



## CME Group Exchange Open Interest Report - Monthly

	Open Interest JUN 2024	Open Interest JUN 2023	% CHG	Open Interest MAY 2024	% CHG
<b>Interest Rate Futures</b>					
10-YR Eris LIBOR	0	0	-	0	-
10-YR Eris SOFR	101,711	76,943	32.2%	89,064	14.2%
10-YR MAC LIBOR	0	0	-	0	-
10-YR MAC SOFR	0	0	-	0	-
10-YR NOTE	4,328,027	4,724,880	-8.4%	4,493,962	-3.7%
10Y YIELD	3,310	5,698	-41.9%	3,093	7.0%
13-Week U.S. T-Bill Futures	2,834	0	-	3,439	-17.6%
15-YR Eris LIBOR	0	0	-	0	-
1-MONTH EURODOLLAR	0	0	-	0	-
1-YR Eris BSBY	0	0	-	0	-
1-YR Eris SOFR	4,638	7,598	-39.0%	4,530	2.4%
20-YR BOND	0	89	-100.0%	0	-
2-YR Eris LIBOR	0	0	-	0	-
2-YR Eris SOFR	24,636	22,227	10.8%	21,180	16.3%
2-YR NOTE	4,225,211	3,664,567	15.3%	3,846,268	9.9%
2Y YIELD	473	926	-48.9%	548	-13.7%
30-Year UMBS TBA Futures - 2.5%	0	0	-	0	-
30-Year UMBS TBA Futures - 3.0%	44	30	46.7%	110	-60.0%
30-Year UMBS TBA Futures - 3.5%	152	30	406.7%	390	-61.0%
30-Year UMBS TBA Futures - 4.0%	171	7	2,342.9%	163	4.9%
30-Year UMBS TBA Futures - 4.5%	206	75	174.7%	438	-53.0%
30-Year UMBS TBA Futures - 5.0%	1,209	182	564.3%	763	58.5%
30-Year UMBS TBA Futures - 5.5%	3,271	30	10,803.3%	2,613	25.2%
30-Year UMBS TBA Futures - 6.0%	2,790	120	2,225.0%	2,275	22.6%
30-YR BOND	1,666,521	1,244,847	33.9%	1,639,765	1.6%
30-YR Eris LIBOR	0	0	-	0	-
30-YR MAC LIBOR	0	0	-	0	-
30-YR SWAP RATE	2,273	2,273	0.0%	2,273	0.0%
30Y YIELD	6	91	-93.4%	13	-53.8%
3-YR Eris BSBY	0	0	-	0	-
3-YR Eris LIBOR	0	0	-	0	-
3-YR Eris SOFR	13,784	17,538	-21.4%	16,788	-17.9%
3-YR NOTE	26,078	10,338	152.3%	22,069	18.2%
4-YR Eris LIBOR	0	0	-	0	-
4-YR Eris SOFR	5,224	6,628	-21.2%	5,051	3.4%
5-YR Eris LIBOR	0	0	-	0	-
5-YR Eris SOFR	69,660	20,056	247.3%	40,482	72.1%
5-YR MAC LIBOR	0	0	-	0	-
5-YR MAC SOFR	0	0	-	0	-
5-YR NOTE	6,242,630	5,085,321	22.8%	6,180,091	1.0%
5Y YIELD	0	2	-100.0%	0	-
7-YR Eris LIBOR	0	0	-	0	-
7-YR Eris SOFR	16,570	17,218	-3.8%	17,014	-2.6%
BBG Duration-Hedged Credit Index	21	0	-	0	-
BBG HY Credit Index	72	0	-	0	-
BBG IG Credit Index	37	0	-	0	-
BSBY 3-MONTH FUTURES	424	8,390	-94.9%	535	-20.7%
ESTR	41,591	7,001	494.1%	58,308	-28.7%
ESTR Basis Spread Futures	1,570	657	139.0%	3,152	-50.2%
EURODOLLARS	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 2024	Open Interest JUN 2023	% CHG	Open Interest MAY 2024	% CHG
<b>Interest Rate Futures</b>					
FED FUND	1,725,551	1,753,035	-1.6%	1,745,582	-1.1%
FTIE	180	249	-27.7%	85	111.8%
MICRO ULTRA 10-YEAR NOTE	672	0	-	431	55.9%
MICRO ULTRA T-BOND	464	0	-	588	-21.1%
SOFR	10,537,225	10,444,136	0.9%	11,704,626	-10.0%
SONIA	60	3,688	-98.4%	203	-70.4%
UBSBM	241	0	-	201	19.9%
Ultra 10-Year Note	2,080,364	1,695,024	22.7%	2,084,429	-0.2%
ULTRA T-BOND	1,674,729	1,522,542	10.0%	1,717,485	-2.5%
<b>Interest Rate Options</b>					
10-YR NOTE	3,024,743	1,858,168	62.8%	2,695,732	12.2%
2-YR NOTE	149,776	164,453	-8.9%	179,386	-16.5%
30-YR BOND	822,388	400,310	105.4%	735,138	11.9%
5-YR NOTE	1,359,300	1,009,558	34.6%	1,098,603	23.7%
EURODOLLARS	0	0	-	0	-
EURO MIDCURVE	0	0	-	0	-
FED FUND	0	1	-100.0%	0	-
SOFR	27,954,489	29,518,374	-5.3%	33,604,584	-16.8%
SOFR MIDCURVE	4,918,612	5,013,159	-1.9%	6,271,601	-21.6%
SOFR MISCURVE	0	0	-	0	-
Ultra 10-Year Note	6,054	245	2,371.0%	12,804	-52.7%
ULTRA 10-YEAR NOTE	0	0	-	150	-100.0%
ULTRA T-BOND	16,137	750	2,051.6%	9,570	68.6%

