

CME Group Exchange Open Interest Report - Monthly

	Open Interest MAY 2020	Open Interest MAY 2019	% CHG	Open Interest APR 2020	% CHG
Interest Rate Futures					
10-YR NOTE	3,399,671	4,014,478	-15.3%	3,317,284	2.5%
10-YR SWAP RATE	155,457	103,559	50.1%	137,239	13.3%
15-YR SWAP RATE	10,850	10,850	0.0%	10,850	0.0%
1-MONTH EUROSHELL	86	36	138.9%	149	-42.3%
20-YR SWAP RATE	90	90	0.0%	90	0.0%
2-YR NOTE	2,222,631	3,661,670	-39.3%	2,428,844	-8.5%
2-YR SWAP RATE	43,373	26,161	65.8%	45,719	-5.1%
30-YR BOND	1,027,299	989,336	3.8%	980,822	4.7%
30-YR SWAP RATE	3,804	2,823	34.8%	3,704	2.7%
3-YR SWAP RATE	13,710	13,303	3.1%	13,740	-0.2%
4-YR SWAP RATE	7,249	8,317	-12.8%	6,922	4.7%
5-YR NOTE	3,508,431	4,654,120	-24.6%	3,579,021	-2.0%
5-YR SWAP RATE	90,903	71,813	26.6%	83,045	9.5%
7-YR SWAP RATE	19,555	11,411	71.4%	19,332	1.2%
EUROSHELLS	10,937,706	13,124,415	-16.7%	10,723,715	2.0%
FED FUND	1,799,572	2,547,743	-29.4%	1,762,270	2.1%
SOFR	473,062	167,866	181.8%	534,780	-11.5%
SONIA	22,612	14,269	58.5%	19,802	14.2%
Ultra 10-Year Note	925,616	735,300	25.9%	866,642	6.8%
ULTRA T-BOND	1,067,742	1,198,819	-10.9%	1,049,554	1.7%
Interest Rate Options					
10-YR NOTE	1,550,881	3,410,524	-54.5%	3,151,024	-50.8%
2-YR NOTE	103,704	331,762	-68.7%	512,968	-79.8%
30-YR BOND	422,627	933,251	-54.7%	663,232	-36.3%
5-YR NOTE	1,000,867	2,121,904	-52.8%	2,159,299	-53.6%
EUROSHELLS	38,305,379	43,412,729	-11.8%	40,352,964	-5.1%
EURO MIDCURVE	10,212,076	21,009,061	-51.4%	9,767,002	4.6%
FED FUND	756	1,752	-56.8%	10,631	-92.9%
SOFR	748	0	-	458	63.3%
Ultra 10-Year Note	0	5,351	-100.0%	11,781	-100.0%
ULTRA T-BOND	376	26,596	-98.6%	7,814	-95.2%

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Equity Index Futures					
BITCOIN FUTURES	8,913	4,960	79.7%	6,681	33.4%
DJ US REAL ESTATE	58,933	25,875	127.8%	42,432	38.9%
E-mini (\$5) Dow	76,355	77,286	-1.2%	65,504	16.6%
E-MINI COM SERVICES SELECT	5,226	6,054	-13.7%	5,153	1.4%
E-mini FTSE 100 (USD)	0	0	-	0	-
E-mini FTSE China 50	0	5	-100.0%	0	-
E-MINI MIDCAP	66,489	66,300	0.3%	70,886	-6.2%
E-MINI NASDAQ 100	212,428	225,158	-5.7%	183,166	16.0%
E-MINI RUSSELL 1000	8,134	9,112	-10.7%	7,789	4.4%
E-MINI RUSSELL 1000 GROWTH	3,985	3,029	31.6%	3,994	-0.2%
E-MINI RUSSELL 1000 VALUE	4,421	6,083	-27.3%	4,377	1.0%
E-MINI RUSSELL 2000	564,610	434,342	30.0%	524,134	7.7%
E-MINI S&P500	3,192,150	2,714,778	17.6%	3,242,294	-1.5%
E-MINI S&P REAL ESTATE SELE	4,510	2,950	52.9%	3,894	15.8%
FT-SE 100	0	0	-	0	-
FTSE Emerging	71	58	22.4%	61	16.4%
IBOVESPA INDEX	126	130	-3.1%	157	-19.7%
MICRO E-MINI NASDAQ 100	54,369	16,359	232.3%	37,616	44.5%
MICRO E-MINI RUSSELL 2000	15,912	19,631	-18.9%	9,615	65.5%
MICRO E-MINI S&P500	116,621	31,381	271.6%	116,258	0.3%
MICRO MINI \$5 DOW	25,854	9,509	171.9%	24,441	5.8%
NASDAQ BIOTECH	40	92	-56.5%	3	1,233.3%
Nearby BTIC+	0	0	-	0	-
NIFTY 50	0	0	-	0	-
NIKKEI 225 (\$) STOCK	16,052	25,901	-38.0%	12,880	24.6%
NIKKEI 225 (YEN) STOCK	44,135	70,578	-37.5%	35,153	25.6%
S&P 500	339,690	265,489	27.9%	312,009	8.9%
S&P 500 ANNUAL DIVIDEND IND	146,200	109,186	33.9%	145,617	0.4%
S&P 500/GI	0	10	-100.0%	0	-
S&P 500 QUARLY DIVIDEND IND	4,822	600	703.7%	2,037	136.7%
S&P 600 SMALLCAP EMINI	595	0	-	567	4.9%
S&P CONSUMER DSCRTNRY SE	1,959	3,494	-43.9%	2,109	-7.1%
S&P CONSUMER STAPLES SECT	14,864	14,649	1.5%	12,255	21.3%
S&P ENERGY SECTOR	12,191	13,621	-10.5%	10,544	15.6%
S&P FINANCIAL SECTOR	10,639	30,367	-65.0%	10,435	2.0%
S&P HEALTH CARE SECTOR	12,164	7,197	69.0%	12,233	-0.6%
S&P INDUSTRIAL SECTOR	7,747	7,253	6.8%	5,716	35.5%
S&P MATERIALS SECTOR	5,944	6,546	-9.2%	3,696	60.8%
S&P TECHNOLOGY SECTOR	8,342	6,630	25.8%	8,864	-5.9%
S&P UTILITIES SECTOR	10,968	16,542	-33.7%	6,764	62.2%
S&P VALUE INDEX FUTURES	0	12	-100.0%	0	-
YEN DENOMINATED TOPIX	840	1,272	-34.0%	897	-6.4%

