



CME Group Exchange Open Interest Report - Monthly

	Open Interest AUG 2020	Open Interest AUG 2019	% CHG	Open Interest JUL 2020	% CHG
Interest Rate Futures					
10-YR NOTE	3,379,724	3,660,733	-7.7%	3,429,128	-1.4%
10-YR SWAP RATE	157,872	138,306	14.1%	138,269	14.2%
15-YR SWAP RATE	10,850	10,850	0.0%	10,850	0.0%
1-MONTH EURODOLLAR	272	204	33.3%	45	504.4%
20-YR SWAP RATE	90	90	0.0%	90	0.0%
2-YR NOTE	2,054,935	3,469,183	-40.8%	2,200,776	-6.6%
2-YR SWAP RATE	29,634	29,212	1.4%	31,753	-6.7%
30-YR BOND	1,149,447	949,414	21.1%	1,070,392	7.4%
30-YR SWAP RATE	3,876	2,526	53.4%	3,876	0.0%
3-YR NOTE	6,910	0	-	4,847	42.6%
3-YR SWAP RATE	9,586	12,412	-22.8%	9,794	-2.1%
4-YR SWAP RATE	6,284	7,836	-19.8%	6,738	-6.7%
5-YR NOTE	3,302,017	4,128,257	-20.0%	3,481,631	-5.2%
5-YR SWAP RATE	69,099	58,913	17.3%	63,200	9.3%
7-YR SWAP RATE	18,709	17,835	4.9%	18,584	0.7%
EURODOLLARS	10,052,894	13,128,755	-23.4%	9,708,756	3.5%
FED FUND	1,554,384	2,291,864	-32.2%	1,728,146	-10.1%
SOFR	374,618	282,033	32.8%	400,366	-6.4%
SONIA	17,508	14,667	19.4%	19,937	-12.2%
Ultra 10-Year Note	1,000,964	825,613	21.2%	994,965	0.6%
ULTRA T-BOND	1,029,856	1,180,226	-12.7%	1,042,544	-1.2%
Interest Rate Options					
10-YR NOTE	1,882,511	3,265,639	-42.4%	1,946,450	-3.3%
2-YR NOTE	11,932	246,612	-95.2%	113,510	-89.5%
30-YR BOND	568,237	1,048,864	-45.8%	595,375	-4.6%
5-YR NOTE	508,300	1,754,659	-71.0%	861,963	-41.0%
EURODOLLARS	29,307,043	47,852,666	-38.8%	28,811,391	1.7%
EURO MIDCURVE	9,660,821	16,385,948	-41.0%	9,284,440	4.1%
FED FUND	150	18,848	-99.2%	150	0.0%
SOFR	463	0	-	463	0.0%
Ultra 10-Year Note	4	9,356	-100.0%	0	-
ULTRA T-BOND	32	21,247	-99.8%	121	-73.6%

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Equity Index Futures					
BITCOIN FUTURES	11,498	4,008	186.9%	14,361	-19.9%
DJ US REAL ESTATE	31,459	37,881	-17.0%	34,819	-9.6%
E-mini (\$5) Dow	83,113	86,051	-3.4%	86,757	-4.2%
E-MINI COM SERVICES SELECT	4,849	10,155	-52.3%	4,684	3.5%
E-mini FTSE 100 (USD)	0	0	-	0	-
E-mini FTSE China 50	0	0	-	0	-
E-MINI MIDCAP	57,935	68,707	-15.7%	58,281	-0.6%
E-MINI NASDAQ 100	245,038	198,936	23.2%	223,330	9.7%
E-MINI RUSSELL 1000	8,432	8,200	2.8%	8,505	-0.9%
E-MINI RUSSELL 1000 GROWTH	2,961	4,058	-27.0%	2,835	4.4%
E-MINI RUSSELL 1000 VALUE	6,749	6,771	-0.3%	6,577	2.6%
E-MINI RUSSELL 2000	506,236	461,713	9.6%	513,977	-1.5%
E-MINI S&P500	2,779,544	2,602,062	6.8%	2,680,931	3.7%
E-MINI S&P REAL ESTATE SELE	1,933	3,116	-38.0%	1,851	4.4%
FT-SE 100	0	0	-	0	-
FTSE Emerging	35	120	-70.8%	55	-36.4%
IBOVESPA INDEX	130	227	-42.7%	72	80.6%
MICRO E-MINI NASDAQ 100	90,547	24,912	263.5%	54,512	66.1%
MICRO E-MINI RUSSELL 2000	25,387	6,828	271.8%	22,195	14.4%
MICRO E-MINI S&P500	222,714	53,905	313.2%	127,197	75.1%
MICRO MINI \$5 DOW	17,355	5,484	216.5%	16,092	7.8%
NASDAQ BIOTECH	226	294	-23.1%	231	-2.2%
Nearby BTIC+	0	0	-	0	-
NIFTY 50	0	0	-	0	-
NIKKEI 225 (\$) STOCK	17,424	31,732	-45.1%	13,555	28.5%
NIKKEI 225 (YEN) STOCK	40,826	60,213	-32.2%	38,316	6.6%
S&P 500	263,656	275,414	-4.3%	254,201	3.7%
S&P 500 ANNUAL DIVIDEND IND	184,187	118,434	55.5%	159,590	15.4%
S&P 500/GI	0	10	-100.0%	0	-
S&P 500 QUARLY DIVIDEND IND	6,459	1,000	545.9%	6,434	0.4%
S&P 600 SMALLCAP EMINI	1,089	1,200	-9.3%	368	195.9%
S&P CONSUMER DSCRTNRY SE	3,273	3,417	-4.2%	2,925	11.9%
S&P CONSUMER STAPLES SECT	9,060	15,523	-41.6%	10,417	-13.0%
S&P ENERGY SECTOR	16,379	8,170	100.5%	11,710	39.9%
S&P FINANCIAL SECTOR	9,025	17,084	-47.2%	9,025	0.0%
S&P HEALTH CARE SECTOR	8,775	21,289	-58.8%	8,095	8.4%
S&P INDUSTRIAL SECTOR	10,052	8,568	17.3%	7,744	29.8%
S&P MATERIALS SECTOR	4,539	7,441	-39.0%	4,525	0.3%
S&P TECHNOLOGY SECTOR	7,888	8,130	-3.0%	6,531	20.8%
S&P UTILITIES SECTOR	11,924	15,740	-24.2%	9,877	20.7%
S&P VALUE INDEX FUTURES	0	12	-100.0%	0	-
YEN DENOMINATED TOPIX	501	767	-34.7%	401	24.9%

