



CME Group Exchange Open Interest Report - Monthly

	Open Interest SEP 2019	Open Interest SEP 2018	% CHG	Open Interest AUG 2019	% CHG
Interest Rate Futures					
10-YR NOTE	3,581,949	4,021,307	-10.9%	3,660,733	-2.2%
10-YR SWAP RATE	167,430	29,710	463.5%	138,306	21.1%
15-YR SWAP RATE	10,850	0	-	10,850	0.0%
1-MONTH EURODOLLAR	1	201	-99.5%	204	-99.5%
20-YR SWAP RATE	90	0	-	90	0.0%
2-YR NOTE	3,658,811	2,223,076	64.6%	3,469,183	5.5%
2-YR SWAP RATE	30,800	0	-	29,212	5.4%
30-YR BOND	971,403	892,255	8.9%	949,414	2.3%
30-YR SWAP RATE	2,582	0	-	2,526	2.2%
3-YR SWAP RATE	14,028	0	-	12,412	13.0%
4-YR SWAP RATE	7,548	0	-	7,836	-3.7%
5-YR NOTE	4,153,337	4,433,007	-6.3%	4,128,257	0.6%
5-YR SWAP RATE	65,841	16,893	289.8%	58,913	11.8%
7-YR SWAP RATE	18,194	0	-	17,835	2.0%
EURODOLLARS	11,993,964	14,045,418	-14.6%	13,128,755	-8.6%
FED FUND	2,158,386	1,888,275	14.3%	2,291,864	-5.8%
SOFR	429,066	33,538	1,179.3%	282,033	52.1%
SONIA	13,194	0	-	14,667	-10.0%
Ultra 10-Year Note	817,182	616,685	32.5%	825,613	-1.0%
ULTRA T-BOND	1,139,701	1,050,323	8.5%	1,180,226	-3.4%
Interest Rate Options					
10-YR NOTE	3,367,487	3,043,779	10.6%	3,265,639	3.1%
2-YR NOTE	260,920	231,325	12.8%	246,612	5.8%
30-YR BOND	999,922	898,192	11.3%	1,048,864	-4.7%
5-YR NOTE	1,844,340	1,540,145	19.8%	1,754,659	5.1%
EURODOLLARS	41,978,606	27,035,837	55.3%	47,852,666	-12.3%
EURO MIDCURVE	12,436,880	15,672,437	-20.6%	16,385,948	-24.1%
FED FUND	31,576	1,600	1,873.5%	18,848	67.5%
Ultra 10-Year Note	8,571	0	-	9,356	-8.4%
ULTRA T-BOND	62,072	9,499	553.5%	21,247	192.1%

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Equity Index Futures					
BITCOIN FUTURES	3,590	2,542	41.2%	4,008	-10.4%
DJ US REAL ESTATE	41,815	27,419	52.5%	37,881	10.4%
E-mini (\$5) Dow	108,256	108,283	0.0%	86,051	25.8%
E-MINI COM SERVICES SELECT	9,193	774	1,087.7%	10,155	-9.5%
E-mini FTSE 100 (USD)	0	5	-100.0%	0	-
E-mini FTSE China 50	0	50	-100.0%	0	-
E-MINI MIDCAP	63,299	85,560	-26.0%	68,707	-7.9%
E-MINI NASDAQ 100	205,400	247,315	-16.9%	198,936	3.2%
E-MINI RUSSELL 1000	8,353	8,774	-4.8%	8,200	1.9%
E-MINI RUSSELL 1000 GROWTH	4,341	1,815	139.2%	4,058	7.0%
E-MINI RUSSELL 1000 VALUE	8,104	4,999	62.1%	6,771	19.7%
E-MINI RUSSELL 2000	440,177	523,936	-16.0%	461,713	-4.7%
E-MINI S&P500	2,476,777	2,781,873	-11.0%	2,602,062	-4.8%
E-MINI S&P REAL ESTATE SELE	3,777	2,709	39.4%	3,116	21.2%
FT-SE 100	0	11	-100.0%	0	-
FTSE Emerging	61	15	306.7%	120	-49.2%
IBOVESPA INDEX	204	486	-58.0%	227	-10.1%
MICRO E-MINI NASDAQ 100	22,193	0	-	24,912	-10.9%
MICRO E-MINI RUSSELL 2000	5,632	0	-	6,828	-17.5%
MICRO E-MINI S&P500	23,295	0	-	53,905	-56.8%
MICRO MINI \$5 DOW	6,064	0	-	5,484	10.6%
NASDAQ BIOTECH	264	656	-59.8%	294	-10.2%
NIFTY 50	0	0	-	0	-
NIKKEI 225 (\$) STOCK	24,041	31,888	-24.6%	31,732	-24.2%
NIKKEI 225 (YEN) STOCK	48,767	69,138	-29.5%	60,213	-19.0%
S&P 500	279,245	229,986	21.4%	275,414	1.4%
S&P 500 ANNUAL DIVIDEND IND	116,842	114,377	2.2%	118,434	-1.3%
S&P 500/GI	10	10	0.0%	10	0.0%
S&P 500 QUARLY DIVIDEND IND	580	280	107.1%	1,000	-42.0%
S&P 600 SMALLCAP EMINI	492	0	-	1,200	-59.0%
S&P CONSUMER DSCRTNRY SE	3,046	4,238	-28.1%	3,417	-10.9%
S&P CONSUMER STAPLES SECT	6,477	10,193	-36.5%	15,523	-58.3%
S&P ENERGY SECTOR	6,990	11,069	-36.9%	8,170	-14.4%
S&P FINANCIAL SECTOR	15,167	27,806	-45.5%	17,084	-11.2%
S&P HEALTH CARE SECTOR	20,890	14,169	47.4%	21,289	-1.9%
S&P INDUSTRIAL SECTOR	7,953	6,807	16.8%	8,568	-7.2%
S&P MATERIALS SECTOR	2,937	9,872	-70.2%	7,441	-60.5%
S&P TECHNOLOGY SECTOR	7,789	11,960	-34.9%	8,130	-4.2%
S&P UTILITIES SECTOR	11,988	17,888	-33.0%	15,740	-23.8%
S&P VALUE INDEX FUTURES	12	12	0.0%	12	0.0%
YEN DENOMINATED TOPIX	553	82	574.4%	767	-27.9%

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Equity Index Options					
E-mini (\$5) Dow	2,712	5,641	-51.9%	3,655	-25.8%
E-MINI NASDAQ 100	64,047	63,708	0.5%	87,499	-26.8%
E-MINI RUSSELL 2000	9,256	15,204	-39.1%	21,536	-57.0%
E-MINI S&P500	2,034,664	1,761,206	15.5%	3,089,777	-34.1%
EOM E-MINI RUSSELL 2000 END	2,144	1,248	71.8%	3,993	-46.3%
EOM EMINI S&P	558,452	766,354	-27.1%	671,592	-16.8%
EOM S&P 500	14,563	41,234	-64.7%	26,304	-44.6%
EOW1 E-MINI RUSSELL 2000 WE	397	319	24.5%	481	-17.5%
EOW1 E-MINI RUSSELL 2000 WE	579	361	60.4%	943	-38.6%
EOW1 EMINI S&P 500	197,889	269,786	-26.6%	233,176	-15.1%
EOW1 S&P 500	37,991	46,973	-19.1%	29,429	29.1%
EOW2 E-MINI RUSSELL 2000 WE	831	354	134.7%	548	51.6%
EOW2 EMINI S&P 500	118,317	102,766	15.1%	141,983	-16.7%
EOW2 S&P 500	16,561	3,475	376.6%	10,898	52.0%
EOW3 E-MINI RUSSELL 2000 WE	14,963	7,612	96.6%	6,520	129.5%
EOW3 EMINI S&P 500	842,257	1,049,968	-19.8%	415,673	102.6%
EOW3 S&P 500	51,011	101,316	-49.7%	22,123	130.6%
EOW4 E-MINI RUSSELL 2000 WE	363	199	82.4%	55	560.0%
EOW4 EMINI S&P 500	33,072	39,438	-16.1%	37,582	-12.0%
S&P 500	56,347	92,539	-39.1%	111,230	-49.3%
Metals Futures					
ALUMINUM	49,198	58,595	-16.0%	52,492	-6.3%
COMEX COPPER	234,852	238,539	-1.5%	258,903	-9.3%
COMEX E-Mini GOLD	1,877	3,029	-38.0%	1,721	9.1%
COMEX E-Mini SILVER	475	264	79.9%	355	33.8%
COMEX GOLD	610,343	457,853	33.3%	610,294	0.0%
COMEX MINY COPPER	65	33	97.0%	64	1.6%
COMEX SILVER	213,288	204,131	4.5%	218,872	-2.6%
COPPER	10,081	11,446	-11.9%	9,872	2.1%
E-MICRO GOLD	22,979	14,748	55.8%	19,175	19.8%
FERROUS PRODUCTS	2,746	3,016	-9.0%	2,305	19.1%
GOLD	0	0	-	0	-
Gold Kilo	0	0	-	0	-
IRON ORE 62 CHINA PLATTS FU	0	320	-100.0%	0	-
IRON ORE 62 CHINA TSI FUTURE	6,072	8,979	-32.4%	5,711	6.3%
LNDN ZINC	0	17	-100.0%	0	0.0%
NYMEX HOT ROLLED STEEL	14,952	14,456	3.4%	15,201	-1.6%
NYMEX PLATINUM	85,543	71,308	20.0%	84,830	0.8%
PALLADIUM	23,854	23,288	2.4%	20,728	15.1%
SILVER	2,146	1,462	46.8%	2,478	-13.4%
URANIUM	2,406	4,077	-41.0%	2,810	-14.4%