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Equity Index Options					
BITCOIN FUTURES	5,435	0	-	294	1,748.6%
E-mini (\$5) Dow	2,962	3,762	-21.3%	2,153	37.6%
E-MINI NASDAQ 100	99,193	63,570	56.0%	99,505	-0.3%
E-MINI RUSSELL 2000	19,075	20,720	-7.9%	9,348	104.1%
E-MINI S&P500	2,548,705	2,949,141	-13.6%	2,135,775	19.3%
EOM E-MINI RUSSELL 2000 END	5,321	3,715	43.2%	1,659	220.7%
EOM EMINI S&P	400,501	506,722	-21.0%	475,281	-15.7%
EOM S&P 500	28,472	53,967	-47.2%	30,299	-6.0%
EOW1 E-MINI RUSSELL 2000 WE	934	1,493	-37.4%	686	36.2%
EOW1 EMINI S&P 500	155,013	365,766	-57.6%	230,008	-32.6%
EOW1 S&P 500	9,625	13,216	-27.2%	17,869	-46.1%
EOW2 E-MINI RUSSELL 2000 WE	765	875	-12.6%	561	36.4%
EOW2 EMINI S&P 500	71,844	137,183	-47.6%	116,894	-38.5%
EOW2 S&P 500	1,600	2,101	-23.8%	3,050	-47.5%
EOW3 E-MINI RUSSELL 2000 WE	5,218	3,856	35.3%	8,577	-39.2%
EOW3 EMINI S&P 500	335,548	451,757	-25.7%	765,225	-56.2%
EOW3 S&P 500	33,955	46,136	-26.4%	48,718	-30.3%
EOW4 E-MINI RUSSELL 2000 WE	34	0	-	50	-32.0%
EOW4 EMINI S&P 500	30,952	0	-	50,862	-39.1%
S&P 500	89,547	110,196	-18.7%	74,744	19.8%
Metals Futures					
ALUMINUM	69,569	54,638	27.3%	68,630	1.4%
COMEX COPPER	179,233	282,827	-36.6%	162,803	10.1%
COMEX E-Mini GOLD	1,357	2,509	-45.9%	2,542	-46.6%
COMEX E-Mini SILVER	428	231	85.3%	339	26.3%
COMEX GOLD	487,490	465,077	4.8%	490,551	-0.6%
COMEX MINY COPPER	61	124	-50.8%	70	-12.9%
COMEX SILVER	166,345	209,964	-20.8%	134,672	23.5%
COPPER	11,363	12,396	-8.3%	11,871	-4.3%
FERROUS PRODUCTS	5,152	3,652	41.1%	5,469	-5.8%
GOLD	214	0	-	343	-37.6%
Gold Kilo	0	0	-	0	-
HOT ROLLED COIL STEEL FUTU	825	0	-	525	57.1%
IRON ORE 62 CHINA PLATTS FU	0	0	-	0	-
IRON ORE 62 CHINA TSI FUTURE	3,924	7,290	-46.2%	4,425	-11.3%
LNDN ZINC	0	27	-100.0%	0	-
MICRO GOLD	22,108	12,350	79.0%	22,459	-1.6%
NYMEX HOT ROLLED STEEL	21,584	17,610	22.6%	25,063	-13.9%
NYMEX PLATINUM	52,161	84,525	-38.3%	51,163	2.0%
PALLADIUM	6,736	19,416	-65.3%	8,105	-16.9%
SILVER	3,196	1,481	115.8%	2,817	13.5%
URANIUM	340	3,027	-88.8%	345	-1.4%

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ALUMINUM	150	0	-	150	0.0%
COMEX COPPER	12,536	46,676	-73.1%	29,000	-56.8%
COMEX GOLD	1,188,117	1,134,990	4.7%	1,517,795	-21.7%
COMEX SILVER	128,729	232,836	-44.7%	133,572	-3.6%
COPPER	0	11	-100.0%	97	-100.0%
GOLD	9,438	11,774	-19.8%	16,688	-43.4%
HOT ROLLED COIL STEEL CALL	125	650	-80.8%	175	-28.6%
HOT ROLLED COIL STEEL PUT O	50	0	-	100	-50.0%
IRON ORE 62 CHINA TSI CALL O	1,900	1,220	55.7%	1,290	47.3%
IRON ORE 62 CHINA TSI PUT OP	5,287	640	726.1%	5,197	1.7%
NYMEX PLATINUM	6,325	10,271	-38.4%	7,440	-15.0%
PALLADIUM	1,268	1,946	-34.8%	2,433	-47.9%
SILVER	707	1,209	-41.5%	1,312	-46.1%
Energy Futures					
3.5% FUEL OIL CID MED SWA	0	96	-100.0%	0	-
3.5% FUEL OIL CIF BALMO S	0	0	-	0	-
AEP-DAYTON HUB DAILY	84	28	200.0%	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	8,422	29,133	-71.1%	10,687	-21.2%
ARGUS PROPAN FAR EST INDE	4,427	5,348	-17.2%	4,502	-1.7%
ARGUS PROPAN(SAUDI ARAMC	1,985	2,034	-2.4%	1,986	-0.1%
AUSTRIALIAN COKE COAL	0	32	-100.0%	0	-
BRENT BALMO SWAP	0	0	-	0	-
BRENT CALENDAR SWAP	18,739	26,150	-28.3%	20,029	-6.4%
BRENT CFD SWAP	0	0	-	0	-
BRENT FINANCIAL FUTURES	40	240	-83.3%	45	-11.1%
BRENT OIL LAST DAY	221,036	254,090	-13.0%	246,233	-10.2%
CANADIAN LIGHT SWEET OIL	0	0	-	0	-
CENTERPOINT BASIS SWAP	0	687	-100.0%	0	-
CHICAGO ETHANOL SWAP	33,053	48,394	-31.7%	32,414	2.0%
CHICAGO ULSD PL VS HO SPR	3,390	3,193	6.2%	3,377	0.4%
CHICAGO UNL GAS PL VS RBO	580	553	4.9%	310	87.1%
CIG BASIS	0	3,912	-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	23	1,057	-97.8%	67	-65.7%
CIN HUB 5MW REAL TIME O P	19,040	101,904	-81.3%	22,008	-13.5%
CIN HUB 5MW REAL TIME PK	1,057	11,419	-90.7%	1,197	-11.7%
COAL SWAP	0	0	-	0	-
COLUMB GULF MAINLINE NG B	156	954	-83.6%	179	-12.8%
CONWAY NATURAL GASOLINE (1,417	1,326	6.9%	1,234	14.8%
CONWAY NORMAL BUTANE (OPI	863	912	-5.4%	597	44.6%
CONWAY PROPANE 5 DECIMALS	24,258	20,857	16.3%	23,799	1.9%
CRUDE OIL	8,440	20,311	-58.4%	9,842	-14.2%

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Energy Futures					
CRUDE OIL OUTRIGHTS	187,745	165,546	13.4%	207,286	-9.4%
CRUDE OIL PHY	2,143,052	2,076,894	3.2%	2,303,849	-7.0%
CRUDE OIL SPRDS	118,889	124,336	-4.4%	127,018	-6.4%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
DAILY PJM	70,920	113,953	-37.8%	72,416	-2.1%
DATED BRENT (PLATTS) DAILY S	0	0	-	0	-
DATED TO FRONTLINE BRENT	400	1,985	-79.8%	644	-37.9%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-
DOMINION TRAN INC - APP I	0	0	-	0	-
DOMINION TRANSMISSION INC	1,410	7,422	-81.0%	1,596	-11.7%
DUBAI CRUDE OIL BALMO	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	3,825	3,885	-1.5%	10,050	-61.9%
DUTCH TTF NATURAL GAS CAL	29,568	2,520	1,073.3%	18,335	61.3%
EASTERN RAIL DELIVERY CSX	0	0	-	0	-
EAST/WEST FUEL OIL SPREAD	8	35	-77.1%	9	-11.1%
EIA FLAT TAX ONHWAY DIESE	3,294	1,589	107.3%	2,789	18.1%
ELEC ERCOT DLY OFF PK	0	0	-	0	-
ELEC ERCOT DLY PEAK	0	0	-	0	-
ELEC ERCOT OFF PEAK	0	0	-	0	-
ELEC FINSETTLED	342	854	-60.0%	386	-11.4%
ELEC MISO PEAK	0	0	-	0	-
ELEC NYISO OFF-PEAK	0	0	-	0	-
ELECTRICITY OFF PEAK	6,290	71,046	-91.1%	7,026	-10.5%
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	298	1,095	-72.8%	512	-41.8%
ETHANOL SWAP	506	490	3.3%	476	6.3%
ETHANOL T2 FOB ROTT INCL DU	5,617	4,426	26.9%	6,173	-9.0%
EURO 1% FUEL OIL NEW BALM	0	3	-100.0%	0	-
EURO 3.5% FUEL OIL RDAM B	30	40	-25.0%	0	-
EURO 3.5% FUEL OIL SPREAD	0	80	-100.0%	0	-
EURO-DENOMINATED PETRO P	0	0	-	0	-
EURO GASOIL 10PPM VS ICE	50	0	-	75	-33.3%
EUROPE 1% FUEL OIL NWE CA	0	402	-100.0%	0	-
EUROPE 1% FUEL OIL RDAM C	0	3	-100.0%	0	-
EUROPE 3.5% FUEL OIL MED	0	133	-100.0%	0	-
EUROPE 3.5% FUEL OIL RDAM	1,714	6,401	-73.2%	2,047	-16.3%
EUROPEAN GASOIL (ICE)	139	48	189.6%	160	-13.1%
EUROPEAN NAPHTHA BALMO	23	110	-79.1%	7	228.6%
EUROPEAN NAPHTHA CRACK SP	5,131	10,905	-52.9%	6,574	-22.0%
EUROPE DATED BRENT SWAP	0	460	-100.0%	0	-
EUROPE JET KERO NWE CALSW	0	25	-100.0%	0	-
EUROPE NAPHTHA CALSWAP	934	2,987	-68.7%	1,041	-10.3%
EURO PROPANE CIF ARA SWA	2,412	2,091	15.4%	2,481	-2.8%
FREIGHT MARKETS	2,758	3,781	-27.1%	2,652	4.0%
FUEL OIL CRACK VS ICE	4,627	8,807	-47.5%	4,974	-7.0%
FUEL OIL NWE CRACK VS ICE	104	166	-37.3%	117	-11.1%
FUEL OIL (PLATS) CAR CM	0	0	-	0	-
FUEL OIL (PLATS) CAR CN	0	0	-	0	-