**\*\*\* 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 2024	Open Interest JUN 2023	% CHG	Open Interest MAY 2024	% CHG
<b>Equity Index Futures</b>					
MICRO ETHER	52,429	20,363	157.5%	36,286	44.5%
MICRO MINI \$5 DOW	10,014	19,325	-48.2%	21,489	-53.4%
NASDAQ-100 VOLATILITY	0	0	-	0	-
NASDAQ BIOTECH SECTOR	0	27	-100.0%	6	-100.0%
Nearby BTIC+	0	0	-	0	-
NIKKEI 225 (\$) STOCK	13,659	15,595	-12.4%	16,227	-15.8%
NIKKEI 225 (YEN) STOCK	48,204	54,565	-11.7%	49,433	-2.5%
PHLX SEMICONDUCTOR SECTO	1,925	762	152.6%	2,368	-18.7%
S&P 500	61,411	87,249	-29.6%	60,161	2.1%
S&P 500 ANNUAL DIVIDEND IND	247,861	204,510	21.2%	251,439	-1.4%
S&P 500 QUARLY DIVIDEND IND	34,369	29,953	14.7%	45,151	-23.9%
S&P 600 SMALLCAP EMINI	584	0	-	658	-11.2%
S&P BIOTECHNOLOGY SECTOR	294	209	40.7%	623	-52.8%
S&P COMMUNICATION SERVICE	10,490	4,268	145.8%	9,122	15.0%
S&P CONSUMER DISCRETIONAR	4,292	8,530	-49.7%	4,910	-12.6%
S&P CONSUMER STAPLES SECT	15,474	15,768	-1.9%	18,775	-17.6%
S&P ENERGY SECTOR	20,913	23,410	-10.7%	28,449	-26.5%
S&P FINANCIAL SECTOR	43,959	33,704	30.4%	49,714	-11.6%
S&P HEALTH CARE SECTOR	13,745	13,725	0.1%	14,622	-6.0%
S&P INDUSTRIAL SECTOR	8,604	15,062	-42.9%	10,230	-15.9%
S&P MATERIALS SECTOR	7,752	17,919	-56.7%	11,582	-33.1%
S&P OIL & GAS EXPLORATION A	9	9	0.0%	33	-72.7%
S&P REAL ESTATE SECTOR	7,881	6,972	13.0%	13,520	-41.7%
S&P REGIONAL BANKS SECTOR	124	580	-78.6%	348	-64.4%
S&P RETAIL SECTOR	334	786	-57.5%	25	1,236.0%
S&P TECHNOLOGY SECTOR	13,154	10,134	29.8%	15,357	-14.3%
S&P UTILITIES SECTOR	23,505	26,003	-9.6%	29,152	-19.4%
TOPIX (USD)	0	0	-	0	-
TOPIX (YEN)	66	23	187.0%	92	-28.3%
WATER INDEX FUTURES	8	0	-	4	100.0%
<b>Equity Index Options</b>					
BITCOIN OPTIONS	8,172	10,350	-21.0%	7,895	3.5%
DJIA	0	0	0.0%	0	0.0%
E-mini (\$5) Dow	405	78	419.2%	1,639	-75.3%
E-MINI NASDAQ 100	176,849	223,927	-21.0%	199,462	-11.3%
E-MINI RUSSELL 2000	79,119	40,622	94.8%	94,168	-16.0%
E-MINI S&P500	5,579,331	4,898,448	13.9%	6,250,102	-10.7%
ETHER OPTIONS	4,115	2,605	58.0%	5,103	-19.4%
EVENT CONTRACT S&P 500	0	0	0.0%	0	0.0%
MICRO BITCOIN	8,482	9,562	-11.3%	6,153	37.9%
MICRO E-MINI NASDAQ 100	17,347	10,118	71.4%	12,721	36.4%
Micro E-mini S&P 500	100,554	45,909	119.0%	132,051	-23.9%
MICRO ETHER	14,107	26,712	-47.2%	15,630	-9.7%
S&P 500	94,945	0	-	88,446	7.3%

\*\*\* 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 2024	Open Interest JUN 2023	% CHG	Open Interest MAY 2024	% CHG
<b>Metals Futures</b>					
ALUMINUM	53,779	54,983	-2.2%	55,082	-2.4%
COBALT METAL FUTURES	18,246	20,693	-11.8%	19,246	-5.2%
COMEX COPPER	254,754	190,619	33.6%	288,215	-11.6%
COMEX E-Mini GOLD	1,075	1,196	-10.1%	1,044	3.0%
COMEX E-Mini SILVER	779	347	124.5%	833	-6.5%
COMEX GOLD	448,354	440,991	1.7%	459,251	-2.4%
COMEX MINY COPPER	453	356	27.2%	502	-9.8%
COMEX SILVER	155,336	114,102	36.1%	180,434	-13.9%
COPPER	13,261	15,858	-16.4%	17,594	-24.6%
FERROUS PRODUCTS	3,275	4,705	-30.4%	4,218	-22.4%
GOLD	1,567	748	109.5%	1,305	20.1%
HOT ROLLED COIL STEEL FUTU	6,058	6,327	-4.3%	6,793	-10.8%
IRON ORE CHINA	610	740	-17.6%	704	-13.4%
LITHIUM CARBONATE FUTURES	427	0	-	10	4,170.0%
METALS	24,347	2,393	917.4%	23,175	5.1%
MICRO GOLD	30,199	24,452	23.5%	28,594	5.6%
MOLYBDENUM OXIDE FUTURES	1,046	531	97.0%	1,122	-6.8%
NYMEX HOT ROLLED STEEL	21,787	23,581	-7.6%	22,899	-4.9%
NYMEX PLATINUM	76,684	69,283	10.7%	95,253	-19.5%
PALLADIUM	26,543	14,631	81.4%	24,014	10.5%
SILVER	10,941	7,444	47.0%	10,625	3.0%
URANIUM	150	0	-	152	-1.3%
<b>Metals Options</b>					
ALUMINUM	5,508	1,035	432.2%	3,175	73.5%
COMEX COPPER	244,083	77,294	215.8%	270,617	-9.8%
COMEX GOLD	916,077	764,717	19.8%	934,679	-2.0%
COMEX SILVER	156,236	96,724	61.5%	211,197	-26.0%
COPPER	3,239	937	245.7%	5,332	-39.3%
GOLD	52,969	26,681	98.5%	43,550	21.6%
IRON ORE CHINA	120	0	-	240	-50.0%
NYMEX HOT ROLLED STEEL	11,636	6,950	67.4%	10,496	10.9%
NYMEX PLATINUM	21,140	23,754	-11.0%	32,581	-35.1%
PALLADIUM	2,164	1,706	26.8%	1,063	103.6%
SILVER	10,497	4,001	162.4%	12,282	-14.5%
<b>Energy Futures</b>					
AEP-DAYTON HUB DAILY	0	0	-	0	-
ARGUS LLS VS. WTI (ARG) T	4,260	4,945	-13.9%	3,910	9.0%
ARGUS PROPAN FAR EST INDE	6,794	6,741	0.8%	6,977	-2.6%
ARGUS PROPAN(SAUDI ARAMC	1,882	2,024	-7.0%	1,946	-3.3%
BRENT BALMO SWAP	0	20	-100.0%	0	-
BRENT CALENDAR SWAP	12,401	25,722	-51.8%	13,083	-5.2%
BRENT FINANCIAL FUTURES	70	200	-65.0%	70	0.0%
BRENT OIL LAST DAY	133,511	147,001	-9.2%	134,352	-0.6%
CAR VINTAGE	10,802	25,064	-56.9%	10,740	0.6%
CEU ENERGY	36	0	-	95	-62.1%

