263	-13.4%
JPY/USD WKLY FRIDAY OPTION	0	0	-	0	-
JPY/USD WKLY FRIDAY OPTION	4,180	4,879	-14.3%	2,266	84.5%
JPY/USD WKLY FRIDAY OPTION	2,230	2,509	-11.1%	967	130.6%
JPY/USD WKLY FRIDAY OPTION	2,229	1,241	79.6%	1,862	19.7%
JPY/USD WKLY FRIDAY OPTION	704	0	-	0	0.0%
JPY/USD WKLY WED OPTIONS -	3,600	4,358	-17.4%	2,829	27.3%
JPY/USD WKLY WED OPTIONS -	1,226	1,834	-33.2%	0	-
JPY/USD WKLY WED OPTIONS -	398	264	50.8%	287	38.7%
JPY/USD WKLY WED OPTIONS -	20	183	-89.1%	0	-
JPY/USD WKLY WED OPTIONS -	0	0	-	0	-
MXN/USD MONTHLY OPTIONS	869	1,552	-44.0%	6,872	-87.4%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	50	-100.0%	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%
NZD/USD MONTHLY OPTIONS	114	230	-50.4%	661	-82.8%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	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 2020	Open Interest JUN 2019	% CHG	Open Interest MAY 2020	% CHG
FX Options					
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
Foreign Exchange Futures					
CHILEAN PESO	0	0	-	0	-
Foreign Exchange Options					
AUD/USD WKLY WED OPTIONS -	184	32	475.0%	173	6.4%
Ags Futures					
FERTILIZER PRODUCTS	3,315	2,005	65.3%	3,705	-10.5%

*** 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 2020	Open Interest JUN 2019	% CHG	Open Interest MAY 2020	% CHG
Ag Products Futures					
BUTTER CS	10,356	8,554	21.1%	10,344	0.1%
CASH-SETTLED CHEESE	25,856	20,931	23.5%	27,206	-5.0%
CAT ASIA WEATHER	0	0	-	0	-
CATTLE	275,097	349,957	-21.4%	268,897	2.3%
CAT WEATHER EUROPEAN	0	1,200	-100.0%	0	-
CDD SEASONAL STRIP	750	450	66.7%	750	0.0%
CDD WEATHER	6,750	6,925	-2.5%	5,150	31.1%
CHI WHEAT	403,108	366,960	9.9%	393,860	2.3%
CLASS IV MILK	6,202	8,958	-30.8%	6,087	1.9%
COCOA TAS	0	0	-	0	-
COFFEE	0	0	-	0	-
CORN	1,559,526	1,730,941	-9.9%	1,488,890	4.7%
COTTON	0	4	-100.0%	0	-
DJ_UBS ROLL SELECT INDEX FU	1,633	1,807	-9.6%	1,306	25.0%
DOW-UBS COMMOD INDEX	22,194	22,713	-2.3%	20,601	7.7%
DRY WHEY	3,555	2,964	19.9%	3,652	-2.7%
FEEDER CATTLE	36,744	48,783	-24.7%	29,873	23.0%
FERTILIZER PRODUCTS	245	3,990	-93.9%	470	-47.9%
GOLDMAN SACHS	5,362	13,388	-59.9%	5,809	-7.7%
GSCI EXCESS RETURN FUT	40,546	45,062	-10.0%	40,337	0.5%
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	225,597	295,022	-23.5%	217,545	3.7%
HOUSING INDEX	35	45	-22.2%	34	2.9%
Intercommodity Spread	0	0	-	0	-
KC WHEAT	235,012	259,900	-9.6%	229,473	2.4%
LUMBER	2,620	2,627	-0.3%	2,556	2.5%
MALAYSIAN PALM SWAP	20,040	21,724	-7.8%	22,220	-9.8%
MILK	28,399	23,635	20.2%	25,228	12.6%
MINI CORN	5,490	11,937	-54.0%	6,203	-11.5%
MINI SOYBEAN	7,284	9,990	-27.1%	8,340	-12.7%
MINI WHEAT	1,150	1,023	12.4%	2,772	-58.5%
MLK MID OPTIONS	0	0	-	0	-
NFD MILK	9,592	10,045	-4.5%	10,199	-6.0%
OATS	4,292	4,776	-10.1%	5,467	-21.5%
PACIFIC RIM DAT SS WTHR	1,300	0	-	1,300	0.0%
ROUGH RICE	10,122	6,002	68.6%	12,179	-16.9%
SOYBEAN	811,476	642,446	26.3%	875,128	-7.3%
SOYBEAN MEAL	441,205	438,060	0.7%	456,690	-3.4%
SOYBEAN OIL	430,592	416,877	3.3%	479,630	-10.2%
S&P GSCI ENHANCED ER SWAP	3,762	3,851	-2.3%	3,762	0.0%
SUGAR 11	0	0	-	0	-
USD CRUDE PALM OIL	7,665	3,750	104.4%	7,173	6.9%
WHEAT	26,487	23,501	12.7%	26,620	-0.5%