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FUELOIL SWAP:CARGOES VS.B	286	1,039	-72.5%	305	-6.2%
GAS EURO-BOB OXY NWE BARG	3,378	5,486	-38.4%	2,960	14.1%
GAS EURO-BOB OXY NWE BARG	23,346	26,957	-13.4%	22,381	4.3%
GASOIL 0.1CIF MED VS ICE	0	0	-	0	-
GASOIL 0.1 CIF NWE VS ISE	0	10	-100.0%	0	-
GASOIL 0.1 RDAM BRGS VS I	0	10	-100.0%	0	-
GASOIL 0.1 ROTTERDAM BARG	55	59	-6.8%	45	22.2%
GASOIL 10PPM VS ICE SWAP	0	27	-100.0%	0	-
GASOIL CALENDAR SWAP	93	52	78.8%	112	-17.0%
GASOIL CRACK SPREAD CALEN	6,532	11,793	-44.6%	7,584	-13.9%
GASOIL MINI CALENDAR SWAP	981	693	41.6%	1,086	-9.7%
GERMAN POWER BASELOAD CA	1,888	945	99.8%	2,065	-8.6%
GROUP THREE ULSD (PLATTS)	0	39	-100.0%	0	-
GROUP THREE UNLEAD GAS (P	0	0	-	0	-
GRP THREE ULSD(PLT)VS HEA	10,655	10,270	3.7%	10,098	5.5%
GRP THREE UNL GS (PLT) VS	4,820	4,179	15.3%	5,279	-8.7%
GULF COAST 3% FUEL OIL BA	0	385	-100.0%	272	-100.0%
GULF COAST JET FUEL CLNDR	936	611	53.2%	942	-0.6%
GULF COAST JET VS NYM 2 H	22,257	35,608	-37.5%	24,717	-10.0%
GULF COAST NO.6 FUEL OIL	15,786	23,774	-33.6%	17,791	-11.3%
GULF COAST ULSD CALENDAR	4,263	1,576	170.5%	3,705	15.1%
GULF COAST ULSD CRACK SPR	700	470	48.9%	900	-22.2%
HEATING OIL BALMO CLNDR S	45	0	-	537	-91.6%
HEATING OIL CRCK SPRD BAL	0	18	-100.0%	0	-
HEATING OIL PHY	386,917	403,482	-4.1%	359,954	7.5%
HENRY HUB BASIS SWAP	4,260	10,821	-60.6%	3,680	15.8%
HENRY HUB FINANCIAL LAST	0	0	-	0	-
HENRY HUB INDEX SWAP FUTU	6,112	15,657	-61.0%	5,992	2.0%
HENRY HUB SWAP	753,661	956,361	-21.2%	720,724	4.6%
HOUSTON SHIP CHANNEL BASI	4,487	9,493	-52.7%	4,766	-5.9%
HTG OIL	108	150	-28.0%	118	-8.5%
ICE BRENT DUBAI SWAP	24,581	37,746	-34.9%	28,483	-13.7%
IN DELIVERY MONTH EUA	0	0	-	0	-
INDIANA MISO	1,293	3,875	-66.6%	807	60.2%
INDONESIAN COAL ICI4	581	953	-39.0%	518	12.2%
ISO NEW ENGLAND OFF-PEAK	0	0	-	0	-
ISO NEW ENGLAND PK LMP	0	0	-	0	-
JAPAN C&F NAPHTHA CRACK S	100	121	-17.4%	150	-33.3%
JAPAN C&F NAPHTHA SWAP	289	1,667	-82.7%	312	-7.4%
JAPAN NAPHTHA BALMO SWAP	0	0	-	0	-
JET AV FUEL (P) CAR FM ICE GA	0	0	-	0	-
JET CIF NWE VS ICE	40	285	-86.0%	45	-11.1%
JET FUEL CRG CIF NEW VS I	0	0	-	0	-
JET FUEL UP-DOWN BALMO CL	1,160	6,680	-82.6%	2,053	-43.5%
JKM LNG Futures	3,597	5,637	-36.2%	4,125	-12.8%
LA CARB DIESEL (OPIS) SWA	1,124	58	1,837.9%	1,433	-21.6%
LA CARBOB GASOLINE(OPIS)S	175	325	-46.2%	150	16.7%
LA JET (OPIS) SWAP	903	1,589	-43.2%	1,638	-44.9%
LLS (ARGUS) CALENDAR SWAP	194	419	-53.7%	212	-8.5%
LLS (ARGUS) VS WTI SWAP	9,745	21,720	-55.1%	10,303	-5.4%
LOS ANGELES CARB GASOLINE	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
LTD NAT GAS	285,888	362,375	-21.1%	272,077	5.1%
MARS (ARGUS) VS WTI SWAP	400	5,830	-93.1%	450	-11.1%
MARS (ARGUS) VS WTI TRD M	16,448	25,455	-35.4%	15,386	6.9%
MARS BLEND CRUDE OIL	0	0	-	0	-
MCCLOSKEY ARA ARGS COAL	21,060	21,653	-2.7%	20,325	3.6%
MCCLOSKEY RCH BAY COAL	2,494	3,221	-22.6%	1,864	33.8%
MGF FUT	0	0	-	0	-
MGN1 SWAP FUT	300	340	-11.8%	335	-10.4%
MICHIGAN BASIS	612	1,617	-62.2%	736	-16.8%
MICHIGAN MISO	0	0	-	0	-
MINI GAS EUROBOB OXY NWE A	0	304	-100.0%	9	-100.0%
MINI RBOB V. EBOBARG NWE BF	0	170	-100.0%	170	-100.0%
MINI RBOB V. EBOB(ARGUS) NW	826	5,388	-84.7%	1,040	-20.6%
MINY HTG OIL	1	0	0.0%	0	0.0%
MINY NATURAL GAS	3,559	2,487	43.1%	4,905	-27.4%
MINY RBOB GAS	2	0	0.0%	0	-
MINY WTI CRUDE OIL	5,330	5,051	5.5%	9,749	-45.3%
MJC FUT	40	265	-84.9%	45	-11.1%
MNC FUT	1,686	6,337	-73.4%	2,267	-25.6%
MONT BELVIEU ETHANE 5 DECI	45,668	38,997	17.1%	39,114	16.8%
MONT BELVIEU ETHANE OPIS B	50	95	-47.4%	193	-74.1%
MONT BELVIEU LDH PROPANE 5	140,287	139,518	0.6%	138,660	1.2%
MONT BELVIEU LDH PROPANE C	1,218	3,473	-64.9%	2,742	-55.6%
MONT BELVIEU NATURAL GASO	39,840	16,399	142.9%	41,503	-4.0%
MONT BELVIEU NATURAL GASO	1,105	390	183.3%	1,014	9.0%
MONT BELVIEU NORMAL BUTAN	58,780	48,038	22.4%	62,339	-5.7%
MONT BELVIEU NORMAL BUTAN	709	1,662	-57.3%	2,283	-68.9%
NAT GAS BASIS SWAP	0	1,498	-100.0%	0	-
NATURAL GAS	124,477	82,052	51.7%	111,656	11.5%
NATURAL GAS PEN SWP	191,872	133,878	43.3%	151,946	26.3%
NATURAL GAS PHY	1,299,379	1,304,742	-0.4%	1,206,480	7.7%
NEPOOL CNCTCT 5MW D AH O	0	0	-	0	-
NEPOOL CONECTIC 5MW D AH	0	0	-	0	-
NEPOOL INTR HUB 5MW D AH	260,853	386,952	-32.6%	274,503	-5.0%
NEPOOL NE MASS 5MW D AH O	0	9,483	-100.0%	0	-
NEPOOL NE MASS 5MW D AH P	0	510	-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	1,155	1,364	-15.3%	1,195	-3.3%
NEW YORK ETHANOL SWAP	1,799	1,013	77.6%	1,200	49.9%
NEW YORK HUB ZONE G PEAK	1,353	992	36.4%	1,381	-2.0%
NEW YORK HUB ZONE J PEAK	264	1,385	-80.9%	248	6.5%
NGPL MID-CONTINENT	520	9,972	-94.8%	520	0.0%
NGPL TEX/OK	120	15,772	-99.2%	120	0.0%
N ILLINOIS HUB DAILY	10	68	-85.3%	10	0.0%
N ILLINOIS HUB MTHLY	0	0	-	0	-
NO 2 UP-DOWN SPREAD CALEN	0	200	-100.0%	0	-
NORTHERN NATURAL GAS DEMA	0	306	-100.0%	0	-
NORTHERN NATURAL GAS VENTL	0	918	-100.0%	0	-