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COMEX COPPER	31,057	23,145	34.2%	29,367	5.8%
COMEX GOLD	1,682,120	1,289,414	30.5%	1,704,924	-1.3%
COMEX SILVER	228,727	226,174	1.1%	226,586	0.9%
COPPER	460	6	7,566.7%	307	49.8%
GOLD	30,600	5,671	439.6%	25,153	21.7%
HOT ROLLED COIL STEEL CALL	600	300	100.0%	700	-14.3%
IRON ORE 62 CHINA TSI CALL O	1,240	996	24.5%	1,260	-1.6%
IRON ORE 62 CHINA TSI PUT OP	620	220	181.8%	625	-0.8%
NYMEX PLATINUM	2,703	5,354	-49.5%	9,105	-70.3%
PALLADIUM	2,142	2,042	4.9%	1,719	24.6%
SILVER	4,244	593	615.7%	1,414	200.1%
Energy Futures					
3.5% FUEL OIL CID MED SWA	35	158	-77.8%	39	-10.3%
3.5% FUEL OIL CIF BALMO S	0	0	-	0	-
AEP-DAYTON HUB DAILY	38	68	-44.1%	38	0.0%
AEP-DAYTON HUB MTHLY	0	0	-	0	-
AEP-DAYTON HUB OFF-PEAK M	0	0	-	0	-
ALGON CITY GATES NAT GAS	0	0	-	0	-
ALGONQUIN CITYGATES BASIS	0	0	-	0	-
ANR LOUISIANA BASIS SWAP	0	0	-	0	-
ANR OKLAHOMA	0	518	-100.0%	0	-
ARGUS LLS VS. WTI (ARG) T	19,005	37,984	-50.0%	21,794	-12.8%
ARGUS PROPAN FAR EST INDE	5,500	5,688	-3.3%	5,534	-0.6%
ARGUS PROPAN(SAUDI ARAMC	2,079	3,008	-30.9%	2,174	-4.4%
AUSTRIALIAN COKE COAL	16	144	-88.9%	20	-20.0%
BRENT BALMO SWAP	448	100	348.0%	362	23.8%
BRENT CALENDAR SWAP	24,505	18,565	32.0%	30,104	-18.6%
BRENT CFD SWAP	0	0	-	0	-
BRENT FINANCIAL FUTURES	675	5,322	-87.3%	607	11.2%
BRENT OIL LAST DAY	231,023	200,540	15.2%	231,351	-0.1%
CAISO SP15 EZGNHUB5 MW P	0	0	-	0	-
CAISO SP15 EZGNHUB5 PEAK	0	0	-	0	-
CANADIAN LIGHT SWEET OIL	0	14	-100.0%	0	-
CENTERPOINT BASIS SWAP	249	4,005	-93.8%	359	-30.6%
CHICAGO ETHANOL SWAP	44,474	55,220	-19.5%	44,788	-0.7%
CHICAGO ULSD (PLATTS) SWA	0	0	-	0	-
CHICAGO ULSD PL VS HO SPR	2,921	1,675	74.4%	2,929	-0.3%
CHICAGO UNL GAS PL VS RBO	300	225	33.3%	312	-3.8%
CIG BASIS	1,668	10,588	-84.2%	2,220	-24.9%
CIG ROCKIES NG INDEX SWA	0	0	-	0	-
CINERGY HUB OFF-PEAK MONT	0	40	-100.0%	0	-
CINERGY HUB PEAK MONTH	0	96	-100.0%	0	-
CIN HUB 5MW D AH O PK	0	28,280	-100.0%	0	-
CIN HUB 5MW D AH PK	634	4,348	-85.4%	698	-9.2%
CIN HUB 5MW REAL TIME O P	62,304	232,584	-73.2%	72,304	-13.8%
CIN HUB 5MW REAL TIME PK	5,959	23,686	-74.8%	7,259	-17.9%
COAL SWAP	0	40	-100.0%	0	-
COLUMB GULF MAINLINE NG B	736	1,005	-26.8%	790	-6.8%

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Energy Futures					
COLUMBIA GULF ONSHORE	0	0	-	0	-
CONWAY NATURAL GASOLINE (1,562	840	86.0%	1,277	22.3%
CONWAY NORMAL BUTANE (OPI	1,502	1,714	-12.4%	1,269	18.4%
CONWAY PROPANE 5 DECIMALS	25,110	25,538	-1.7%	25,834	-2.8%
CRUDE OIL	20,421	23,952	-14.7%	19,996	2.1%
CRUDE OIL OUTRIGHTS	162,202	150,727	7.6%	164,071	-1.1%
CRUDE OIL PHY	2,072,130	2,255,749	-8.1%	2,063,919	0.4%
CRUDE OIL SPRDS	130,855	161,866	-19.2%	131,323	-0.4%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
DAILY PJM	98,892	169,543	-41.7%	119,193	-17.0%
DATED BRENT (PLATTS) DAILY S	0	0	-	0	-
DATED TO FRONTLINE BRENT	895	3,840	-76.7%	945	-5.3%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-
DIESEL 10PPM BARGES FOB B	0	0	-	0	-
DOMINION TRAN INC - APP I	0	976	-100.0%	0	-
DOMINION TRANSMISSION INC	4,982	16,035	-68.9%	5,582	-10.7%
DUBAI CRUDE OIL BALMO	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	1,639	20,310	-91.9%	1,965	-16.6%
DUTCH TTF NATURAL GAS CAL	4,068	141	2,785.1%	3,312	22.8%
DY EURO 3.5% FUEL OI RDA	0	0	-	0	-
EASTERN RAIL DELIVERY CSX	0	60	-100.0%	0	-
EAST/WEST FUEL OIL SPREAD	19	107	-82.2%	33	-42.4%
EIA FLAT TAX ONHWAY DIESE	1,688	1,927	-12.4%	1,687	0.1%
ELEC ERCOT DLY OFF PK	0	0	-	0	-
ELEC ERCOT DLY PEAK	0	300	-100.0%	0	-
ELEC ERCOT OFF PEAK	0	0	-	0	-
ELEC FINSETTLED	682	1,190	-42.7%	726	-6.1%
ELEC MISO PEAK	0	1,245	-100.0%	0	-
ELEC NYISO OFF-PEAK	0	24,015	-100.0%	0	-
ELECTRICITY ERCOT PEAK	0	0	-	0	-
ELECTRICITY OFF PEAK	44,214	21,906	101.8%	52,838	-16.3%
ELEC WEST POWER OFF-PEAK	0	0	-	0	-
ELEC WEST POWER PEAK	0	0	-	0	-
ERCOT DAILY 5MW PEAK	0	0	-	0	-
ERCOT HOUSTON Z MCPE 5MW	0	0	-	0	-
ERCOT NORTH ZMCPE 5MW OF	0	10,080	-100.0%	0	-
ERCOT NORTH ZMCPE 5MW OF	0	0	-	0	-
ERCOT NORTH ZMCPE 5MW PE	0	0	-	0	-
ETHANOL	630	2,328	-72.9%	556	13.3%
ETHANOL SWAP	400	170	135.3%	240	66.7%
ETHANOL T2 FOB ROTT INCL DU	5,152	4,391	17.3%	5,270	-2.2%
EURO 1% FUEL OIL NEW BALM	0	8	-100.0%	0	-
EURO 3.5% FUEL OIL RDAM B	156	110	41.8%	11	1,318.2%
EURO 3.5% FUEL OIL SPREAD	17	162	-89.5%	22	-22.7%
EURO-DENOMINATED PETRO P	0	96	-100.0%	0	-
EURO GASOIL 10PPM VS ICE	0	176	-100.0%	0	-
EUROPE 1% FUEL OIL NWE CA	333	142	134.5%	310	7.4%
EUROPE 1% FUEL OIL RDAM C	3	3	0.0%	3	0.0%
EUROPE 3.5% FUEL OIL MED	48	166	-71.1%	52	-7.7%
EUROPE 3.5% FUEL OIL RDAM	4,777	10,904	-56.2%	4,975	-4.0%
EUROPEAN GASOIL (ICE)	122	212	-42.5%	68	79.4%