\*\*\* 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 2024	Open Interest JUN 2023	% CHG	Open Interest MAY 2024	% CHG
<b>Energy Futures</b>					
CHICAGO ETHANOL SWAP	39,084	40,736	-4.1%	36,532	7.0%
CHICAGO ULSD PL VS HO SPR	2,204	2,395	-8.0%	2,645	-16.7%
CHICAGO UNL GAS PL VS RBO	100	0	-	500	-80.0%
CONWAY NATURAL GASOLINE (	754	413	82.6%	690	9.3%
CONWAY NORMAL BUTANE (OPI	1,078	1,283	-16.0%	805	33.9%
CONWAY PROPANE 5 DECIMALS	24,517	28,363	-13.6%	21,612	13.4%
CRUDE OIL	0	0	-	0	-
CRUDE OIL LAST DAY	500	1,500	-66.7%	600	-16.7%
CRUDE OIL OUTRIGHTS	348,580	242,282	43.9%	355,795	-2.0%
CRUDE OIL PHY	1,718,297	1,837,756	-6.5%	1,814,897	-5.3%
CRUDE OIL SPRDS	297,062	207,174	43.4%	299,469	-0.8%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
DAILY PJM	0	0	-	0	-
DATED BRENT (PLATTS) DAILY S	0	0	-	0	-
DATED TO FRONTLINE BRENT	0	1,295	-100.0%	0	-
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	225	0	-	425	-47.1%
DUTCH TTF NATURAL GAS CAL	2,026	16,922	-88.0%	2,371	-14.6%
EIA FLAT TAX ONHWAY DIESE	1,506	1,525	-1.2%	1,529	-1.5%
EMMISSIONS	26	50	-48.0%	26	0.0%
ETHANOL	0	0	-	32	-100.0%
ETHANOL SWAP	325	900	-63.9%	375	-13.3%
ETHANOL T2 FOB ROTT INCL DU	8,161	6,031	35.3%	7,847	4.0%
EURO 3.5% FUEL OIL RDAM B	0	87	-100.0%	0	-
EURO GASOIL 10 CAL SWAP	0	1	-100.0%	0	-
EURO GASOIL 10PPM VS ICE	0	210	-100.0%	0	-
EUROPE 1% FUEL OIL NWE CA	0	0	-	0	-
EUROPE 3.5% FUEL OIL RDAM	107	76	40.8%	22	386.4%
EUROPEAN GASOIL (ICE)	1,692	462	266.2%	1,854	-8.7%
EUROPEAN NAPHTHA BALMO	0	0	-	0	-
EUROPEAN NAPHTHA CRACK SP	3,972	5,988	-33.7%	4,999	-20.5%
EUROPE DATED BRENT SWAP	0	0	-	0	-
EUROPE NAPHTHA CALSWAP	886	1,315	-32.6%	718	23.4%
EURO PROPANE CIF ARA SWA	1,546	2,968	-47.9%	1,450	6.6%
FREIGHT MARKETS	2,580	386	568.4%	2,630	-1.9%
FUEL OIL CRACK VS ICE	294	24	1,125.0%	434	-32.3%
FUEL OIL NWE CRACK VS ICE	0	30	-100.0%	0	-
FUELOIL SWAP:CARGOES VS.B	0	0	-	0	-
GAS EURO-BOB OXY NWE BARG	1,320	644	105.0%	1,149	14.9%
GAS EURO-BOB OXY NWE BARG	5,350	3,970	34.8%	5,867	-8.8%
GASOIL 0.1CIF MED VS ICE	0	0	-	0	-
GASOIL 0.1 RDAM BRGS VS I	0	0	-	0	-
GASOIL 0.1 ROTTERDAM BARG	0	0	-	0	-
GASOIL 10PPM VS ICE SWAP	7	12	-41.7%	8	-12.5%
GASOIL CALENDAR SWAP	59	80	-26.3%	80	-26.3%
GASOIL CRACK SPREAD CALEN	571	528	8.1%	626	-8.8%
GASOIL MINI CALENDAR SWAP	1,028	493	108.5%	952	8.0%
GERMAN POWER BASELOAD CA	0	0	-	0	-
GRP THREE ULSD(PLT)VS HEA	8,882	9,185	-3.3%	9,789	-9.3%
GRP THREE UNL GS (PLT) VS	2,990	3,147	-5.0%	4,830	-38.1%

\*\*\* 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 2024	Open Interest JUN 2023	% CHG	Open Interest MAY 2024	% CHG
<b>Energy Futures</b>					
GULF COAST 3% FUEL OIL BA	0	0	-	0	-
GULF COAST JET VS NYM 2 H	15,766	17,939	-12.1%	17,414	-9.5%
GULF COAST NO.6 FUEL OIL	21,303	18,261	16.7%	22,809	-6.6%
GULF COAST ULSD CALENDAR	1,464	1,590	-7.9%	1,477	-0.9%
GULF COAST ULSD CRACK SPR	0	0	-	0	-
HEATING OIL BALMO CLNDR S	15	295	-94.9%	0	-
HEATING OIL CRCK SPRD BAL	50	0	-	0	-
HEATING OIL PHY	366,035	304,373	20.3%	389,103	-5.9%
HENRY HUB SWAP	354,013	433,375	-18.3%	357,476	-1.0%
HTG OIL	88	93	-5.4%	96	-8.3%
ICE BRENT DUBAI SWAP	0	140	-100.0%	0	-
INDONESIAN COAL ICI4	0	0	-	0	-
JAPAN C&F NAPHTHA CRACK S	1,485	5	29,600.0%	912	62.8%
JAPAN C&F NAPHTHA SWAP	729	622	17.2%	658	10.8%
JAPAN NAPHTHA BALMO SWAP	0	0	-	25	-100.0%
JET CIF NWE VS ICE	156	559	-72.1%	180	-13.3%
JET FUEL UP-DOWN BALMO CL	290	1,375	-78.9%	2,030	-85.7%
JKM LNG Futures	0	260	-100.0%	0	-
LA CARB DIESEL (OPIS) SWA	1,160	717	61.8%	1,351	-14.1%
LA CARBOB GASOLINE(OPIS)S	0	50	-100.0%	50	-100.0%
LA JET (OPIS) SWAP	2,155	1,505	43.2%	2,305	-6.5%
LLS (ARGUS) VS WTI SWAP	140	639	-78.1%	160	-12.5%
LTD NAT GAS	367,199	365,104	0.6%	349,894	4.9%
MARS (ARGUS) VS WTI SWAP	0	0	-	0	-
MARS (ARGUS) VS WTI TRD M	8,110	9,780	-17.1%	8,745	-7.3%
MCCLOSKEY ARA ARGS COAL	4,379	6,903	-36.6%	4,633	-5.5%
MCCLOSKEY RCH BAY COAL	0	66	-100.0%	0	-
MINI GAS EUROBOB OXY NWE A	5	0	-	0	-
MINI RBOB V. EBOBARG NWE BF	0	0	-	0	-
MINI RBOB V. EBOB(ARGUS) NW	210	385	-45.5%	224	-6.3%
MINY HTG OIL	0	0	0.0%	2	-100.0%
MINY NATURAL GAS	10,627	13,322	-20.2%	10,448	1.7%
MINY RBOB GAS	0	1	-100.0%	2	-100.0%
MINY WTI CRUDE OIL	1,926	3,777	-49.0%	2,238	-13.9%
MJC FUT	40	0	-	50	-20.0%
MNC FUT	480	1,235	-61.1%	479	0.2%
MONT BELVIEU ETHANE 5 DECI	57,022	51,353	11.0%	54,042	5.5%
MONT BELVIEU ETHANE OPIS B	100	415	-75.9%	50	100.0%
MONT BELVIEU LDH PROPANE 5	163,566	173,057	-5.5%	161,199	1.5%
MONT BELVIEU LDH PROPANE C	1,009	1,265	-20.2%	600	68.2%
MONT BELVIEU NATURAL GASO	33,122	35,921	-7.8%	31,955	3.7%
MONT BELVIEU NATURAL GASO	1,388	1,805	-23.1%	1,291	7.5%
MONT BELVIEU NORMAL BUTAN	66,951	65,285	2.6%	58,668	14.1%
MONT BELVIEU NORMAL BUTAN	290	767	-62.2%	111	161.3%
NATURAL GAS	211,333	192,284	9.9%	217,388	-2.8%
NATURAL GAS PEN SWP	174,542	137,966	26.5%	165,979	5.2%
NATURAL GAS PHY	1,511,150	1,234,829	22.4%	1,500,171	0.7%
NEPOOL INTR HUB 5MW D AH	0	0	-	0	-
NEW ENGLAND HUB PEAK DAIL	0	0	-	0	-
NEW YORK ETHANOL SWAP	1,041	1,715	-39.3%	823	26.5%