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
NORTHWEST ROCKIES BASIS S	428	10,025	-95.7%	490	-12.7%
N ROCKIES PIPE SWAP	0	0	-	0	-
NY1% VS GC SPREAD SWAP	1,539	2,030	-24.2%	1,714	-10.2%
NY 3.0% FUEL OIL (PLATTS	0	225	-100.0%	0	-
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-
NY HARBOR HEAT OIL SWP	14,081	12,906	9.1%	13,910	1.2%
NY HARBOR LOW SULPUR GAS	740	890	-16.9%	765	-3.3%
NY HARBOR RESIDUAL FUEL 1	2,012	1,080	86.3%	2,394	-16.0%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-
NYH NO 2 CRACK SPREAD CAL	4,299	3,239	32.7%	4,383	-1.9%
NYISO CAPACITY	167	1,082	-84.6%	188	-11.2%
NYISO J	0	0	-	0	-
NYISO J OFF-PEAK	0	0	-	0	-
NYISO ZONE A 5MW D AH O P	4,706	14,082	-66.6%	5,442	-13.5%
NYISO ZONE A 5MW D AH PK	0	1,536	-100.0%	0	-
NYISO ZONE G 5MW D AH O P	186,986	451,466	-58.6%	207,962	-10.1%
NYISO ZONE G 5MW D AH PK	13,489	18,167	-25.7%	14,391	-6.3%
NYISO ZONE J 5MW D AH O P	7,059	85,086	-91.7%	8,163	-13.5%
NYISO ZONE J 5MW D AH PK	1,032	7,306	-85.9%	1,208	-14.6%
NYMEX ALUMINUM FUTURES	0	372	-100.0%	0	-
NYMEX ULSD VS NYMEX HO	300	0	-	200	50.0%
NY ULSD (ARGUS) VS HEATING	2,682	998	168.7%	2,057	30.4%
ONEOK OKLAHOMA NG BASIS	0	0	-	0	-
ONTARIO POWER SWAPS	0	100	-100.0%	0	-
PANHANDLE BASIS SWAP FUTU	884	3,391	-73.9%	1,008	-12.3%
PANHANDLE PIPE SWAP	0	0	-	0	-
PERMIAN BASIS SWAP	1,926	4,028	-52.2%	2,205	-12.7%
PETROCHEMICALS	12,977	9,927	30.7%	12,002	8.1%
PETRO CRCKS & SPRDS ASIA	310	936	-66.9%	330	-6.1%
PETRO CRCKS & SPRDS NA	60,982	74,490	-18.1%	69,439	-12.2%
PETRO CRK&SPRD EURO	5,928	12,741	-53.5%	6,645	-10.8%
PETROLEUM PRODUCTS	6,514	4,158	56.7%	9,217	-29.3%
PETROLEUM PRODUCTS ASIA	820	2,124	-61.4%	847	-3.2%
PETRO OUTRIGHT EURO	15,082	10,555	42.9%	14,412	4.6%
PETRO OUTRIGHT NA	5,171	8,525	-39.3%	3,961	30.5%
PJM AD HUB 5MW REAL TIME	96,432	193,879	-50.3%	103,632	-6.9%
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	256	828	-69.1%	256	0.0%
PJM DAYTON DA OFF-PEAK	23,530	58,565	-59.8%	27,210	-13.5%
PJM DAYTON DA PEAK	1,290	3,850	-66.5%	1,510	-14.6%
PJM MONTHLY	0	320	-100.0%	0	-
PJM NI HUB 5MW REAL TIME	63,560	83,548	-23.9%	65,780	-3.4%
PJM NILL DA OFF-PEAK	0	80,546	-100.0%	0	-
PJM NILL DA PEAK	0	4,992	-100.0%	0	-
PJM OFF-PEAK LMP SWAP FUT	0	0	-	0	-
PJM PECO ZONE5MW PEAK CAL	0	2,960	-100.0%	0	-
PJM PSEG DA OFF-PEAK	0	73,145	-100.0%	0	-