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Energy Futures					
EUROPEAN NAPHTHA BALMO	55	119	-53.8%	8	587.5%
EUROPEAN NAPHTHA CRACK SP	8,853	16,438	-46.1%	9,498	-6.8%
EUROPE DATED BRENT SWAP	75	1,090	-93.1%	525	-85.7%
EUROPE JET KERO NWE CALSW	15	36	-58.3%	16	-6.2%
EUROPE NAPHTHA CALSWAP	1,768	3,327	-46.9%	2,036	-13.2%
EURO PROPANE CIF ARA SWA	2,618	1,613	62.3%	2,547	2.8%
FLORIDA GAS ZONE3 BASIS S	0	0	-	0	-
FREIGHT MARKETS	3,074	2,455	25.2%	3,676	-16.4%
FUEL OIL CRACK VS ICE	8,806	11,110	-20.7%	9,093	-3.2%
FUEL OIL NWE CRACK VS ICE	156	171	-8.8%	156	0.0%
FUEL OIL (PLATS) CAR CM	4	56	-92.9%	5	-20.0%
FUEL OIL (PLATS) CAR CN	0	85	-100.0%	0	-
FUELOIL SWAP:CARGOES VS.B	553	783	-29.4%	675	-18.1%
GAS EURO-BOB OXY NWE BARG	4,267	6,873	-37.9%	4,720	-9.6%
GAS EURO-BOB OXY NWE BARG	22,908	32,221	-28.9%	24,131	-5.1%
GASOIL 0.1 CIF MED SWAP	0	0	-	0	-
GASOIL 0.1CIF MED VS ICE	0	0	-	0	-
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0	-
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-
GASOIL 0.1 RDAM BRGS VS I	6	63	-90.5%	6	0.0%
GASOIL 0.1 ROTTERDAM BARG	42	105	-60.0%	14	200.0%
GASOIL 10P CRG CIF NW VS	0	0	-	0	-
GASOIL 10PPM VS ICE SWAP	11	191	-94.2%	17	-35.3%
GASOIL BULLET SWAP	0	0	-	0	-
GASOIL CALENDAR SWAP	67	17	294.1%	65	3.1%
GASOIL CRACK SPREAD CALEN	11,789	19,005	-38.0%	11,854	-0.5%
GASOIL MINI CALENDAR SWAP	1,300	805	61.5%	1,020	27.5%
GERMAN POWER BASELOAD CA	1,440	61	2,260.7%	1,410	2.1%
GROUP THREE ULSD (PLATTS)	13	91	-85.7%	20	-35.0%
GROUP THREE UNLEAD GAS (P	300	275	9.1%	300	0.0%
GRP THREE ULSD(PLT)VS HEA	10,353	8,411	23.1%	9,519	8.8%
GRP THREE UNL GS (PLT) VS	2,945	4,883	-39.7%	2,687	9.6%
GULF COAST 3% FUEL OIL BA	1,989	236	742.8%	623	219.3%
GULF COAST JET FUEL CLNDR	197	932	-78.9%	328	-39.9%
GULF COAST JET VS NYM 2 H	28,697	37,429	-23.3%	30,980	-7.4%
GULF COAST NO.6 FUEL OIL	18,874	47,896	-60.6%	20,050	-5.9%
GULF COAST ULSD CALENDAR	1,641	1,887	-13.0%	1,561	5.1%
GULF COAST ULSD CRACK SPR	700	595	17.6%	365	91.8%
HEATING OIL BALMO CLNDR S	0	20	-100.0%	0	-
HEATING OIL CRCK SPRD BAL	0	0	-	0	-
HEATING OIL PHY	404,784	416,824	-2.9%	410,542	-1.4%
HENRY HUB BASIS SWAP	4,641	8,614	-46.1%	2,867	61.9%
HENRY HUB FINANCIAL LAST	0	9	-100.0%	0	-
HENRY HUB INDEX SWAP FUTU	6,051	8,486	-28.7%	4,262	42.0%
HENRY HUB SWAP	847,049	1,093,565	-22.5%	876,358	-3.3%
HOUSTON SHIP CHANNEL BASI	7,419	12,797	-42.0%	7,929	-6.4%
HTG OIL	146	182	-19.8%	159	-8.2%
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	-
ICE BRENT DUBAI SWAP	44,981	43,140	4.3%	42,275	6.4%
ICE GASOIL BALMO SWAP	0	0	-	0	-
IN DELIVERY MONTH EUA	0	3,698	-100.0%	0	-

