



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%

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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%

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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%

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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%

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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	-

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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%

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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	-
MCCLOSKY ARA ARG S COAL	21,117	22,983	-8.1%	21,060	0.3%
MCCLOSKY 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	-

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CME Group Exchange Open Interest Report - Monthly

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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	-

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CME Group Exchange Open Interest Report - Monthly

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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	-

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CME Group Exchange Open Interest Report - Monthly

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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%

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CME Group Exchange Open Interest Report - Monthly

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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%

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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	-

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CME Group Exchange Open Interest Report - Monthly

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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	-

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CME Group Exchange Open Interest Report - Monthly

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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	-

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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	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%

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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%

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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.**

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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%

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