***** 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 2020	Open Interest JUN 2019	% CHG	Open Interest MAY 2020	% CHG
Ag Products Options					
AUG-NOV SOYBEAN CAL SPRD	2	0	-	0	-
BUTTER CS	15,335	12,548	22.2%	14,991	2.3%
CASH-SETTLED CHEESE	39,759	28,818	38.0%	39,055	1.8%
CATTLE	190,972	186,025	2.7%	240,502	-20.6%
CAT WEATHER EUROPEAN	0	0	-	0	-
CDD SEASONAL STRIP	2,000	5,000	-60.0%	2,000	0.0%
CHI WHEAT	264,773	355,638	-25.5%	374,064	-29.2%
CLASS IV MILK	17,343	13,775	25.9%	16,492	5.2%
CORN	1,158,426	1,776,689	-34.8%	1,184,253	-2.2%
CORN NEARBY+2 CAL SPRD	17,595	20,224	-13.0%	9,410	87.0%
DEC-DEC CORN CAL SPRD	1,923	7,085	-72.9%	1,423	35.1%
DEC-JULY CORN CAL SPRD	1,226	11,458	-89.3%	226	442.5%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
DRY WHEY	2,859	3,502	-18.4%	2,991	-4.4%
FEEDER CATTLE	25,693	38,234	-32.8%	21,673	18.5%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER	0	0	-	0	-
HOGS	199,965	420,194	-52.4%	270,576	-26.1%
HOUSING INDEX	0	7	-100.0%	0	-
Intercommodity Spread	15	0	-	12,820	-99.9%
JULY-DEC CORN CAL SPRD	0	2,305	-100.0%	25,426	-100.0%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	3,271	-100.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	120	-100.0%
JULY-NOV SOYBEAN CAL SPRD	0	0	-	11,598	-100.0%
KC WHEAT	46,347	62,763	-26.2%	66,115	-29.9%
LUMBER	334	1,393	-76.0%	619	-46.0%
LV CATL CSO	0	40	-100.0%	0	-
MAR-DEC CORN CAL SPRD	0	0	-	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
MILK	106,581	74,815	42.5%	88,923	19.9%
MLK MID OPTIONS	67	170	-60.6%	37	81.1%
NFD MILK	22,255	18,932	17.6%	29,011	-23.3%
NOV-JULY SOYBEAN CAL SPRD	0	3,000	-100.0%	0	-
NOV-MAR SOYBEAN CSO	985	20	4,825.0%	900	9.4%
NOV-NOV SOYBEAN CAL SPRD	0	864	-100.0%	0	-
OATS	1,125	640	75.8%	1,127	-0.2%
ROUGH RICE	2,922	1,560	87.3%	4,083	-28.4%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	577,114	544,648	6.0%	677,869	-14.9%
SOYBEAN CRUSH	343	4	8,475.0%	742	-53.8%
SOYBEAN MEAL	127,214	106,086	19.9%	157,480	-19.2%
SOYBEAN OIL	85,922	61,588	39.5%	130,542	-34.2%
SOYBN NEARBY+2 CAL SPRD	300	5,500	-94.5%	350	-14.3%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
WHEAT	4,739	17,089	-72.3%	3,400	39.4%
WHEAT-CORN IC50	905	0	-	1,185	-23.6%
WHEAT NEARBY+2 CAL SPRD	2,050	450	355.6%	1,750	17.1%

***** 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 2020	Open Interest JUN 2019	% CHG	Open Interest MAY 2020	% CHG
TOTAL FUTURES GROUP					
Interest Rate Futures	24,429,635	30,063,806	-18.7%	25,729,419	-5.1%
Equity Index Futures	4,237,285	3,888,395	9.0%	5,056,299	-16.2%
Metals Futures	1,134,046	1,267,516	-10.5%	1,032,086	9.9%
Energy Futures	8,353,970	10,348,906	-19.3%	8,658,413	-3.5%
FX Futures	1,472,443	1,765,688	-16.6%	1,587,494	-7.2%
Foreign Exchange Futures	0	0	-	0	-
Ags Futures	3,315	2,005	65.3%	3,705	-10.5%
Ag Products Futures	4,670,044	4,808,798	-2.9%	4,695,751	-0.5%
TOTAL FUTURES	44,300,738	52,145,114	-15.0%	46,763,167	-5.3%
TOTAL OPTIONS GROUP					
Interest Rate Options	42,021,203	73,034,004	-42.5%	51,597,414	-18.6%
Equity Index Options	3,225,466	3,853,523	-16.3%	3,844,699	-16.1%
Metals Options	1,342,812	1,768,147	-24.1%	1,354,632	-0.9%
Energy Options	6,396,956	5,922,893	8.0%	6,430,851	-0.5%
FX Options	645,195	564,090	14.4%	668,094	-3.4%
Foreign Exchange Options	184	32	475.0%	173	6.4%
Ag Products Options	2,917,089	3,781,064	-22.9%	3,395,024	-14.1%
TOTAL OPTIONS	56,548,905	88,923,753	-36.4%	67,290,887	-16.0%
TOTAL COMBINED					
Interest Rate	66,450,838	103,097,810	-35.5%	77,326,833	-14.1%
Equity Index	7,462,751	7,741,918	-3.6%	8,900,998	-16.2%
Metals	2,476,858	3,035,663	-18.4%	2,386,718	3.8%
Energy	14,750,926	16,271,799	-9.3%	15,089,264	-2.2%
FX	2,117,638	2,329,778	-9.1%	2,255,588	-6.1%
Foreign Exchange	184	32	475.0%	173	6.4%
Ags	3,315	2,005	65.3%	3,705	-10.5%
Ag Products	7,587,133	8,589,862	-11.7%	8,090,775	-6.2%
GRAND TOTAL	100,849,643	141,068,867	-28.5%	114,054,054	-11.6%

*** 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.