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
INDIANA MISO	3,067	31,144	-90.2%	3,697	-17.0%
INDONESIAN COAL	0	0	-	0	-
INDONESIAN COAL ICI4	833	295	182.4%	878	-5.1%
ISO NEW ENGLAND OFF-PEAK	0	0	-	0	-
ISO NEW ENGLAND PK LMP	0	0	-	0	-
JAPAN C&F NAPHTHA CRACK S	81	202	-59.9%	81	0.0%
JAPAN C&F NAPHTHA SWAP	1,213	2,602	-53.4%	1,347	-9.9%
JAPAN NAPHTHA BALMO SWAP	5	28	-82.1%	39	-87.2%
JET AV FUEL (P) CAR FM ICE GA	0	8	-100.0%	0	-
JET CIF NWE VS ICE	313	436	-28.2%	206	51.9%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-
JET FUEL CRG CIF NEW VS I	132	0	-	0	-
JET FUEL UP-DOWN BALMO CL	3,090	4,410	-29.9%	2,575	20.0%
JKM LNG Futures	6,175	2,975	107.6%	6,677	-7.5%
LA CARB DIESEL (OPIS)	0	0	-	0	-
LA CARB DIESEL (OPIS) SWA	63	695	-90.9%	74	-14.9%
LA CARBOB GASOLINE(OPIS)S	200	100	100.0%	375	-46.7%
LA JET FUEL VS NYM NO 2 H	0	0	-	0	-
LA JET (OPIS) SWAP	1,569	1,758	-10.8%	1,704	-7.9%
LLS (ARGUS) CALENDAR SWAP	341	585	-41.7%	360	-5.3%
LLS (ARGUS) VS WTI SWAP	14,049	33,977	-58.7%	15,598	-9.9%
LOS ANGELES CARB GASOLINE	0	0	-	0	-
LTD NAT GAS	305,810	463,929	-34.1%	321,070	-4.8%
MARS (ARGUS) VS WTI SWAP	2,615	6,500	-59.8%	4,415	-40.8%
MARS (ARGUS) VS WTI TRD M	23,022	15,330	50.2%	20,597	11.8%
MARS BLEND CRUDE OIL	0	0	-	0	-
MCCLOSKEY ARA ARGS COAL	23,150	34,730	-33.3%	23,378	-1.0%
MCCLOSKEY RCH BAY COAL	3,030	4,339	-30.2%	3,228	-6.1%
MGF FUT	0	40	-100.0%	0	-
MGN1 SWAP FUT	370	358	3.4%	440	-15.9%
MICHIGAN BASIS	1,495	2,916	-48.7%	1,525	-2.0%
MICHIGAN MISO	0	11,781	-100.0%	0	-
MINI GAS EUROBOB OXY NWE A	99	183	-45.9%	532	-81.4%
MINI RBOB V. EBOBARG NWE BF	320	348	-8.0%	0	-
MINI RBOB V. EBOB(ARGUS) NW	2,198	3,203	-31.4%	3,082	-28.7%
MINY HTG OIL	0	0	-	1	-100.0%
MINY NATURAL GAS	3,961	2,024	95.7%	3,967	-0.2%
MINY RBOB GAS	0	0	0.0%	1	-100.0%
MINY WTI CRUDE OIL	5,553	4,093	35.7%	3,958	40.3%
MJC FUT	80	280	-71.4%	125	-36.0%
MNC FUT	3,815	5,969	-36.1%	5,032	-24.2%
MONT BELVIEU ETHANE 5 DECI	43,250	44,032	-1.8%	40,488	6.8%
MONT BELVIEU ETHANE OPIS B	85	195	-56.4%	60	41.7%
MONT BELVIEU LDH PROPANE 5	142,678	126,015	13.2%	147,723	-3.4%
MONT BELVIEU LDH PROPANE C	1,804	1,781	1.3%	2,405	-25.0%
MONT BELVIEU NATURAL GASO	16,116	19,405	-16.9%	15,301	5.3%
MONT BELVIEU NATURAL GASO	575	125	360.0%	405	42.0%
MONT BELVIEU NORMAL BUTAN	57,339	52,152	9.9%	58,158	-1.4%
MONT BELVIEU NORMAL BUTAN	837	741	13.0%	1,353	-38.1%
NAT GAS BASIS SWAP	644	3,291	-80.4%	854	-24.6%
NATURAL GAS	87,874	80,269	9.5%	82,965	5.9%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
NATURAL GAS FIXED PRICE SW	0	0	-	0	-
NATURAL GAS INDEX	0	0	-	0	-
NATURAL GAS PEN SWP	134,771	155,955	-13.6%	131,815	2.2%
NATURAL GAS PHY	1,148,234	1,623,201	-29.3%	1,315,574	-12.7%
NEPOOL CNCTCT 5MW D AH O	0	0	-	0	-
NEPOOL CONECTIC 5MW D AH	0	0	-	0	-
NEPOOL INTR HUB 5MW D AH	360,034	472,071	-23.7%	373,224	-3.5%
NEPOOL NE MASS 5MW D AH O	4,755	14,040	-66.1%	5,931	-19.8%
NEPOOL NE MASS 5MW D AH P	252	765	-67.1%	318	-20.8%
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	1,156	2,006	-42.4%	1,054	9.7%
NEW YORK ETHANOL SWAP	1,194	1,547	-22.8%	1,172	1.9%
NEW YORK HUB ZONE G PEAK	1,088	2,448	-55.6%	1,058	2.8%
NEW YORK HUB ZONE J PEAK	1,190	790	50.6%	1,250	-4.8%
NGPL MID-CONTINENT	7,076	16,026	-55.8%	7,396	-4.3%
NGPL TEX/OK	7,542	15,813	-52.3%	9,492	-20.5%
N ILLINOIS HUB DAILY	98	178	-44.9%	98	0.0%
N ILLINOIS HUB MTHLY	0	0	-	0	-
NO 2 UP-DOWN SPREAD CALEN	150	575	-73.9%	0	-
NORTHERN NATURAL GAS DEMA	62	576	-89.2%	122	-49.2%
NORTHERN NATURAL GAS VENTL	186	1,396	-86.7%	366	-49.2%
NORTHERN ILLINOIS OFF-PEA	0	0	-	0	-
NORTHWEST ROCKIES BASIS S	4,657	21,823	-78.7%	5,977	-22.1%
N ROCKIES PIPE SWAP	0	59	-100.0%	0	-
NY1% VS GC SPREAD SWAP	2,479	2,890	-14.2%	2,322	6.8%
NY 2.2% FUEL OIL (PLATTS	0	0	-	0	-
NY 3.0% FUEL OIL (PLATTS	0	545	-100.0%	0	-
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-
NY HARBOR HEAT OIL SWP	8,861	10,556	-16.1%	8,716	1.7%
NY HARBOR LOW SULPUR GAS	840	370	127.0%	840	0.0%
NY HARBOR RESIDUAL FUEL 1	1,071	1,866	-42.6%	1,303	-17.8%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-
NYH NO 2 CRACK SPREAD CAL	2,520	3,939	-36.0%	2,270	11.0%
NYISO A	0	0	-	0	-
NYISO A OFF-PEAK	0	0	-	0	-
NYISO CAPACITY	520	1,478	-64.8%	752	-30.9%
NYISO G	0	0	-	0	-
NYISO G OFF-PEAK	0	0	-	0	-
NYISO J	0	0	-	0	-
NYISO J OFF-PEAK	0	0	-	0	-
NYISO ZONE A 5MW D AH O P	10,962	20,686	-47.0%	11,714	-6.4%
NYISO ZONE A 5MW D AH PK	492	3,798	-87.0%	768	-35.9%
NYISO ZONE C 5MW D AH O P	0	0	-	0	-
NYISO ZONE C 5MW D AH PK	0	0	-	0	-
NYISO ZONE G 5MW D AH O P	423,826	608,998	-30.4%	443,754	-4.5%
NYISO ZONE G 5MW D AH PK	21,494	24,481	-12.2%	22,230	-3.3%
NYISO ZONE J 5MW D AH O P	38,286	174,641	-78.1%	49,566	-22.8%
NYISO ZONE J 5MW D AH PK	3,491	12,871	-72.9%	4,296	-18.7%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
NYMEX ALUMINUM FUTURES	408	612	-33.3%	372	9.7%
NYMEX ULSD VS NYMEX HO	0	0	-	0	-
NY ULSD (ARGUS) VS HEATING	437	233	87.6%	465	-6.0%
ONEOK OKLAHOMA NG BASIS	1,860	2,168	-14.2%	0	-
ONTARIO POWER SWAPS	0	0	-	0	-
PANHANDLE BASIS SWAP FUTU	1,927	6,935	-72.2%	2,287	-15.7%
PANHANDLE PIPE SWAP	0	591	-100.0%	0	-
PERMIAN BASIS SWAP	3,540	5,734	-38.3%	3,660	-3.3%
PETROCHEMICALS	11,426	12,993	-12.1%	11,181	2.2%
PETRO CRCKS & SPRDS ASIA	777	636	22.2%	919	-15.5%
PETRO CRCKS & SPRDS NA	64,864	77,729	-16.6%	72,197	-10.2%
PETRO CRK&SPRD EURO	10,540	17,287	-39.0%	10,627	-0.8%
PETROLEUM PRODUCTS	3,700	7,953	-53.5%	3,199	15.7%
PETROLEUM PRODUCTS ASIA	1,615	2,066	-21.8%	2,319	-30.4%
PETRO OUTRIGHT EURO	10,755	11,825	-9.0%	9,539	12.7%
PETRO OUTRIGHT NA	6,923	9,637	-28.2%	7,247	-4.5%
PJM AD HUB 5MW REAL TIME	181,135	257,592	-29.7%	190,315	-4.8%
PJM AECO DA OFF-PEAK	0	0	-	0	-
PJM AECO DA PEAK	0	0	-	0	-
PJM APS ZONE DA OFF-PEAK	0	0	-	0	-
PJM APS ZONE DA PEAK	0	0	-	0	-
PJM ATSI ELEC	0	0	-	0	-
PJM BGE DA OFF-PEAK	0	3,202	-100.0%	0	-
PJM BGE DA PEAK	0	166	-100.0%	0	-
PJM COMED 5MW D AH O PK	0	8,005	-100.0%	0	-
PJM COMED 5MW D AH PK	0	415	-100.0%	0	-
PJM DAILY	954	702	35.9%	918	3.9%
PJM DAYTON DA OFF-PEAK	50,765	76,592	-33.7%	52,645	-3.6%
PJM DAYTON DA PEAK	2,980	6,145	-51.5%	3,210	-7.2%
PJM JCPL DA OFF-PEAK	0	0	-	0	-
PJM JCPL DA PEAK	0	0	-	0	-
PJM MONTHLY	160	880	-81.8%	200	-20.0%
PJM NI HUB 5MW REAL TIME	98,536	257,411	-61.7%	107,116	-8.0%
PJM NILL DA OFF-PEAK	27,506	196,334	-86.0%	40,290	-31.7%
PJM NILL DA PEAK	1,599	12,200	-86.9%	2,496	-35.9%
PJM OFF-PEAK LMP SWAP FUT	0	160	-100.0%	0	-
PJM PECO ZONE5MW PEAK CAL	1,680	0	-	2,120	-20.8%
PJM PPL DA OFF-PEAK	0	0	-	0	-
PJM PPL DA PEAK	0	0	-	0	-
PJM PSEG DA OFF-PEAK	39,625	40,960	-3.3%	49,425	-19.8%
PJM PSEG DA PEAK	2,100	1,275	64.7%	2,650	-20.8%
PJM WESTH DA OFF-PEAK	74,252	236,147	-68.6%	86,284	-13.9%
PJM WESTHDA PEAK	3,946	12,721	-69.0%	4,682	-15.7%
PJM WESTH RT OFF-PEAK	531,999	1,197,262	-55.6%	552,799	-3.8%
PJM WESTH RT PEAK	69,134	77,617	-10.9%	77,138	-10.4%
PLASTICS	3,288	809	306.4%	3,147	4.5%
PREMIUM UNLD 10P FOB MED	145	486	-70.2%	168	-13.7%
PREMIUM UNLEAD 10PPM FOB	74	35	111.4%	32	131.3%
PREM UNL GAS 10PPM RDAM F	0	0	-	0	-
PREM UNL GAS 10PPM RDAM F	5	256	-98.0%	0	-
PROPANE NON-LDH MB (OPIS) B	677	596	13.6%	985	-31.3%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
PROPANE NON-LDH MT. BEL (OF	49,851	59,465	-16.2%	56,166	-11.2%
RBOB CALENDAR SWAP	15,420	16,926	-8.9%	13,643	13.0%
RBOB CRACK SPREAD	3,872	5,388	-28.1%	3,200	21.0%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-
RBOB GAS	88	98	-10.2%	96	-8.3%
RBOB GASOLINE BALMO CLNDR	724	1,252	-42.2%	765	-5.4%
RBOB PHY	336,809	419,158	-19.6%	383,571	-12.2%
RBOB SPREAD (PLATTS) SWAP	0	0	-	0	-
RBOB VS HEATING OIL SWAP	25	420	-94.0%	50	-50.0%
SAN JUAN BASIS SWAP	1,507	10,853	-86.1%	2,197	-31.4%
SAN JUAN PIPE SWAP	0	360	-100.0%	0	-
SINGAPORE 180CST BALMO	96	5	1,820.0%	20	380.0%
SINGAPORE 380CST BALMO	77	132	-41.7%	293	-73.7%
SINGAPORE 380CST FUEL OIL	4,056	10,943	-62.9%	4,860	-16.5%
SINGAPORE FUEL 180CST CAL	257	867	-70.4%	431	-40.4%
SINGAPORE FUEL OIL SPREAD	171	910	-81.2%	158	8.2%
SINGAPORE GASOIL	8,993	8,438	6.6%	11,121	-19.1%
SINGAPORE GASOIL CALENDAR	342	173	97.7%	395	-13.4%
SINGAPORE GASOIL SWAP	930	9,275	-90.0%	810	14.8%
SINGAPORE GASOIL VS ICE	8,185	41,626	-80.3%	9,295	-11.9%
SINGAPORE JET KERO BALMO	0	0	-	0	-
SINGAPORE JET KERO GASOIL	2,075	11,310	-81.7%	2,800	-25.9%
SINGAPORE JET KEROSENE SW	1,000	4,230	-76.4%	1,165	-14.2%
SINGAPORE JET KERO VS. GAS	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEAD	25	370	-93.2%	0	-
SINGAPORE MOGAS 92 UNLEAD	6,903	14,890	-53.6%	8,950	-22.9%
SINGAPORE NAPHTHA SWAP	0	0	-	0	-
SING FUEL	0	0	-	0	-
SOCAL PIPE SWAP	0	0	-	0	-
SONAT BASIS SWAP FUTURE	0	0	-	0	-
SOUTH STAR TEX OKLHM KNS	0	30	-100.0%	0	-
Sumas Basis Swap	945	3,311	-71.5%	1,065	-11.3%
SUMAS NAT GAS PLATTS FIXED	0	0	-	0	-
TC2 ROTTERDAM TO USAC 37K	571	229	149.3%	587	-2.7%
TC5 RAS TANURA TO YOKOHAM	1,425	105	1,257.1%	1,034	37.8%
TCO BASIS SWAP	1,836	5,303	-65.4%	2,196	-16.4%
TCO NG INDEX SWAP	0	0	-	0	-
TD3 MEG TO JAPAN 250K MT	13,539	4,645	191.5%	13,233	2.3%
TENNESSEE 500 LEG BASIS S	0	0	-	0	-
TENNESSEE 800 LEG NG BASI	0	0	-	0	-
TENNESSEE ZONE 0 BASIS SW	0	0	-	0	-
TETCO M-3 INDEX	0	0	-	0	-
Tetco STX Basis	0	184	-100.0%	0	-
TEXAS EASTERN ZONE M-3 BA	1,098	3,223	-65.9%	1,158	-5.2%
TEXAS GAS ZONE1 NG BASIS	0	1,444	-100.0%	0	-
Transco Zone 3 Basis	0	828	-100.0%	0	-
TRANSCO ZONE 3 NG INDEX S	0	0	-	0	-
TRANSCO ZONE4 BASIS SWAP	1,938	4,246	-54.4%	2,072	-6.5%
TRANSCO ZONE 4 NAT GAS IN	0	0	-	0	-
TRANSCO ZONE 6 BASIS SWAP	0	581	-100.0%	0	-
TRANSCO ZONE 6 INDEX	0	0	-	0	-