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
PJM PSEG DA PEAK	0	3,810	-100.0%	0	-
PJM WESTH DA OFF-PEAK	4,706	124,172	-96.2%	5,442	-13.5%
PJM WESTHDA PEAK	258	6,730	-96.2%	302	-14.6%
PJM WESTH RT OFF-PEAK	371,905	659,775	-43.6%	388,017	-4.2%
PJM WESTH RT PEAK	52,438	100,824	-48.0%	54,998	-4.7%
PLASTICS	4,684	3,480	34.6%	4,765	-1.7%
PREMIUM UNLD 10P FOB MED	42	267	-84.3%	63	-33.3%
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	878	75	1,070.7%	1,195	-26.5%
PROPANE NON-LDH MT. BEL (OF	56,088	64,241	-12.7%	62,844	-10.8%
RBOB CALENDAR SWAP	12,823	17,106	-25.0%	12,454	3.0%
RBOB CRACK SPREAD	4,305	5,729	-24.9%	3,930	9.5%
RBOB CRACK SPREAD BALMO S	0	25	-100.0%	0	-
RBOB GAS	102	108	-5.6%	109	-6.4%
RBOB GASOLINE BALMO CLNDR	356	805	-55.8%	1,241	-71.3%
RBOB PHY	367,236	366,890	0.1%	366,526	0.2%
RBOB SPREAD (PLATTS) SWAP	0	0	-	0	-
RBOB VS HEATING OIL SWAP	1,390	75	1,753.3%	1,165	19.3%
SAN JUAN BASIS SWAP	306	4,793	-93.6%	368	-16.8%
SAN JUAN PIPE SWAP	0	0	-	0	-
SINGAPORE 180CST BALMO	0	10	-100.0%	0	-
SINGAPORE 380CST BALMO	0	25	-100.0%	1	-100.0%
SINGAPORE 380CST FUEL OIL	746	5,691	-86.9%	996	-25.1%
SINGAPORE FUEL 180CST CAL	32	574	-94.4%	21	52.4%
SINGAPORE FUEL OIL SPREAD	120	178	-32.6%	120	0.0%
SINGAPORE GASOIL	1,318	9,594	-86.3%	1,463	-9.9%
SINGAPORE GASOIL CALENDAR	1,325	312	324.7%	1,039	27.5%
SINGAPORE GASOIL SWAP	1,864	1,918	-2.8%	2,071	-10.0%
SINGAPORE GASOIL VS ICE	4,221	14,775	-71.4%	4,647	-9.2%
SINGAPORE JET KERO BALMO	0	0	-	0	-
SINGAPORE JET KERO GASOIL	0	4,945	-100.0%	0	-
SINGAPORE JET KEROSENE SW	1,085	1,415	-23.3%	1,310	-17.2%
SINGAPORE JET KERO VS. GAS	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEAD	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEAD	5,766	18,203	-68.3%	9,108	-36.7%
SINGAPORE NAPHTHA SWAP	0	0	-	0	-
SING FUEL	0	0	-	0	-
SOUTH STAR TEX OKLHM KNS	0	0	-	0	-
Sumas Basis Swap	0	1,433	-100.0%	0	-
TC2 ROTTERDAM TO USAC 37K	150	395	-62.0%	180	-16.7%
TC5 RAS TANURA TO YOKOHAM	745	1,290	-42.2%	845	-11.8%
TCO BASIS SWAP	612	3,300	-81.5%	736	-16.8%
TD3 MEG TO JAPAN 250K MT	8,152	13,401	-39.2%	9,488	-14.1%
TENNESSEE ZONE 0 BASIS SW	0	0	-	0	-
Tetco STX Basis	0	0	-	0	-
TEXAS EASTERN ZONE M-3 BA	428	1,342	-68.1%	490	-12.7%
TEXAS GAS ZONE1 NG BASIS	0	0	-	0	-
Transco Zone 3 Basis	0	0	-	0	-
TRANSCO ZONE4 BASIS SWAP	887	2,479	-64.2%	1,016	-12.7%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
TRANSCO ZONE 6 BASIS SWAP	0	0	-	0	-
UCM FUT	0	0	-	0	-
UK NBP NAT GAS CAL MTH FUT	258	120	115.0%	319	-19.1%
ULSD 10PPM CIF MED VS ICE	0	0	-	0	-
ULSD UP-DOWN BALMO SWP	4,402	4,425	-0.5%	4,420	-0.4%
UP DOWN GC ULSD VS NMX HO	74,797	48,749	53.4%	60,512	23.6%
WAHA BASIS	356	1,749	-79.6%	423	-15.8%
WESTERN RAIL DELIVERY PRB	0	0	-	0	-
WTI-BRENT BULLET SWAP	285	3,129	-90.9%	402	-29.1%
WTI-BRENT CALENDAR SWAP	117,466	181,167	-35.2%	128,718	-8.7%
WTI CALENDAR	192,909	192,683	0.1%	204,240	-5.5%
WTI MIDLAND CRUDE OIL	300	0	-	300	0.0%
WTS (ARGUS) VS WTI SWAP	77,474	62,467	24.0%	83,480	-7.2%
WTS (ARGUS) VS WTI TRD MT	9,467	6,014	57.4%	9,321	1.6%
Energy Options					
BRENT 1 MONTH CAL	0	0	-	0	-
BRENT CALENDAR SWAP	5,705	8,507	-32.9%	5,152	10.7%
BRENT CRUDE OIL 12 M CSO	0	0	-	0	-
BRENT CRUDE OIL 1 M CSO	15,700	25,350	-38.1%	21,200	-25.9%
BRENT CRUDE OIL 6 M CSO	0	0	-	0	-
BRENT OIL LAST DAY	105,936	248,015	-57.3%	108,965	-2.8%
COAL API2 INDEX	0	255	-100.0%	0	-
COAL API4 INDEX	0	0	-	0	-
COAL SWAP	0	0	-	0	-
CRUDE OIL	0	150	-100.0%	0	-
CRUDE OIL 1MO	532,786	655,949	-18.8%	556,097	-4.2%
CRUDE OIL APO	364,972	376,971	-3.2%	408,026	-10.6%
CRUDE OIL CALNDR STRIP	0	200	-100.0%	0	-
CRUDE OIL OUTRIGHTS	0	0	-	0	-
CRUDE OIL PHY	2,148,766	2,468,180	-12.9%	3,006,681	-28.5%
ETHANOL	0	0	-	0	-
ETHANOL SWAP	8,147	14,743	-44.7%	7,905	3.1%
FREIGHT MARKETS	0	0	-	0	-
HEATING OIL PHY	20,118	43,119	-53.3%	32,220	-37.6%
HENRY HUB FINANCIAL LAST	22,995	10,040	129.0%	24,754	-7.1%
HO 1 MONTH CLNDR OPTIONS	0	1,000	-100.0%	0	-
LLS CRUDE OIL	0	0	-	0	-
MCCLOSKEY ARA ARGS COAL	2,886	0	-	1,815	59.0%
MCCLOSKEY RCH BAY COAL	125	150	-16.7%	50	150.0%
NATURAL GAS 1 M CSO FIN	87,225	24,900	250.3%	82,100	6.2%
NATURAL GAS 2 M CSO FIN	6,000	75	7,900.0%	3,500	71.4%
NATURAL GAS 3 M CSO FIN	88,985	30,350	193.2%	77,910	14.2%
NATURAL GAS 5 M CSO FIN	0	250	-100.0%	0	-
NATURAL GAS 6 M CSO FIN	0	11,350	-100.0%	0	-
NATURAL GAS OPT	56,200	0	-	2,000	2,710.0%
NATURAL GAS OPTION ON CALE	20,384	10,484	94.4%	19,884	2.5%
NATURAL GAS PHY	2,472,850	1,721,032	43.7%	2,486,720	-0.6%
NATURAL GAS WINTER STRIP	600	1,300	-53.8%	600	0.0%