\*\*\* 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 2024	Open Interest JUN 2023	% CHG	Open Interest MAY 2024	% CHG
<b>Energy Futures</b>					
NEW YORK HUB ZONE G PEAK	0	0	-	0	-
N ILLINOIS HUB DAILY	0	0	-	0	-
NY1% VS GC SPREAD SWAP	0	0	-	0	-
NY HARBOR HEAT OIL SWP	13,394	11,932	12.3%	13,544	-1.1%
NY HARBOR LOW SULPUR GAS	0	0	-	0	-
NY HARBOR RESIDUAL FUEL 1	0	230	-100.0%	0	-
NYH NO 2 CRACK SPREAD CAL	14,429	20,421	-29.3%	16,027	-10.0%
NYISO ZONE G 5MW D AH PK	0	0	-	0	-
NY ULSD (ARGUS) VS HEATING	932	2,844	-67.2%	944	-1.3%
PETROCHEMICALS	7,674	12,585	-39.0%	8,405	-8.7%
PETRO CRCKS & SPRDS ASIA	0	0	-	0	-
PETRO CRCKS & SPRDS NA	26,989	26,081	3.5%	25,364	6.4%
PETRO CRK&SPRD EURO	1,307	2,380	-45.1%	1,422	-8.1%
PETROLEUM PRODUCTS	4,176	8,041	-48.1%	4,715	-11.4%
PETROLEUM PRODUCTS ASIA	635	683	-7.0%	595	6.7%
PETRO OUTRIGHT EURO	11,265	13,883	-18.9%	12,048	-6.5%
PETRO OUTRIGHT NA	3,248	9,462	-65.7%	3,608	-10.0%
PJM AD HUB 5MW REAL TIME	0	0	-	0	-
PJM DAILY	0	126	-100.0%	0	-
PJM NI HUB 5MW REAL TIME	0	0	-	0	-
PJM WESTH RT OFF-PEAK	0	0	-	0	-
PJM WESTH RT PEAK	0	7,938	-100.0%	0	-
PLASTICS	5,029	3,994	25.9%	5,269	-4.6%
PREMIUM UNLD 10P FOB MED	0	5	-100.0%	0	-
PROPANE NON-LDH MB (OPIS) B	340	1,070	-68.2%	325	4.6%
PROPANE NON-LDH MT. BEL (OF	44,359	72,286	-38.6%	44,884	-1.2%
RBOB CALENDAR SWAP	19,785	12,940	52.9%	26,485	-25.3%
RBOB CRACK SPREAD	3,015	9,616	-68.6%	3,365	-10.4%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-
RBOB GAS	54	66	-18.2%	60	-10.0%
RBOB GASOLINE BALMO CLNDR	810	1,359	-40.4%	506	60.1%
RBOB PHY	389,311	321,655	21.0%	375,551	3.7%
RBOB VS HEATING OIL SWAP	75	205	-63.4%	75	0.0%
SINGAPORE 180CST BALMO	9	3	200.0%	0	-
SINGAPORE 380CST BALMO	0	0	-	99	-100.0%
SINGAPORE 380CST FUEL OIL	398	368	8.2%	570	-30.2%
SINGAPORE FUEL 180CST CAL	87	3	2,800.0%	73	19.2%
SINGAPORE FUEL OIL 180 CS	0	0	-	0	-
SINGAPORE FUEL OIL SPREAD	0	81	-100.0%	0	-
SINGAPORE GASOIL	403	355	13.5%	506	-20.4%
SINGAPORE GASOIL CALENDAR	191	53	260.4%	180	6.1%
SINGAPORE GASOIL SWAP	181	478	-62.1%	206	-12.1%
SINGAPORE GASOIL VS ICE	0	1,316	-100.0%	0	-
SINGAPORE JET KERO GASOIL	0	1,171	-100.0%	0	-
SINGAPORE JET KEROSENE SW	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEAD	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEAD	30	335	-91.0%	30	0.0%
TC2 ROTTERDAM TO USAC 37K	0	152	-100.0%	0	-
TC5 RAS TANURA TO YOKOHAM	0	70	-100.0%	0	-
TD3 MEG TO JAPAN 250K MT	985	1,715	-42.6%	1,040	-5.3%

\*\*\* 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 2024	Open Interest JUN 2023	% CHG	Open Interest MAY 2024	% CHG
<b>Energy Futures</b>					
ULSD UP-DOWN BALMO SWP	6,160	6,165	-0.1%	6,815	-9.6%
UP DOWN GC ULSD VS NMX HO	47,976	38,395	25.0%	54,513	-12.0%
WTI-BRENT BULLET SWAP	252	0	-	252	0.0%
WTI-BRENT CALENDAR SWAP	124,101	116,906	6.2%	129,860	-4.4%
WTI CALENDAR	162,138	134,927	20.2%	167,014	-2.9%
WTI MIDLAND CRUDE OIL	1,900	1,760	8.0%	2,380	-20.2%
WTS (ARGUS) VS WTI SWAP	18,281	22,178	-17.6%	18,884	-3.2%
WTS (ARGUS) VS WTI TRD MT	675	1,720	-60.8%	750	-10.0%
<b>Energy Options</b>					
BRENT CALENDAR SWAP	1,153	2,809	-59.0%	1,354	-14.8%
BRENT CRUDE OIL 1 M CSO	28,550	4,800	494.8%	5,875	386.0%
BRENT OIL LAST DAY	9,070	47,261	-80.8%	23,130	-60.8%
COAL API2 INDEX	350	305	14.8%	350	0.0%
CRUDE OIL 1MO	166,725	157,875	5.6%	218,575	-23.7%
CRUDE OIL APO	251,634	162,009	55.3%	239,510	5.1%
CRUDE OIL OUTRIGHTS	0	0	0.0%	0	0.0%
CRUDE OIL PHY	2,208,464	2,153,883	2.5%	2,217,137	-0.4%
ELEC FINSETTLED	0	0	-	0	-
ETHANOL SWAP	5,456	6,017	-9.3%	5,478	-0.4%
FREIGHT MARKETS	0	0	-	0	-
HEATING OIL CRK SPD AVG PRI	0	0	-	0	-
HEATING OIL PHY	29,814	9,077	228.5%	25,855	15.3%
HENRY HUB FINANCIAL LAST	163,239	59,757	173.2%	154,463	5.7%
HO 1 MONTH CLNDR OPTIONS	9,525	0	-	11,450	-16.8%
LLS CRUDE OIL	8,900	5,375	65.6%	5,250	69.5%
MCCLOSKEY ARA ARGS COAL	0	0	-	0	-
NATURAL GAS	340	3	11,233.3%	747	-54.5%
NATURAL GAS 1 M CSO FIN	89,600	175,753	-49.0%	75,400	18.8%
NATURAL GAS 2 M CSO FIN	7,700	250	2,980.0%	25,700	-70.0%
NATURAL GAS 3 M CSO FIN	398,375	99,090	302.0%	350,450	13.7%
NATURAL GAS 5 M CSO FIN	0	0	-	0	-
NATURAL GAS 6 M CSO FIN	0	0	-	0	-
NATURAL GAS OPT	0	250	-100.0%	0	-
NATURAL GAS OPTION ON CALE	864	224	285.7%	764	13.1%
NATURAL GAS PHY	4,079,985	3,226,537	26.5%	4,104,592	-0.6%
NY HARBOR HEAT OIL SWP	39,819	19,910	100.0%	39,717	0.3%
PETROCHEMICALS	1,731	2,463	-29.7%	1,737	-0.3%
PETRO OUTRIGHT NA	0	100	-100.0%	0	-
PJM WES HUB PEAK CAL MTH	0	0	-	0	-
RBOB 1MO CAL SPD OPTIONS	200	0	-	400	-50.0%
RBOB CALENDAR SWAP	55	96	-42.7%	48	14.6%
RBOB PHY	6,791	4,607	47.4%	2,017	236.7%
SHORT TERM	0	0	-	0	-
SHORT TERM NATURAL GAS	75	0	-	0	-
WTI-BRENT BULLET SWAP	125,925	71,300	76.6%	122,125	3.1%
WTI CRUDE OIL 1 M CSO FI	421,050	226,880	85.6%	479,700	-12.2%