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Energy Futures					
UCM FUT	0	0	-	0	-
UK NBP NAT GAS CAL MTH FUT	355	178	99.4%	90	294.4%
ULSD 10PPM CIF MED SWAP	0	0	-	0	-
ULSD 10PPM CIF MED VS ICE	0	0	-	0	-
ULSD 10PPM CIF NW BALMO S	0	0	-	0	-
ULSD UP-DOWN BALMO SWP	5,055	8,792	-42.5%	2,555	97.8%
UP DOWN GC ULSD VS NMX HO	58,593	43,144	35.8%	59,685	-1.8%
WAHA BASIS	913	3,312	-72.4%	1,007	-9.3%
WAHA INDEX SWAP FUTURE	0	0	-	0	-
WESTERN RAIL DELIVERY PRB	0	240	-100.0%	0	-
WTI-BRENT BULLET SWAP	1,034	6,704	-84.6%	1,559	-33.7%
WTI-BRENT CALENDAR SWAP	159,947	135,642	17.9%	160,572	-0.4%
WTI CALENDAR	172,341	174,912	-1.5%	174,244	-1.1%
WTS (ARGUS) VS WTI SWAP	63,884	61,503	3.9%	65,038	-1.8%
WTS (ARGUS) VS WTI TRD MT	4,619	5,258	-12.2%	5,341	-13.5%
Energy Options					
12 MO GASOIL CAL SWAP SPR	0	0	-	0	-
BRENT 1 MONTH CAL	0	0	-	0	-
BRENT CALENDAR SWAP	8,739	6,711	30.2%	8,960	-2.5%
BRENT CRUDE OIL 12 M CSO	0	0	-	0	-
BRENT CRUDE OIL 1 M CSO	8,130	55,702	-85.4%	13,260	-38.7%
BRENT CRUDE OIL 6 M CSO	0	0	-	0	-
BRENT OIL LAST DAY	237,377	348,645	-31.9%	234,807	1.1%
COAL API2 INDEX	510	4,670	-89.1%	430	18.6%
COAL API4 INDEX	0	25	-100.0%	0	-
COAL SWAP	0	0	-	0	-
CRUDE OIL	150	0	-	150	0.0%
CRUDE OIL 1MO	495,775	283,105	75.1%	629,300	-21.2%
CRUDE OIL APO	349,914	383,939	-8.9%	358,187	-2.3%
CRUDE OIL CALNDR STRIP	200	170	17.6%	200	0.0%
CRUDE OIL OUTRIGHTS	0	1,340	-100.0%	0	-
CRUDE OIL PHY	2,306,843	3,011,658	-23.4%	2,175,413	6.0%
ELEC MISO PEAK	0	0	-	0	-
ETHANOL	0	0	-	0	-
ETHANOL SWAP	17,743	9,113	94.7%	22,073	-19.6%
EUROPEAN JET KEROSENE NW	0	0	-	0	-
FREIGHT MARKETS	1,800	0	-	0	-
GASOLINE	0	0	-	0	-
HEATING OIL CRACK OPTIONS	0	0	-	0	-
HEATING OIL CRK SPD AVG PRI	0	0	-	0	-
HEATING OIL PHY	46,607	37,280	25.0%	42,068	10.8%
HENRY HUB FINANCIAL LAST	12,030	5,437	121.3%	10,890	10.5%
HO 1 MONTH CLNDR OPTIONS	0	0	-	0	-
LLS CRUDE OIL	0	900	-100.0%	0	-
MCCLOSKEY ARA ARGS COAL	0	215	-100.0%	0	-
MCCLOSKEY RCH BAY COAL	275	450	-38.9%	500	-45.0%
NATURAL GAS	0	0	-	0	-
NATURAL GAS 1 M CSO FIN	122,825	62,120	97.7%	111,850	9.8%