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Energy Options					
N ROCKIES PIPE SWAP	0	1,878	-100.0%	0	-
NY HARBOR HEAT OIL SWP	12,241	13,091	-6.5%	13,346	-8.3%
NYISO ZONE G 5MW PEAK OPTI	0	0	-	0	-
PANHANDLE PIPE SWAP	0	0	-	0	-
PETROCHEMICALS	696	3,098	-77.5%	376	85.1%
PETRO OUTRIGHT EURO	20	24	-16.7%	24	-16.7%
PETRO OUTRIGHT NA	1,180	608	94.1%	1,295	-8.9%
PJM WES HUB PEAK CAL MTH	1,540	820	87.8%	1,540	0.0%
PJM WES HUB PEAK LMP 50MW	512	1,567	-67.3%	512	0.0%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-
RBOB CALENDAR SWAP	80	182	-56.0%	110	-27.3%
RBOB CRACK	0	0	-	0	-
RBOB PHY	9,967	17,279	-42.3%	12,070	-17.4%
ROTTERDAM 3.5%FUEL OIL CL	0	0	-	0	-
SAN JUAN PIPE SWAP	0	910	-100.0%	0	-
SHORT TERM	0	0	-	0	-
SHORT TERM NATURAL GAS	0	400	-100.0%	400	-100.0%
SINGAPORE GASOIL CALENDAR	0	0	-	0	-
SINGAPORE JET FUEL CALEND	0	0	-	0	-
WTI-BRENT BULLET SWAP	181,965	112,055	62.4%	191,980	-5.2%
WTI CRUDE OIL 1 M CSO FI	262,270	141,510	85.3%	285,770	-8.2%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest MAY 2020	Open Interest MAY 2019	% CHG	Open Interest APR 2020	% CHG
FX Futures					
AD/CD CROSS RATES	56	12	366.7%	9	522.2%
AD/JY CROSS RATES	403	1,230	-67.2%	283	42.4%
AD/NE CROSS RATES	103	29	255.2%	100	3.0%
AUSTRALIAN DOLLAR	133,986	178,633	-25.0%	128,574	4.2%
BP/JY CROSS RATES	3,457	661	423.0%	1,365	153.3%
BP/SF CROSS RATES	180	192	-6.3%	292	-38.4%
BRAZIL REAL	30,952	55,451	-44.2%	26,684	16.0%
BRITISH POUND	193,648	226,240	-14.4%	159,893	21.1%
CANADIAN DOLLAR	125,875	148,141	-15.0%	118,053	6.6%
CD/JY CROSS RATES	65	3	2,066.7%	4	1,525.0%
CHINESE RENMINBI (CNH)	2,308	2,513	-8.2%	1,259	83.3%
CZECK KORUNA (EC)	4	2	100.0%	4	0.0%
CZECK KORUNA (US)	0	0	-	0	-
EC/AD CROSS RATES	2,567	2,693	-4.7%	1,877	36.8%
EC/CD CROSS RATES	2,084	1,785	16.8%	1,916	8.8%
EC/NOK CROSS RATES	176	517	-66.0%	145	21.4%
EC/SEK CROSS RATES	679	592	14.7%	716	-5.2%
EFX/BP CROSS RATES	23,111	25,600	-9.7%	22,075	4.7%
EFX/JY CROSS RATES	16,795	27,939	-39.9%	17,410	-3.5%
EFX/SF CROSS RATES	15,219	10,965	38.8%	13,369	13.8%
E-MINI EURO FX	13,812	17,052	-19.0%	12,285	12.4%
E-MINI JAPANESE YEN	2,207	1,035	113.2%	1,752	26.0%
EURO FX	576,738	519,421	11.0%	541,602	6.5%
HUNGARIAN FORINT (EC)	1	0	-	0	-
HUNGARIAN FORINT (US)	28	0	-	26	7.7%
INDIAN RUPEE	2,149	1,737	23.7%	2,291	-6.2%
JAPANESE YEN	160,359	177,698	-9.8%	144,590	10.9%
KOREAN WON	286	763	-62.5%	400	-28.5%
MEXICAN PESO	120,169	265,388	-54.7%	101,800	18.0%
MICRO AUD/USD	15,214	6,535	132.8%	9,995	52.2%
MICRO CAD/USD	1,416	2,420	-41.5%	1,363	3.9%
MICRO CHF/USD	559	396	41.2%	445	25.6%
MICRO EUR/USD	9,343	13,735	-32.0%	8,126	15.0%
MICRO GBP/USD	1,744	2,491	-30.0%	1,555	12.2%
MICRO INR/USD	134	421	-68.2%	106	26.4%
MICRO JPY/USD	1,327	1,837	-27.8%	1,108	19.8%
NEW ZEALND DOLLAR	45,758	66,182	-30.9%	43,595	5.0%
NKR/USD CROSS RATE	1,690	2,289	-26.2%	1,373	23.1%
POLISH ZLOTY (EC)	54	0	-	55	-1.8%
POLISH ZLOTY (US)	256	72	255.6%	237	8.0%
RMB USD	2	1	100.0%	2	0.0%
RUSSIAN RUBLE	26,496	62,438	-57.6%	23,661	12.0%
S.AFRICAN RAND	13,460	15,201	-11.5%	16,690	-19.4%
SF/JY CROSS RATES	10	0	-	23	-56.5%
SHEKEL	20	0	-	20	0.0%
SKR/USD CROSS RATES	1,570	1,410	11.3%	1,467	7.0%
SWISS FRANC	40,028	84,810	-52.8%	36,316	10.2%
TURKISH LIRA	996	1,801	-44.7%	1,236	-19.4%
USDZAR	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

	Open Interest MAY 2020	Open Interest MAY 2019	% CHG	Open Interest APR 2020	% CHG
FX Options					
AUD/USD MONDAY OPTION WEE	557	0	-	368	51.4%
AUD/USD MONDAY OPTION WEE	49	0	-	362	-86.5%
AUD/USD MONDAY OPTION WEE	0	0	-	17	-100.0%
AUD/USD MONDAY OPTION WEE	0	0	-	0	-
AUD/USD MONDAY OPTION WEE	0	0	-	0	-
AUD/USD MONTHLY OPTIONS	76,143	63,023	20.8%	89,611	-15.0%
AUD/USD WKLY FRIDAY OPTION	0	0	-	2,258	-100.0%
AUD/USD WKLY FRIDAY OPTION	1,714	2,615	-34.5%	0	-
AUD/USD WKLY FRIDAY OPTION	662	1,042	-36.5%	1,407	-52.9%
AUD/USD WKLY FRIDAY OPTION	482	2,075	-76.8%	661	-27.1%
AUD/USD WKLY FRIDAY OPTION	0	0	0.0%	959	-100.0%
AUD/USD WKLY WED OPTIONS -	1,789	1,221	46.5%	974	83.7%
AUD/USD WKLY WED OPTIONS -	697	595	17.1%	315	121.3%
AUD/USD WKLY WED OPTIONS -	209	9	2,222.2%	42	397.6%
AUD/USD WKLY WED OPTIONS -	0	200	-100.0%	20	-100.0%
AUD/USD WKLY WED OPTIONS -	0	0	-	0	0.0%
BRITISH POUND (EU)	0	0	-	0	-
BRL/USD MONTHLY OPTIONS	128	54	137.0%	25	412.0%
CAD/USD MONDAY OPTIONS WE	1,230	0	-	94	1,208.5%
CAD/USD MONDAY OPTIONS WE	1	0	-	0	-
CAD/USD MONDAY OPTIONS WE	62	0	-	259	-76.1%
CAD/USD MONDAY OPTIONS WE	0	0	-	0	-
CAD/USD MONDAY OPTIONS WE	0	0	-	0	-
CAD/USD MONTHLY OPTIONS	65,758	58,005	13.4%	61,055	7.7%
CAD/USD WKLY FRIDAY OPTION	0	0	-	4,565	-100.0%
CAD/USD WKLY FRIDAY OPTION	1,574	2,250	-30.0%	0	-
CAD/USD WKLY FRIDAY OPTION	1,528	745	105.1%	1,498	2.0%
CAD/USD WKLY FRIDAY OPTION	994	505	96.8%	1,590	-37.5%
CAD/USD WKLY FRIDAY OPTION	0	0	0.0%	781	-100.0%
CAD/USD WKLY WED OPTIONS -	3,287	1,225	168.3%	400	721.8%
CAD/USD WKLY WED OPTIONS -	446	1,328	-66.4%	361	23.5%
CAD/USD WKLY WED OPTIONS -	235	6	3,816.7%	533	-55.9%
CAD/USD WKLY WED OPTIONS -	13	326	-96.0%	0	-
CAD/USD WKLY WED OPTIONS -	0	0	-	0	0.0%
CANADIAN DOLLAR (EU)	0	0	-	0	-
CHF/USD MONTHLY OPTIONS	6,730	4,596	46.4%	5,861	14.8%
CHF/USD WKLY FRIDAY OPTION	0	0	-	35	-100.0%
CHF/USD WKLY FRIDAY OPTION	172	23	647.8%	0	-
CHF/USD WKLY FRIDAY OPTION	1	0	-	9	-88.9%
CHF/USD WKLY FRIDAY OPTION	225	28	703.6%	2	11,150.0%
CHF/USD WKLY FRIDAY OPTION	0	0	0.0%	1	-100.0%
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	957	0	-	850	12.6%
EUR/USD MONDAY OPTION WEE	387	0	-	118	228.0%
EUR/USD MONDAY OPTION WEE	446	0	-	176	153.4%
EUR/USD MONDAY OPTION WEE	1,779	0	-	0	-
EUR/USD MONDAY OPTION WEE	0	0	-	0	-
EUR/USD MONTHLY OPTIONS	240,824	233,424	3.2%	249,941	-3.6%
EUR/USD WKLY FRIDAY OPTION	0	0	-	6,337	-100.0%