\*\*\* 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 2024	Open Interest JUN 2023	% CHG	Open Interest MAY 2024	% CHG
<b>FX Futures</b>					
AD/CD CROSS RATES	6	5	20.0%	4	50.0%
AD/JY CROSS RATES	1,513	511	196.1%	1,328	13.9%
AD/NE CROSS RATES	7,548	562	1,243.1%	5,840	29.2%
AUSTRALIAN DOLLAR	193,284	146,712	31.7%	190,243	1.6%
BP/JY CROSS RATES	2,869	1,751	63.8%	3,186	-9.9%
BP/SF CROSS RATES	5,795	3,485	66.3%	6,359	-8.9%
BRAZIL REAL	106,214	65,703	61.7%	79,581	33.5%
BRITISH POUND	203,588	219,979	-7.5%	262,734	-22.5%
CANADIAN DOLLAR	262,921	160,537	63.8%	262,985	0.0%
CD/JY CROSS RATES	109	162	-32.7%	121	-9.9%
CHILEAN PESO	0	0	-	0	-
CHINESE RENMINBI (CNH)	6,855	11,675	-41.3%	7,035	-2.6%
CZECK KORUNA (EC)	9	1	800.0%	8	12.5%
CZECK KORUNA (US)	1	1	0.0%	27	-96.3%
EC/AD CROSS RATES	2,278	3,435	-33.7%	2,294	-0.7%
EC/CD CROSS RATES	4,241	3,591	18.1%	4,090	3.7%
EC/NOK CROSS RATES	2,590	3,136	-17.4%	1,437	80.2%
EC/SEK CROSS RATES	1,237	5,606	-77.9%	2,619	-52.8%
EFX/BP CROSS RATES	26,969	28,322	-4.8%	31,980	-15.7%
EFX/JY CROSS RATES	23,285	23,209	0.3%	21,901	6.3%
EFX/SF CROSS RATES	16,664	11,230	48.4%	22,055	-24.4%
E-MICRO USD/CAD	0	32	-100.0%	0	-
E-MICRO USD/CHF	0	12	-100.0%	0	-
E-MICRO USD/JPY	0	463	-100.0%	0	-
E-MINI EURO FX	8,276	9,088	-8.9%	7,950	4.1%
E-MINI JAPANESE YEN	1,617	1,926	-16.0%	3,286	-50.8%
EURO FX	639,820	725,122	-11.8%	668,869	-4.3%
HUNGARIAN FORINT (EC)	37	4	825.0%	38	-2.6%
HUNGARIAN FORINT (US)	10	0	-	40	-75.0%
INDIAN RUPEE	927	2,600	-64.3%	1,959	-52.7%
JAPANESE YEN	346,796	262,146	32.3%	319,920	8.4%
KOREAN WON	2,247	2,423	-7.3%	2,307	-2.6%
MEXICAN PESO	179,967	230,515	-21.9%	257,294	-30.1%
MICRO AUD/USD	3,892	4,688	-17.0%	7,305	-46.7%
MICRO CAD/USD	2,962	2,628	12.7%	4,171	-29.0%
MICRO CHF/USD	654	1,292	-49.4%	3,349	-80.5%
MICRO EUR/USD	12,634	10,982	15.0%	15,303	-17.4%
MICRO GBP/USD	2,110	2,515	-16.1%	3,726	-43.4%
MICRO INR/USD	11	19	-42.1%	14	-21.4%
MICRO JPY/USD	407	0	-	712	-42.8%
MICRO USD/CNH	0	0	-	0	-
NEW ZEALND DOLLAR	63,879	34,456	85.4%	50,908	25.5%
NKR/USD CROSS RATE	2,780	1,040	167.3%	3,067	-9.4%
POLISH ZLOTY (EC)	97	65	49.2%	97	0.0%
POLISH ZLOTY (US)	2,065	729	183.3%	2,099	-1.6%
RMB USD	0	0	-	0	-
RUSSIAN RUBLE	0	0	-	0	-
S.AFRICAN RAND	46,665	27,995	66.7%	53,430	-12.7%
SF/JY CROSS RATES	2,130	1,020	108.8%	1,799	18.4%
SHEKEL	23	35	-34.3%	30	-23.3%