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CME Group Exchange Open Interest Report - Monthly

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Energy Options					
NATURAL GAS 2 M CSO FIN	1,575	0	-	1,075	46.5%
NATURAL GAS 3 M CSO FIN	2,100	0	-	56,400	-96.3%
NATURAL GAS 5 M CSO FIN	2,700	0	-	1,600	68.8%
NATURAL GAS 6 M CSO FIN	15,200	11,350	33.9%	13,750	10.5%
NATURAL GAS OPTION ON CALE	18,184	12,822	41.8%	17,064	6.6%
NATURAL GAS PHY	1,765,245	2,038,959	-13.4%	1,759,438	0.3%
NATURAL GAS WINTER STRIP	1,500	1,700	-11.8%	1,500	0.0%
N ROCKIES PIPE SWAP	4,476	2,986	49.9%	3,930	13.9%
NY HARBOR HEAT OIL SWP	13,515	14,759	-8.4%	13,246	2.0%
NYISO ZONE G 5MW PEAK OPTI	0	0	-	0	-
NYMEX EUROPEAN GASOIL APO	0	0	-	0	-
PANHANDLE PIPE SWAP	0	1,440	-100.0%	0	-
PETROCHEMICALS	4,170	6,988	-40.3%	4,690	-11.1%
PETRO OUTRIGHT EURO	24	0	-	24	0.0%
PETRO OUTRIGHT NA	724	216	235.2%	650	11.4%
PJM WES HUB PEAK CAL MTH	1,280	1,780	-28.1%	1,260	1.6%
PJM WES HUB PEAK LMP 50MW	532	5,113	-89.6%	555	-4.1%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-
RBOB CALENDAR SWAP	240	425	-43.5%	140	71.4%
RBOB CRACK	0	0	-	0	-
RBOB PHY	9,442	8,307	13.7%	12,103	-22.0%
ROTTERDAM 3.5%FUEL OIL CL	0	0	-	0	-
SAN JUAN PIPE SWAP	2,970	2,496	19.0%	2,970	0.0%
SHORT TERM	0	0	-	0	-
SHORT TERM NATURAL GAS	0	200	-100.0%	100	-100.0%
SINGAPORE GASOIL CALENDAR	0	0	-	0	-
SINGAPORE JET FUEL CALEND	0	0	-	0	-
SOCAL PIPE SWAP	0	0	-	0	-
WTI-BRENT BULLET SWAP	145,025	199,171	-27.2%	165,475	-12.4%
WTI CRUDE OIL 1 M CSO FI	95,920	110,475	-13.2%	142,730	-32.8%

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CME Group Exchange Open Interest Report - Monthly

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FX Futures					
AD/CD CROSS RATES	4	0	-	4	0.0%
AD/JY CROSS RATES	453	1,408	-67.8%	495	-8.5%
AD/NE CROSS RATES	285	15	1,800.0%	130	119.2%
AUSTRALIAN DOLLAR	165,745	156,217	6.1%	167,866	-1.3%
BDI	0	0	-	0	-
BP/JY CROSS RATES	1,388	559	148.3%	1,601	-13.3%
BP/SF CROSS RATES	17	68	-75.0%	79	-78.5%
BRAZIL REAL	69,106	44,052	56.9%	74,683	-7.5%
BRITISH POUND	239,429	217,848	9.9%	266,890	-10.3%
CANADIAN DOLLAR	130,964	113,360	15.5%	163,507	-19.9%
CD/JY CROSS RATES	1	0	-	2	-50.0%
CHINESE RENMINBI (CNH)	1,675	1,896	-11.7%	1,917	-12.6%
CZECK KORUNA (EC)	6	2	200.0%	6	0.0%
CZECK KORUNA (US)	0	0	-	0	-
EC/AD CROSS RATES	1,743	2,158	-19.2%	2,453	-28.9%
EC/CD CROSS RATES	1,812	1,944	-6.8%	1,791	1.2%
EC/NOK CROSS RATES	373	154	142.2%	532	-29.9%
EC/SEK CROSS RATES	655	687	-4.7%	624	5.0%
EFX/BP CROSS RATES	26,251	37,275	-29.6%	26,758	-1.9%
EFX/JY CROSS RATES	22,750	24,220	-6.1%	24,295	-6.4%
EFX/SF CROSS RATES	10,636	11,539	-7.8%	12,671	-16.1%
E-MICRO AUD/USD	3,761	2,089	80.0%	4,213	-10.7%
E-MICRO CAD/USD	1,576	1,528	3.1%	2,345	-32.8%
E-MICRO CHF/USD	247	536	-53.9%	656	-62.3%
E-MICRO EUR/USD	8,709	6,179	40.9%	12,220	-28.7%
E-MICRO GBP/USD	1,905	1,774	7.4%	3,973	-52.1%
E-MICRO INR/USD	478	219	118.3%	533	-10.3%
E-MICRO JPY/USD	1,239	1,498	-17.3%	3,386	-63.4%
E-MINI EURO FX	15,634	13,269	17.8%	17,767	-12.0%
E-MINI JAPANESE YEN	1,368	603	126.9%	1,740	-21.4%
EURO FX	505,577	479,833	5.4%	540,390	-6.4%
HUNGARIAN FORINT (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	1	0	-	0	-
INDIAN RUPEE	2,981	2,449	21.7%	1,579	88.8%
JAPANESE YEN	149,784	234,221	-36.1%	152,327	-1.7%
KOREAN WON	930	347	168.0%	1,051	-11.5%
MEXICAN PESO	211,731	213,663	-0.9%	189,959	11.5%
NEW ZEALND DOLLAR	74,616	56,826	31.3%	69,606	7.2%
NKR/USD CROSS RATE	1,788	1,685	6.1%	2,089	-14.4%
POLISH ZLOTY (EC)	4	5	-20.0%	5	-20.0%
POLISH ZLOTY (US)	129	25	416.0%	117	10.3%
RMB USD	2	5	-60.0%	1	100.0%
RUSSIAN RUBLE	70,702	23,289	203.6%	64,314	9.9%
S.AFRICAN RAND	15,108	7,674	96.9%	14,873	1.6%
SF/JY CROSS RATES	0	7	-100.0%	0	-
SHEKEL	0	13	-100.0%	0	-
SKR/USD CROSS RATES	1,319	1,555	-15.2%	1,525	-13.5%
SWISS FRANC	65,019	53,308	22.0%	58,193	11.7%
TURKISH LIRA	1,617	405	299.3%	1,724	-6.2%
USDZAR	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