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CME Group Exchange Open Interest Report - Monthly

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FX Options					
EUR/USD WKLY FRIDAY OPTION	4,047	3,785	6.9%	0	-
EUR/USD WKLY FRIDAY OPTION	2,511	2,409	4.2%	1,957	28.3%
EUR/USD WKLY FRIDAY OPTION	2,209	2,165	2.0%	2,233	-1.1%
EUR/USD WKLY FRIDAY OPTION	0	0	0.0%	847	-100.0%
EUR/USD WKLY WED OPTIONS -	6,182	3,933	57.2%	1,089	467.7%
EUR/USD WKLY WED OPTIONS -	637	2,338	-72.8%	1,188	-46.4%
EUR/USD WKLY WED OPTIONS -	226	583	-61.2%	94	140.4%
EUR/USD WKLY WED OPTIONS -	0	0	-	192	-100.0%
EUR/USD WKLY WED OPTIONS -	0	0	-	0	0.0%
GBP/USD MONDAY OPTION WEE	1,069	0	-	139	669.1%
GBP/USD MONDAY OPTION WEE	573	0	-	216	165.3%
GBP/USD MONDAY OPTION WEE	95	0	-	160	-40.6%
GBP/USD MONDAY OPTION WEE	1,608	0	-	0	-
GBP/USD MONDAY OPTION WEE	0	0	-	0	-
GBP/USD MONTHLY OPTIONS	97,004	126,402	-23.3%	99,195	-2.2%
GBP/USD WKLY FRIDAY OPTION	0	0	-	2,540	-100.0%
GBP/USD WKLY FRIDAY OPTION	3,049	1,104	176.2%	0	-
GBP/USD WKLY FRIDAY OPTION	1,736	713	143.5%	979	77.3%
GBP/USD WKLY FRIDAY OPTION	795	479	66.0%	1,006	-21.0%
GBP/USD WKLY FRIDAY OPTION	0	0	0.0%	567	-100.0%
GBP/USD WKLY WED OPTIONS -	1,309	1,157	13.1%	1,559	-16.0%
GBP/USD WKLY WED OPTIONS -	642	814	-21.1%	108	494.4%
GBP/USD WKLY WED OPTIONS -	740	20	3,600.0%	277	167.1%
GBP/USD WKLY WED OPTIONS -	0	0	-	0	-
GBP/USD WKLY WED OPTIONS -	0	0	-	0	0.0%
JAPANESE YEN (EU)	0	0	-	0	-
JPY/USD MONDAY OPTION WEE	230	0	-	69	233.3%
JPY/USD MONDAY OPTION WEE	1,279	0	-	273	368.5%
JPY/USD MONDAY OPTION WEE	67	0	-	57	17.5%
JPY/USD MONDAY OPTION WEE	0	0	-	0	-
JPY/USD MONDAY OPTION WEE	0	0	-	0	-
JPY/USD MONTHLY OPTIONS	117,263	153,042	-23.4%	129,384	-9.4%
JPY/USD WKLY FRIDAY OPTION	0	0	-	4,945	-100.0%
JPY/USD WKLY FRIDAY OPTION	2,266	3,802	-40.4%	0	-
JPY/USD WKLY FRIDAY OPTION	967	1,733	-44.2%	1,432	-32.5%
JPY/USD WKLY FRIDAY OPTION	1,862	1,957	-4.9%	2,100	-11.3%
JPY/USD WKLY FRIDAY OPTION	0	0	0.0%	795	-100.0%
JPY/USD WKLY WED OPTIONS -	2,829	2,579	9.7%	1,636	72.9%
JPY/USD WKLY WED OPTIONS -	0	1,146	-100.0%	662	-100.0%
JPY/USD WKLY WED OPTIONS -	287	988	-71.0%	29	889.7%
JPY/USD WKLY WED OPTIONS -	0	44	-100.0%	0	-
JPY/USD WKLY WED OPTIONS -	0	0	-	0	0.0%
MXN/USD MONTHLY OPTIONS	6,872	2,384	188.3%	6,381	7.7%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	1	-100.0%
MXN/USD WKLY FRIDAY OPTION	0	1	-100.0%	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD MONTHLY OPTIONS	661	226	192.5%	1,204	-45.1%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

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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	10	-100.0%	0	-
Foreign Exchange Options					
AUD/USD WKLY WED OPTIONS -	173	214	-19.2%	0	-
Ags Futures					
FERTILIZER PRODUCTS	3,705	1,700	117.9%	4,345	-14.7%