\*\*\* 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 2024	Open Interest JUN 2023	% CHG	Open Interest MAY 2024	% CHG
<b>FX Futures</b>					
SKR/USD CROSS RATES	2,346	1,415	65.8%	1,661	41.2%
SWISS FRANC	89,100	38,163	133.5%	100,045	-10.9%
TURKISH LIRA	52	66	-21.2%	52	0.0%
USDZAR	0	5	-100.0%	0	-
<b>FX Options</b>					
AUD/USD MONDAY OPTION WEE	352	578	-39.1%	345	2.0%
AUD/USD MONDAY OPTION WEE	10	107	-90.7%	50	-80.0%
AUD/USD MONDAY OPTION WEE	9	10	-10.0%	378	-97.6%
AUD/USD MONDAY OPTION WEE	0	0	-	69	-100.0%
AUD/USD MONDAY OPTION WEE	0	0	-	0	-
AUD/USD MONTHLY OPTIONS	50,055	80,829	-38.1%	67,750	-26.1%
AUD/USD THURSDAY WKLY OPT	0	4	-100.0%	269	-100.0%
AUD/USD THURSDAY WKLY OPT	0	0	-	0	-
AUD/USD THURSDAY WKLY OPT	0	0	-	0	-
AUD/USD THURSDAY WKLY OPT	0	0	-	0	-
AUD/USD THURSDAY WKLY OPT	0	0	0.0%	0	0.0%
AUD/USD TUESDAY WKLY OPT	348	0	-	198	75.8%
AUD/USD TUESDAY WKLY OPT	116	0	-	0	-
AUD/USD TUESDAY WKLY OPT	0	0	-	0	-
AUD/USD TUESDAY WKLY OPT	0	0	-	0	-
AUD/USD TUESDAY WKLY OPT	0	0	-	0	-
AUD/USD WKLY FRIDAY OPTION	0	0	-	0	-
AUD/USD WKLY FRIDAY OPTION	713	750	-4.9%	877	-18.7%
AUD/USD WKLY FRIDAY OPTION	1,160	639	81.5%	776	49.5%
AUD/USD WKLY FRIDAY OPTION	554	590	-6.1%	559	-0.9%
AUD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%
AUD/USD WKLY WED OPTIONS -	68	262	-74.0%	545	-87.5%
AUD/USD WKLY WED OPTIONS -	52	8	550.0%	15	246.7%
AUD/USD WKLY WED OPTIONS -	175	247	-29.1%	0	-
AUD/USD WKLY WED OPTIONS -	0	0	-	207	-100.0%
AUD/USD WKLY WED OPTIONS -	0	0	-	0	-
BRL/USD MONTHLY OPTIONS	2	0	-	0	-
CAD/USD MONDAY OPTIONS WE	257	581	-55.8%	1,388	-81.5%
CAD/USD MONDAY OPTIONS WE	200	260	-23.1%	74	170.3%
CAD/USD MONDAY OPTIONS WE	33	0	-	221	-85.1%
CAD/USD MONDAY OPTIONS WE	0	0	-	276	-100.0%
CAD/USD MONDAY OPTIONS WE	0	0	-	0	-
CAD/USD MONTHLY OPTIONS	38,040	96,036	-60.4%	52,680	-27.8%
CAD/USD THURSDAY WKLY OPT	0	0	-	239	-100.0%
CAD/USD THURSDAY WKLY OPT	100	0	-	44	127.3%
CAD/USD THURSDAY WKLY OPT	0	0	-	0	-
CAD/USD THURSDAY WKLY OPT	0	0	-	0	-
CAD/USD THURSDAY WKLY OPT	0	0	0.0%	0	0.0%
CAD/USD TUESDAY WKLY OPT	205	0	-	83	147.0%
CAD/USD TUESDAY WKLY OPT	0	0	-	0	-
CAD/USD TUESDAY WKLY OPT	0	0	-	0	-
CAD/USD TUESDAY WKLY OPT	0	0	-	0	-
CAD/USD TUESDAY WKLY OPT	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 2024	Open Interest JUN 2023	% CHG	Open Interest MAY 2024	% CHG
<b>FX Options</b>					
CAD/USD WKLY FRIDAY OPTION	0	0	-	0	-
CAD/USD WKLY FRIDAY OPTION	906	607	49.3%	1,248	-27.4%
CAD/USD WKLY FRIDAY OPTION	585	654	-10.6%	810	-27.8%
CAD/USD WKLY FRIDAY OPTION	760	573	32.6%	1,252	-39.3%
CAD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%
CAD/USD WKLY WED OPTIONS -	1,758	1,287	36.6%	736	138.9%
CAD/USD WKLY WED OPTIONS -	100	519	-80.7%	106	-5.7%
CAD/USD WKLY WED OPTIONS -	163	4	3,975.0%	0	-
CAD/USD WKLY WED OPTIONS -	22	0	-	1,051	-97.9%
CAD/USD WKLY WED OPTIONS -	0	0	-	0	-
CHF/USD MONTHLY OPTIONS	17,093	7,951	115.0%	10,776	58.6%
CHF/USD WKLY FRIDAY OPTION	0	0	-	0	-
CHF/USD WKLY FRIDAY OPTION	223	2,517	-91.1%	996	-77.6%
CHF/USD WKLY FRIDAY OPTION	9	551	-98.4%	8	12.5%
CHF/USD WKLY FRIDAY OPTION	6	1,001	-99.4%	53	-88.7%
CHF/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%
EUR/CHF MONTHLY OPTIONS	2,000	0	-	0	-
EUR/GBP MONTHLY OPTIONS	0	0	-	0	-
EUR/USD MONDAY OPTION WEE	7,090	2,674	165.1%	2,836	150.0%
EUR/USD MONDAY OPTION WEE	2,744	634	332.8%	2,734	0.4%
EUR/USD MONDAY OPTION WEE	416	1,499	-72.2%	4,936	-91.6%
EUR/USD MONDAY OPTION WEE	107	551	-80.6%	688	-84.4%
EUR/USD MONDAY OPTION WEE	0	0	-	0	-
EUR/USD MONTHLY OPTIONS	349,185	318,717	9.6%	284,845	22.6%
EUR/USD THURSDAY WKLY OPT	0	1,265	-100.0%	566	-100.0%
EUR/USD THURSDAY WKLY OPT	86	0	-	0	-
EUR/USD THURSDAY WKLY OPT	0	0	-	0	-
EUR/USD THURSDAY WKLY OPT	0	0	-	0	-
EUR/USD THURSDAY WKLY OPT	0	0	0.0%	0	0.0%
EUR/USD TUESDAY WKLY OPT	1,873	0	-	897	108.8%
EUR/USD TUESDAY WKLY OPT	431	250	72.4%	0	-
EUR/USD TUESDAY WKLY OPT	0	0	-	0	-
EUR/USD TUESDAY WKLY OPT	0	0	-	0	-
EUR/USD TUESDAY WKLY OPT	0	0	-	0	-
EUR/USD WKLY FRIDAY OPTION	0	0	-	0	-
EUR/USD WKLY FRIDAY OPTION	5,995	5,738	4.5%	5,732	4.6%
EUR/USD WKLY FRIDAY OPTION	2,385	3,450	-30.9%	3,039	-21.5%
EUR/USD WKLY FRIDAY OPTION	2,786	341	717.0%	1,948	43.0%
EUR/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%
EUR/USD WKLY WED OPTIONS -	8,180	3,052	168.0%	4,210	94.3%
EUR/USD WKLY WED OPTIONS -	3,398	1,358	150.2%	1,147	196.3%
EUR/USD WKLY WED OPTIONS -	1,080	755	43.0%	0	-
EUR/USD WKLY WED OPTIONS -	0	1,334	-100.0%	1,310	-100.0%
EUR/USD WKLY WED OPTIONS -	0	0	-	0	-
EVENT CONTRACT EUR/USD	0	0	0.0%	0	0.0%
GBP/USD MONDAY OPTION WEE	340	677	-49.8%	271	25.5%
GBP/USD MONDAY OPTION WEE	148	793	-81.3%	372	-60.2%
GBP/USD MONDAY OPTION WEE	0	130	-100.0%	1,783	-100.0%
GBP/USD MONDAY OPTION WEE	0	0	-	131	-100.0%
GBP/USD MONDAY OPTION WEE	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 2024	Open Interest JUN 2023	% CHG	Open Interest MAY 2024	% CHG