	Open Interest SEP 2019	Open Interest SEP 2018	% CHG	Open Interest AUG 2019	% CHG
FX Options					
AUD/USD MONTHLY OPTIONS	59,876	63,869	-6.3%	56,950	5.1%
AUD/USD WKLY FRIDAY OPTION	0	0	-	0	-
AUD/USD WKLY FRIDAY OPTION	2,239	2,832	-20.9%	4,370	-48.8%
AUD/USD WKLY FRIDAY OPTION	1,311	627	109.1%	568	130.8%
AUD/USD WKLY FRIDAY OPTION	1,743	400	335.8%	461	278.1%
AUD/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%
AUD/USD WKLY WED OPTIONS -	639	1,698	-62.4%	1,041	-38.6%
AUD/USD WKLY WED OPTIONS -	952	672	41.7%	22	4,227.3%
AUD/USD WKLY WED OPTIONS -	611	35	1,645.7%	39	1,466.7%
AUD/USD WKLY WED OPTIONS -	71	0	-	3	2,266.7%
AUD/USD WKLY WED OPTIONS -	0	0	-	0	-
AUSTRALIAN DLR (EU)	0	0	-	0	-
AUSTRALIAN DOLLAR	0	0	-	0	-
BRITISH POUND	0	0	-	0	-
BRITISH POUND (EU)	0	36	-100.0%	0	-
BRL/USD MONTHLY OPTIONS	309	0	-	57	442.1%
CAD/USD MONTHLY OPTIONS	47,742	57,594	-17.1%	48,575	-1.7%
CAD/USD WKLY FRIDAY OPTION	41	0	-	0	-
CAD/USD WKLY FRIDAY OPTION	2,391	8,051	-70.3%	4,125	-42.0%
CAD/USD WKLY FRIDAY OPTION	1,402	2,718	-48.4%	1,993	-29.7%
CAD/USD WKLY FRIDAY OPTION	1,005	2,870	-65.0%	1,070	-6.1%
CAD/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%
CAD/USD WKLY WED OPTIONS -	253	1,718	-85.3%	1,874	-86.5%
CAD/USD WKLY WED OPTIONS -	2,094	666	214.4%	156	1,242.3%
CAD/USD WKLY WED OPTIONS -	317	481	-34.1%	207	53.1%
CAD/USD WKLY WED OPTIONS -	55	302	-81.8%	21	161.9%
CAD/USD WKLY WED OPTIONS -	0	0	-	0	-
CANADIAN DOLLAR	0	0	-	0	-
CANADIAN DOLLAR (EU)	0	0	-	0	-
CHF/USD MONTHLY OPTIONS	4,378	3,130	39.9%	4,978	-12.1%
CHF/USD WKLY FRIDAY OPTION	50	0	-	0	-
CHF/USD WKLY FRIDAY OPTION	207	103	101.0%	254	-18.5%
CHF/USD WKLY FRIDAY OPTION	1	1	0.0%	1	0.0%
CHF/USD WKLY FRIDAY OPTION	206	105	96.2%	53	288.7%
CHF/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%
EUR/GBP MONTHLY OPTIONS	0	0	-	0	-
EUR/JPY MONTHLY OPTIONS	0	0	-	0	-
EURO FX	0	0	-	0	-
EURO FX (EU)	0	10	-100.0%	0	-
EUR/USD MONTHLY OPTIONS	246,971	248,803	-0.7%	264,912	-6.8%
EUR/USD WKLY FRIDAY OPTION	103	0	-	0	-
EUR/USD WKLY FRIDAY OPTION	10,654	10,269	3.7%	12,591	-15.4%
EUR/USD WKLY FRIDAY OPTION	6,853	5,898	16.2%	4,776	43.5%
EUR/USD WKLY FRIDAY OPTION	3,509	3,020	16.2%	2,481	41.4%
EUR/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%
EUR/USD WKLY WED OPTIONS -	6,011	3,765	59.7%	8,187	-26.6%
EUR/USD WKLY WED OPTIONS -	1,561	3,309	-52.8%	5,599	-72.1%
EUR/USD WKLY WED OPTIONS -	2,095	1,263	65.9%	4,249	-50.7%
EUR/USD WKLY WED OPTIONS -	555	678	-18.1%	573	-3.1%
EUR/USD WKLY WED OPTIONS -	0	0	-	0	-
GBP/USD MONTHLY OPTIONS	127,151	169,995	-25.2%	105,927	20.0%

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CME Group Exchange Open Interest Report - Monthly

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FX Options					
GBP/USD WKLY FRIDAY OPTION	32	0	-	0	-
GBP/USD WKLY FRIDAY OPTION	5,607	8,755	-36.0%	6,112	-8.3%
GBP/USD WKLY FRIDAY OPTION	4,803	4,047	18.7%	1,289	272.6%
GBP/USD WKLY FRIDAY OPTION	1,425	2,371	-39.9%	997	42.9%
GBP/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%
GBP/USD WKLY WED OPTIONS -	830	2,097	-60.4%	833	-0.4%
GBP/USD WKLY WED OPTIONS -	1,080	1,085	-0.5%	867	24.6%
GBP/USD WKLY WED OPTIONS -	205	450	-54.4%	206	-0.5%
GBP/USD WKLY WED OPTIONS -	0	0	-	0	-
GBP/USD WKLY WED OPTIONS -	0	0	-	0	-
JAPANESE YEN	0	0	-	0	-
JAPANESE YEN (EU)	0	0	-	0	-
JPY/USD MONTHLY OPTIONS	113,250	102,815	10.1%	117,875	-3.9%
JPY/USD WKLY FRIDAY OPTION	0	0	-	0	-
JPY/USD WKLY FRIDAY OPTION	5,984	4,556	31.3%	4,966	20.5%
JPY/USD WKLY FRIDAY OPTION	2,182	1,967	10.9%	2,076	5.1%
JPY/USD WKLY FRIDAY OPTION	955	1,656	-42.3%	1,144	-16.5%
JPY/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%
JPY/USD WKLY WED OPTIONS -	3,765	2,794	34.8%	3,849	-2.2%
JPY/USD WKLY WED OPTIONS -	510	609	-16.3%	1,038	-50.9%
JPY/USD WKLY WED OPTIONS -	1,037	163	536.2%	1,058	-2.0%
JPY/USD WKLY WED OPTIONS -	99	0	-	530	-81.3%
JPY/USD WKLY WED OPTIONS -	0	0	-	0	-
MXN/USD MONTHLY OPTIONS	2,488	2,049	21.4%	3,402	-26.9%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	75	-100.0%
MXN/USD WKLY FRIDAY OPTION	0	24	-100.0%	572	-100.0%
MXN/USD WKLY FRIDAY OPTION	0	26	-100.0%	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD MONTHLY OPTIONS	874	0	-	492	77.6%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
SWISS FRANC	0	0	-	0	-
SWISS FRANC (EU)	0	0	-	0	-
Foreign Exchange Futures					
CHILEAN PESO	0	1,089	-100.0%	0	-
Foreign Exchange Options					
AUD/USD WKLY WED OPTIONS -	404	65	521.5%	0	0.0%
Ags Futures					
FERTILIZER PRODUCS	3,185	1,440	121.2%	3,620	-12.0%