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Ag Products Futures					
BUTTER CS	10,344	8,914	16.0%	9,821	5.3%
CASH-SETTLED CHEESE	27,206	21,036	29.3%	24,891	9.3%
CAT ASIA WEATHER	0	0	-	3,900	-100.0%
CATTLE	268,897	376,735	-28.6%	272,494	-1.3%
CAT WEATHER EUROPEAN	0	3,200	-100.0%	0	-
CDD SEASONAL STRIP	750	450	66.7%	750	0.0%
CDD WEATHER	5,150	6,875	-25.1%	4,200	22.6%
CHI WHEAT	393,860	439,739	-10.4%	346,734	13.6%
CLASS IV MILK	6,087	9,089	-33.0%	5,645	7.8%
COCOA TAS	0	0	-	0	-
COFFEE	0	0	-	0	-
CORN	1,488,890	1,809,846	-17.7%	1,398,355	6.5%
COTTON	0	0	-	0	-
DJ_UBS ROLL SELECT INDEX FU	1,306	1,909	-31.6%	1,310	-0.3%
DOW-UBS COMMOD INDEX	20,601	33,761	-39.0%	19,544	5.4%
DRY WHEY	3,652	3,052	19.7%	3,408	7.2%
FEEDER CATTLE	29,873	50,392	-40.7%	33,475	-10.8%
FERTILIZER PRODUCS	470	3,725	-87.4%	420	11.9%
GOLDMAN SACHS	5,809	13,381	-56.6%	7,098	-18.2%
GSCI EXCESS RETURN FUT	40,337	52,653	-23.4%	38,085	5.9%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER	0	0	-	250	-100.0%
HDD WEATHER EUROPEAN	0	0	-	0	-
HOGS	217,545	314,774	-30.9%	208,930	4.1%
HOUSING INDEX	34	45	-24.4%	42	-19.0%
Intercommodity Spread	0	0	-	0	-
KC WHEAT	229,473	317,670	-27.8%	220,871	3.9%
LUMBER	2,556	4,304	-40.6%	2,729	-6.3%
MALAYSIAN PALM SWAP	22,220	23,124	-3.9%	22,620	-1.8%
MILK	25,228	24,306	3.8%	23,042	9.5%
MINI CORN	6,203	12,830	-51.7%	5,605	10.7%
MINI SOYBEAN	8,340	12,555	-33.6%	7,788	7.1%
MINI WHEAT	2,772	2,043	35.7%	2,528	9.7%
MLK MID OPTIONS	0	0	-	0	0.0%
NFD MILK	10,199	9,827	3.8%	9,033	12.9%
OATS	5,467	7,660	-28.6%	2,936	86.2%
PACIFIC RIM DAT SS WTHR	1,300	0	-	0	-
ROUGH RICE	12,179	7,691	58.4%	12,167	0.1%
SOYBEAN	875,128	780,867	12.1%	802,830	9.0%
SOYBEAN MEAL	456,690	494,394	-7.6%	409,374	11.6%
SOYBEAN OIL	479,630	532,951	-10.0%	455,383	5.3%
S&P GSCI ENHANCED ER SWAP	3,762	3,762	0.0%	3,762	0.0%
SUGAR 11	0	0	-	0	-
USD CRUDE PALM OIL	7,173	3,590	99.8%	7,257	-1.2%
WHEAT	26,620	20,913	27.3%	28,717	-7.3%

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Ag Products Options					
BUTTER CS	14,991	14,357	4.4%	11,707	28.1%
CASH-SETTLED CHEESE	39,055	30,734	27.1%	34,559	13.0%
CATTLE	240,502	211,778	13.6%	199,666	20.5%
CAT WEATHER EUROPEAN	0	2,000	-100.0%	0	-
CDD SEASONAL STRIP	2,000	5,000	-60.0%	2,000	0.0%
CHI WHEAT	374,064	446,524	-16.2%	358,656	4.3%
CLASS IV MILK	16,492	14,133	16.7%	15,482	6.5%
CORN	1,184,253	1,884,241	-37.1%	1,064,606	11.2%
CORN NEARBY+2 CAL SPRD	9,410	14,265	-34.0%	8,595	9.5%
DEC-DEC CORN CAL SPRD	1,423	6,411	-77.8%	1,427	-0.3%
DEC-JULY CORN CAL SPRD	226	10,868	-97.9%	175	29.1%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
DRY WHEY	2,991	3,788	-21.0%	2,418	23.7%
FEEDER CATTLE	21,673	29,177	-25.7%	33,192	-34.7%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER	0	0	-	0	-
HOGS	270,576	433,265	-37.5%	253,397	6.8%
HOUSING INDEX	0	0	-	0	-
Intercommodity Spread	12,820	440	2,813.6%	12,865	-0.3%
JULY-DEC CORN CAL SPRD	25,426	7,995	218.0%	25,926	-1.9%
JULY-DEC SOYMEAL CAL SPRD	0	1,200	-100.0%	0	-
JULY-DEC WHEAT CAL SPRD	3,271	1,550	111.0%	2,925	11.8%
JULY-JULY WHEAT CAL SPRD	120	0	-	120	0.0%
JULY-NOV SOYBEAN CAL SPRD	11,598	6,196	87.2%	11,798	-1.7%
KC WHEAT	66,115	94,487	-30.0%	71,145	-7.1%
LUMBER	619	1,697	-63.5%	567	9.2%
LV CATL CSO	0	65	-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	88,923	78,394	13.4%	73,822	20.5%
MLK MID OPTIONS	37	202	-81.7%	33	12.1%
NFD MILK	29,011	21,062	37.7%	27,086	7.1%
NOV-JULY SOYBEAN CAL SPRD	0	3,000	-100.0%	0	-
NOV-MAR SOYBEAN CSO	900	20	4,400.0%	850	5.9%
NOV-NOV SOYBEAN CAL SPRD	0	114	-100.0%	0	-
OATS	1,127	1,147	-1.7%	1,056	6.7%
ROUGH RICE	4,083	2,394	70.6%	2,997	36.2%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	677,869	660,028	2.7%	609,451	11.2%
SOYBEAN CRUSH	742	4	18,450.0%	640	15.9%
SOYBEAN MEAL	157,480	140,677	11.9%	136,786	15.1%
SOYBEAN OIL	130,542	91,597	42.5%	125,060	4.4%
SOYBN NEARBY+2 CAL SPRD	350	5,500	-93.6%	350	0.0%
SOYMEAL NEARBY+2 CAL SPRD	0	450	-100.0%	0	-
WHEAT	3,400	15,955	-78.7%	3,100	9.7%
WHEAT-CORN IC SO	1,185	1,890	-37.3%	1,335	-11.2%
WHEAT NEARBY+2 CAL SPRD	1,750	885	97.7%	750	133.3%

***** 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.**

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CME Group Exchange Open Interest Report - Monthly

	Open Interest MAY 2020	Open Interest MAY 2019	% CHG	Open Interest APR 2020	% CHG
TOTAL FUTURES GROUP					
Interest Rate Futures	25,729,419	31,356,379	-17.9%	25,583,524	0.6%
Equity Index Futures	5,056,299	4,232,439	19.5%	4,930,231	2.6%
Metals Futures	1,032,086	1,177,144	-12.3%	992,192	4.0%
Energy Futures	8,658,413	10,571,144	-18.1%	8,780,796	-1.4%
FX Futures	1,587,494	1,928,331	-17.7%	1,446,147	9.8%
Foreign Exchange Futures	0	10	-100.0%	0	-
Ags Futures	3,705	1,700	117.9%	4,345	-14.7%
Ag Products Futures	4,695,751	5,408,063	-13.2%	4,395,994	6.8%
TOTAL FUTURES	46,763,167	54,675,210	-14.5%	46,133,229	1.4%
TOTAL OPTIONS GROUP					
Interest Rate Options	51,597,414	71,252,930	-27.6%	56,637,173	-8.9%
Equity Index Options	3,844,699	4,734,176	-18.8%	4,071,558	-5.6%
Metals Options	1,354,632	1,442,223	-6.1%	1,715,249	-21.0%
Energy Options	6,430,851	5,945,792	8.2%	7,353,002	-12.5%
FX Options	668,094	687,099	-2.8%	694,799	-3.8%
Foreign Exchange Options	173	214	-19.2%	0	-
Ag Products Options	3,395,024	4,243,490	-20.0%	3,094,542	9.7%
TOTAL OPTIONS	67,290,887	88,305,924	-23.8%	73,566,323	-8.5%
TOTAL COMBINED					
Interest Rate	77,326,833	102,609,309	-24.6%	82,220,697	-6.0%
Equity Index	8,900,998	8,966,615	-0.7%	9,001,789	-1.1%
Metals	2,386,718	2,619,367	-8.9%	2,707,441	-11.8%
Energy	15,089,264	16,516,936	-8.6%	16,133,798	-6.5%
FX	2,255,588	2,615,430	-13.8%	2,140,946	5.4%
Foreign Exchange	173	224	-22.8%	0	-
Ags	3,705	1,700	117.9%	4,345	-14.7%
Ag Products	8,090,775	9,651,553	-16.2%	7,490,536	8.0%
GRAND TOTAL	114,054,054	142,981,134	-20.2%	119,699,552	-4.7%

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