<b>FX Options</b>					
GBP/USD MONTHLY OPTIONS	101,574	102,862	-1.3%	125,407	-19.0%
GBP/USD THURSDAY WKLY OPT	0	4	-100.0%	255	-100.0%
GBP/USD THURSDAY WKLY OPT	361	0	-	0	-
GBP/USD THURSDAY WKLY OPT	0	0	-	0	-
GBP/USD THURSDAY WKLY OPT	0	0	-	0	-
GBP/USD THURSDAY WKLY OPT	0	0	0.0%	0	0.0%
GBP/USD TUESDAY WKLY OPT	442	0	-	474	-6.8%
GBP/USD TUESDAY WKLY OPT	0	0	-	244	-100.0%
GBP/USD TUESDAY WKLY OPT	0	0	-	0	-
GBP/USD TUESDAY WKLY OPT	0	0	-	0	-
GBP/USD TUESDAY WKLY OPT	0	0	-	0	-
GBP/USD WKLY FRIDAY OPTION	0	0	-	0	-
GBP/USD WKLY FRIDAY OPTION	1,303	2,069	-37.0%	657	98.3%
GBP/USD WKLY FRIDAY OPTION	844	755	11.8%	3,284	-74.3%
GBP/USD WKLY FRIDAY OPTION	665	536	24.1%	593	12.1%
GBP/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%
GBP/USD WKLY WED OPTIONS -	1,248	258	383.7%	503	148.1%
GBP/USD WKLY WED OPTIONS -	843	439	92.0%	980	-14.0%
GBP/USD WKLY WED OPTIONS -	6	42	-85.7%	0	-
GBP/USD WKLY WED OPTIONS -	0	100	-100.0%	517	-100.0%
GBP/USD WKLY WED OPTIONS -	0	0	-	0	-
JPY/USD MONDAY OPTION WEE	3,338	746	347.5%	2,588	29.0%
JPY/USD MONDAY OPTION WEE	3,747	601	523.5%	4,226	-11.3%
JPY/USD MONDAY OPTION WEE	232	35	562.9%	61	280.3%
JPY/USD MONDAY OPTION WEE	0	0	-	9	-100.0%
JPY/USD MONDAY OPTION WEE	0	0	-	0	-
JPY/USD MONTHLY OPTIONS	102,050	80,423	26.9%	160,931	-36.6%
JPY/USD THURSDAY WKLY OPT	0	1	-100.0%	1,919	-100.0%
JPY/USD THURSDAY WKLY OPT	0	0	-	0	-
JPY/USD THURSDAY WKLY OPT	0	0	-	0	-
JPY/USD THURSDAY WKLY OPT	0	0	-	0	-
JPY/USD THURSDAY WKLY OPT	0	0	0.0%	0	0.0%
JPY/USD TUESDAY WKLY OPT W	522	0	-	45	1,060.0%
JPY/USD TUESDAY WKLY OPT W	2	1,002	-99.8%	1	100.0%
JPY/USD TUESDAY WKLY OPT W	0	0	-	0	-
JPY/USD TUESDAY WKLY OPT W	0	0	-	0	-
JPY/USD TUESDAY WKLY OPT W	0	0	-	0	-
JPY/USD TUESDAY WKLY OPT W	0	0	-	0	-
JPY/USD WKLY FRIDAY OPTION	0	0	-	0	-
JPY/USD WKLY FRIDAY OPTION	4,761	3,561	33.7%	2,699	76.4%
JPY/USD WKLY FRIDAY OPTION	2,772	692	300.6%	814	240.5%
JPY/USD WKLY FRIDAY OPTION	1,589	527	201.5%	1,026	54.9%
JPY/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%
JPY/USD WKLY WED OPTIONS -	6,013	1,554	286.9%	3,368	78.5%
JPY/USD WKLY WED OPTIONS -	1,436	1,172	22.5%	1,566	-8.3%
JPY/USD WKLY WED OPTIONS -	896	8	11,100.0%	0	-
JPY/USD WKLY WED OPTIONS -	0	0	-	593	-100.0%
JPY/USD WKLY WED OPTIONS -	0	0	-	0	-
MXN/USD MONTHLY OPTIONS	17,805	262	6,695.8%	11,935	49.2%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/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 2024	Open Interest JUN 2023	% CHG	Open Interest MAY 2024	% CHG
<b>FX Options</b>					
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD MONTHLY OPTIONS	2	17	-88.2%	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
USD/CNH MONTHLY OPTIONS	8,210	750	994.7%	8,925	-8.0%
USD/CNH WEEKLY FRIDAY OPTI	0	0	-	0	-
ZAR/USD MONTHLY OPTIONS	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 2024	Open Interest JUN 2023	% CHG	Open Interest MAY 2024	% CHG
<b>Ag Products Futures</b>					
BLOCK CHEESE	2,303	1,063	116.7%	2,658	-13.4%
BUTTER CS	10,160	8,600	18.1%	10,202	-0.4%
CASH-SETTLED CHEESE	16,895	22,150	-23.7%	18,698	-9.6%
CAT EURO SEASONAL STRIP	500	0	-	500	0.0%
CATTLE	313,770	345,174	-9.1%	288,761	8.7%
CDD SEASONAL STRIP	5,600	3,900	43.6%	5,350	4.7%
CDD WEATHER	15,525	11,250	38.0%	15,800	-1.7%
CHI WHEAT	406,781	292,139	39.2%	438,742	-7.3%
CLASS IV MILK	9,790	5,181	89.0%	10,411	-6.0%
CORN	1,513,326	1,234,388	22.6%	1,598,742	-5.3%
DJ_UBS ROLL SELECT INDEX FU	16,317	12,194	33.8%	12,763	27.8%
DOW-UBS COMMOD INDEX	169,933	56,038	203.2%	103,387	64.4%
DOW-UBS COMMOD INDEX SWA	121,024	215,460	-43.8%	60,512	100.0%
DRY WHEY	2,295	2,537	-9.5%	2,712	-15.4%
FEEDER CATTLE	50,387	60,144	-16.2%	47,478	6.1%
FERTILIZER PRODUCTS	2,805	2,743	2.3%	2,215	26.6%
GOLDMAN SACHS	509	546	-6.8%	546	-6.8%
GSCI EXCESS RETURN FUT	36,017	35,454	1.6%	35,747	0.8%
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	262,284	198,315	32.3%	280,585	-6.5%
HOUSING INDEX	61	58	5.2%	58	5.2%
IN DELIVERY EUA	49	0	-	23	113.0%
KC WHEAT	234,022	148,378	57.7%	252,916	-7.5%
LUMBER	10,514	6,576	59.9%	10,677	-1.5%
MALAYSIAN PALM SWAP	0	0	-	0	-
MILK	23,644	25,536	-7.4%	25,626	-7.7%
MINI CORN	7,845	8,535	-8.1%	11,360	-30.9%
MINI SOYBEAN	13,232	17,296	-23.5%	18,197	-27.3%
MINI WHEAT	2,642	1,748	51.1%	4,159	-36.5%
MLK MID OPTIONS	0	0	-	0	-
NFD MILK	9,361	7,975	17.4%	9,919	-5.6%
OATS	4,982	3,817	30.5%	4,393	13.4%
OTC SP GSCI ER SWAP	56,430	38,449	46.8%	58,917	-4.2%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-
PORK CUTOUT	121	682	-82.3%	108	12.0%
ROUGH RICE	7,420	8,508	-12.8%	9,091	-18.4%
SOYBEAN	763,514	597,222	27.8%	818,771	-6.7%
SOYBEAN MEAL	486,131	480,266	1.2%	484,831	0.3%
SOYBEAN OIL	579,866	484,634	19.7%	567,418	2.2%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-
USD CRUDE PALM OIL	44,281	47,965	-7.7%	50,016	-11.5%
WHEAT	1,750	1,110	57.7%	2,950	-40.7%