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Ag Products Futures					
BUTTER CS	8,209	6,674	23.0%	8,940	-8.2%
CASH-SETTLED CHEESE	20,241	23,896	-15.3%	20,555	-1.5%
CATTLE	320,353	331,189	-3.3%	340,684	-6.0%
CAT WEATHER EUROPEAN	0	0	-	600	-100.0%
CDD SEASONAL STRIP	350	0	-	450	-22.2%
CDD WEATHER	0	0	-	2,600	-100.0%
CHI WHEAT	368,012	466,259	-21.1%	349,232	5.4%
CLASS IV MILK	7,665	1,825	320.0%	7,710	-0.6%
COCOA TAS	0	0	-	0	-
COFFEE	0	0	-	0	-
CORN	1,614,926	1,687,810	-4.3%	1,562,640	3.3%
COTTON	3	1	200.0%	3	0.0%
DJ_UBS ROLL SELECT INDEX FU	1,360	2,578	-47.2%	1,807	-24.7%
DOW-UBS COMMOD INDEX	16,913	31,954	-47.1%	25,850	-34.6%
DRY WHEY	2,469	4,002	-38.3%	2,583	-4.4%
FEEDER CATTLE	42,439	56,956	-25.5%	48,091	-11.8%
FERTILIZER PRODUCTS	2,050	4,085	-49.8%	2,785	-26.4%
GOLDMAN SACHS	13,281	15,189	-12.6%	13,143	1.0%
GSCI EXCESS RETURN FUT	38,220	52,502	-27.2%	42,125	-9.3%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	0	50	-100.0%	0	-
HDD WEATHER	0	9,100	-100.0%	0	-
HDD WEATHER EUROPEAN	1,250	18,000	-93.1%	0	-
HOGS	265,200	224,556	18.1%	268,656	-1.3%
HOUSING INDEX	53	47	12.8%	45	17.8%
Intercommodity Spread	0	0	-	0	-
KC WHEAT	302,532	273,941	10.4%	280,932	7.7%
LUMBER	2,090	3,968	-47.3%	2,252	-7.2%
MALAYSIAN PALM SWAP	32,708	23,202	41.0%	27,756	17.8%
MILK	22,735	24,571	-7.5%	20,849	9.0%
MINI CORN	10,714	8,060	32.9%	10,068	6.4%
MINI SOYBEAN	12,240	14,122	-13.3%	10,021	22.1%
MINI WHEAT	1,419	2,354	-39.7%	999	42.0%
MLK MID OPTIONS	0	0	-	0	-
NFD MILK	8,818	7,170	23.0%	9,126	-3.4%
OATS	5,463	4,245	28.7%	4,494	21.6%
ROUGH RICE	10,092	8,720	15.7%	7,894	27.8%
SOYBEAN	709,003	866,033	-18.1%	638,466	11.0%
SOYBEAN MEAL	419,990	517,353	-18.8%	440,424	-4.6%
SOYBEAN OIL	487,492	559,831	-12.9%	477,494	2.1%
S&P GSCI ENHANCED ER SWAP	3,851	3,851	0.0%	3,762	2.4%
SUGAR 11	0	0	-	0	-
USD CRUDE PALM OIL	3,190	4,440	-28.2%	3,580	-10.9%
WHEAT	19,564	28,623	-31.6%	22,626	-13.5%
Ag Products Options					
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
BUTTER CS	8,073	15,003	-46.2%	9,884	-18.3%
CASH-SETTLED CHEESE	29,245	34,090	-14.2%	29,490	-0.8%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest SEP 2019	Open Interest SEP 2018	% CHG	Open Interest AUG 2019	% CHG
Ag Products Options					
CATTLE	213,021	187,467	13.6%	181,624	17.3%
CAT WEATHER EUROPEAN	0	0	-	0	-
CDD SEASONAL STRIP	3,000	500	500.0%	5,000	-40.0%
CDD WEATHER	0	0	-	0	-
CHI WHEAT	323,214	424,911	-23.9%	319,658	1.1%
CLASS IV MILK	13,147	5,224	151.7%	13,197	-0.4%
CORN	1,437,070	1,427,190	0.7%	1,372,021	4.7%
CORN NEARBY+2 CAL SPRD	19,510	9,420	107.1%	12,110	61.1%
DEC-DEC CORN CAL SPRD	7,647	7,751	-1.3%	7,537	1.5%
DEC-JULY CORN CAL SPRD	14,333	10,074	42.3%	14,895	-3.8%
DEC-JULY WHEAT CAL SPRD	0	980	-100.0%	0	-
DRY WHEY	2,713	3,446	-21.3%	2,621	3.5%
FEEDER CATTLE	25,184	24,650	2.2%	29,254	-13.9%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	0	9,000	-100.0%	0	-
HDD WEATHER	0	0	-	0	-
HDD WEATHER EUROPEAN	0	0	-	0	-
HOGS	455,219	277,164	64.2%	394,308	15.4%
HOUSING INDEX	7	2	250.0%	7	0.0%
Intercommodity Spread	0	1,434	-100.0%	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	3,042	800	280.3%	3,026	0.5%
JULY-DEC SOYMEAL CAL SPRD	0	1,200	-100.0%	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	100	3,550	-97.2%	100	0.0%
KC WHEAT	80,175	83,497	-4.0%	68,882	16.4%
LUMBER	977	1,048	-6.8%	690	41.6%
LV CATL CSO	42	191	-78.0%	40	5.0%
MAR-JULY CORN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
MILK	71,369	86,089	-17.1%	71,268	0.1%
MLK MID OPTIONS	91	318	-71.4%	113	-19.5%
NFD MILK	12,937	13,480	-4.0%	13,699	-5.6%
NOV-JULY SOYBEAN CAL SPRD	3,550	0	-	3,550	0.0%
NOV-MAR SOYBEAN CSO	20	120	-83.3%	20	0.0%
NOV-NOV SOYBEAN CAL SPRD	894	105	751.4%	884	1.1%
OATS	677	1,150	-41.1%	644	5.1%
ROUGH RICE	5,761	2,710	112.6%	4,529	27.2%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	514,889	712,752	-27.8%	464,772	10.8%
SOYBEAN CRUSH	4	40	-90.0%	4	0.0%
SOYBEAN MEAL	91,528	168,963	-45.8%	90,230	1.4%
SOYBEAN OIL	78,212	88,269	-11.4%	71,928	8.7%
SOYBN NEARBY+2 CAL SPRD	0	0	-	0	-
SOYMEAL NEARBY+2 CAL SPRD	0	2,490	-100.0%	25	-100.0%
WHEAT	6,272	1,250	401.8%	12,620	-50.3%
WHEAT-CORN IC SO	0	1,160	-100.0%	0	-
WHEAT NEARBY+2 CAL SPRD	283	902	-68.6%	200	41.5%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest SEP 2019	Open Interest SEP 2018	% CHG	Open Interest AUG 2019	% CHG
TOTAL FUTURES GROUP					
Interest Rate Futures	29,234,357	29,250,688	-0.1%	30,208,929	-3.2%
Equity Index Futures	3,984,574	4,356,997	-8.5%	4,177,572	-4.6%
Metals Futures	1,280,877	1,115,561	14.8%	1,305,811	-1.9%
Energy Futures	9,517,624	13,116,326	-27.4%	9,981,562	-4.6%
FX Futures	1,809,518	1,716,407	5.4%	1,890,890	-4.3%
Foreign Exchange Futures	0	1,089	-100.0%	0	-
Ags Futures	3,185	1,440	121.2%	3,620	-12.0%
Ag Products Futures	4,774,895	5,287,157	-9.7%	4,659,242	2.5%
TOTAL FUTURES	50,605,030	54,845,665	-7.7%	52,227,626	-3.1%
TOTAL OPTIONS GROUP					
Interest Rate Options	60,990,374	48,432,814	25.9%	70,603,839	-13.6%
Equity Index Options	4,056,416	4,369,701	-7.2%	4,914,997	-17.5%
Metals Options	1,984,513	1,553,915	27.7%	2,001,160	-0.8%
Energy Options	5,693,740	6,630,667	-14.1%	5,806,788	-1.9%
FX Options	678,482	730,382	-7.1%	683,494	-0.7%
Foreign Exchange Options	404	65	521.5%	0	#DIV/0
Ag Products Options	3,422,206	3,608,390	-5.2%	3,198,830	7.0%
TOTAL OPTIONS	76,826,135	65,325,934	17.6%	87,209,108	-11.9%
TOTAL COMBINED					
Interest Rate	90,224,731	77,683,502	16.1%	100,812,768	-10.5%
Equity Index	8,040,990	8,726,698	-7.9%	9,092,569	-11.6%
Metals	3,265,390	2,669,476	22.3%	3,306,971	-1.3%
Energy	15,211,364	19,746,993	-23.0%	15,788,350	-3.7%
FX	2,488,000	2,446,789	1.7%	2,574,384	-3.4%
Foreign Exchange	404	1,154	-65.0%	0	#DIV/0
Ags	3,185	1,440	121.2%	3,620	-12.0%
Ag Products	8,197,101	8,895,547	-7.9%	7,858,072	4.3%
GRAND TOTAL	127,431,165	120,171,599	6.0%	139,436,734	-8.6%

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