### Ag Products Options

AUG-DEC SOYBEAN MEAL CSO	0	1,200	-100.0%	0	-
AUG-NOV SOYBEAN CAL SPRD	315	700	-55.0%	310	1.6%

\*\*\* 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 2024	Open Interest JUN 2023	% CHG	Open Interest MAY 2024	% CHG
<b>Ag Products Options</b>					
BLOCK CHEESE	3,767	934	303.3%	4,124	-8.7%
BUTTER CS	10,793	6,930	55.7%	12,020	-10.2%
CASH-SETTLED CHEESE	21,470	27,246	-21.2%	21,734	-1.2%
CAT EURO SEASONAL STRIP	1,000	0	-	1,000	0.0%
CATTLE	352,760	273,925	28.8%	369,834	-4.6%
CDD SEASONAL STRIP	51,500	82,200	-37.3%	42,500	21.2%
CDD WEATHER	34,000	74,500	-54.4%	34,000	0.0%
CHI WHEAT	245,584	216,584	13.4%	289,382	-15.1%
CLASS IV MILK	33,133	22,488	47.3%	35,560	-6.8%
CORN	1,561,550	1,665,987	-6.3%	1,379,631	13.2%
CORN NEARBY+2 CAL SPRD	2,031	13,089	-84.5%	10,616	-80.9%
DEC-DEC CORN CAL SPRD	8,613	2,397	259.3%	9,450	-8.9%
DEC-JUL SOYBEAN MEAL CSO	0	0	-	0	-
DEC-JULY CORN CAL SPRD	10,505	10,667	-1.5%	5,245	100.3%
DEC-JULY WHEAT CAL SPRD	0	80	-100.0%	0	-
DRY WHEY	1,660	20	8,200.0%	1,994	-16.8%
FEEDER CATTLE	67,606	66,791	1.2%	55,811	21.1%
FERTILIZER PRODUCTS	120	0	-	135	-11.1%
HDD EURO SEASONAL STRIP	0	22,000	-100.0%	0	-
HDD SEASONAL STRIP	0	15,000	-100.0%	0	-
HDD WEATHER	0	0	-	0	-
HDD WEATHER EUROPEAN	0	0	-	0	-
HOGS	338,717	327,973	3.3%	385,646	-12.2%
JAN-MAR SOYBEAN CSO	0	0	-	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	0	0	-	15,399	-100.0%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	2,400	-100.0%
JULY-DEC SOY OIL CAL SPRD	0	0	-	1,700	-100.0%
JULY-DEC WHEAT CAL SPRD	0	0	-	4,105	-100.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	0	0	-	25,935	-100.0%
KC WHEAT	51,351	39,387	30.4%	96,937	-47.0%
LUMBER	390	47	729.8%	587	-33.6%
LV CATL CSO	100	0	-	0	-
MAR-JULY CORN CAL SPRD	0	2,350	-100.0%	0	-
MAR-JULY SOYBEAN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
MILK	84,911	75,066	13.1%	89,809	-5.5%
MLK MID OPTIONS	13	6	116.7%	16	-18.8%
NFD MILK	11,671	10,985	6.2%	13,424	-13.1%
NOV-JULY SOYBEAN CAL SPRD	1,225	200	512.5%	1,225	0.0%
NOV-MAR SOYBEAN CSO	6,805	15	45,266.7%	6,675	1.9%
OATS	213	240	-11.3%	328	-35.1%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-
PORK CUTOUT	0	0	-	0	-
ROUGH RICE	2,655	2,679	-0.9%	2,632	0.9%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	629,528	628,411	0.2%	780,401	-19.3%
SOYBEAN CRUSH	0	0	-	0	-
SOYBEAN MEAL	164,429	143,597	14.5%	240,262	-31.6%

**\*\*\* 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 2024	Open Interest JUN 2023	% CHG	Open Interest MAY 2024	% CHG
<b>Ag Products Options</b>					
SOYBEAN OIL	156,238	210,228	-25.7%	155,074	0.8%
SOYBN NEARBY+2 CAL SPRD	6,906	13,500	-48.8%	5,436	27.0%
SOYMEAL NEARBY+2 CAL SPRD	1,880	0	-	0	-
SOY OIL NEARBY+2 CAL SPRD	2,000	0	-	0	-
WHEAT	3,121	157	1,887.9%	1,332	134.3%
WHEAT-CORN ICSCO	0	20	-100.0%	420	-100.0%
WHEAT NEARBY+2 CAL SPRD	1,240	300	313.3%	3,300	-62.4%
<b>TOTAL FUTURES GROUP</b>					
Interest Rate Futures	32,804,630	30,342,436	8.1%	33,708,007	-2.7%
Equity Index Futures	4,347,450	4,486,845	-3.1%	4,854,013	-10.4%
Metals Futures	1,149,671	993,980	15.7%	1,241,065	-7.4%
Energy Futures	6,935,418	6,576,934	5.5%	7,044,133	-1.5%
FX Futures	2,279,480	2,051,057	11.1%	2,415,258	-5.6%
Ag Products Futures	5,202,086	4,386,031	18.6%	5,265,239	-1.2%
<b>TOTAL FUTURES</b>	<b>52,718,735</b>	<b>48,837,283</b>	<b>7.9%</b>	<b>54,527,715</b>	<b>-3.3%</b>
<b>TOTAL OPTIONS GROUP</b>					
Interest Rate Options	38,251,499	37,965,018	0.8%	44,607,568	-14.2%
Equity Index Options	6,083,426	5,268,331	15.5%	6,813,370	-10.7%
Metals Options	1,423,669	1,003,799	41.8%	1,525,212	-6.7%
Energy Options	8,055,390	6,436,631	25.1%	8,111,824	-0.7%
FX Options	762,979	738,199	3.4%	795,144	-4.0%
Ag Products Options	3,869,800	3,957,899	-2.2%	4,106,389	-5.8%
<b>TOTAL OPTIONS</b>	<b>58,446,763</b>	<b>55,369,877</b>	<b>5.6%</b>	<b>65,959,507</b>	<b>-11.4%</b>
<b>TOTAL COMBINED</b>					
Interest Rate	71,056,129	68,307,454	4.0%	78,315,575	-9.3%
Equity Index	10,430,876	9,755,176	6.9%	11,667,383	-10.6%
Metals	2,573,340	1,997,779	28.8%	2,766,277	-7.0%
Energy	14,990,808	13,013,565	15.2%	15,155,957	-1.1%
FX	3,042,459	2,789,256	9.1%	3,210,402	-5.2%
Ag Products	9,071,886	8,343,930	8.7%	9,371,628	-3.2%
<b>GRAND TOTAL</b>	<b>111,165,498</b>	<b>104,207,160</b>	<b>6.7%</b>	<b>120,487,222</b>	<b>-7.7%</b>

\*\*\* 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.