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Equity Index Options					
BITCOIN FUTURES	2,223	0	-	4,846	-54.1%
E-mini (\$5) Dow	2,369	3,655	-35.2%	2,459	-3.7%
E-MINI NASDAQ 100	130,121	87,499	48.7%	102,979	26.4%
E-MINI RUSSELL 2000	13,868	21,536	-35.6%	11,134	24.6%
E-MINI S&P500	2,193,925	3,089,777	-29.0%	1,910,027	14.9%
EOM E-MINI RUSSELL 2000 END	1,694	3,993	-57.6%	821	106.3%
EOM EMINI S&P	394,935	671,592	-41.2%	380,050	3.9%
EOM S&P 500	125	26,304	-99.5%	7,633	-98.4%
EOW1 E-MINI RUSSELL 2000 WE	1,424	1,424	0.0%	1,110	28.3%
EOW1 EMINI S&P 500	211,257	233,176	-9.4%	155,653	35.7%
EOW1 S&P 500	14,922	29,429	-49.3%	14,096	5.9%
EOW2 E-MINI RUSSELL 2000 WE	741	548	35.2%	494	50.0%
EOW2 EMINI S&P 500	75,757	141,983	-46.6%	87,652	-13.6%
EOW2 S&P 500	364	10,898	-96.7%	2,656	-86.3%
EOW3 E-MINI RUSSELL 2000 WE	3,617	6,520	-44.5%	7,501	-51.8%
EOW3 EMINI S&P 500	385,305	415,673	-7.3%	518,424	-25.7%
EOW3 S&P 500	15,486	22,123	-30.0%	26,032	-40.5%
EOW4 E-MINI RUSSELL 2000 WE	6	55	-89.1%	33	-81.8%
EOW4 EMINI S&P 500	25,671	37,582	-31.7%	45,249	-43.3%
EOW4 S&P 500	410	0	-	0	-
MICRO E-MINI NASDAQ 100	41	0	-	0	-
MICRO E-MINI S&P500	232	0	-	0	-
S&P 500	72,300	111,230	-35.0%	61,648	17.3%
Metals Futures					
ALUMINUM	64,849	52,492	23.5%	68,187	-4.9%
COMEX COPPER	231,031	258,903	-10.8%	229,957	0.5%
COMEX E-Mini GOLD	3,430	1,721	99.3%	1,830	87.4%
COMEX E-Mini SILVER	687	355	93.5%	693	-0.9%
COMEX GOLD	544,006	610,294	-10.9%	559,609	-2.8%
COMEX MINY COPPER	299	64	367.2%	119	151.3%
COMEX SILVER	165,543	218,872	-24.4%	193,375	-14.4%
COPPER	19,149	9,872	94.0%	19,765	-3.1%
FERROUS PRODUCTS	3,960	2,305	71.8%	3,958	0.1%
GOLD	1,054	0	-	326	223.3%
Gold Kilo	0	0	-	0	-
HOT ROLLED COIL STEEL FUTU	925	0	-	910	1.6%
IRON ORE 62 CHINA PLATTS FU	0	0	-	0	-
IRON ORE 62 CHINA TSI FUTURE	0	5,711	-100.0%	0	-
IRON ORE CHINA	3,197	0	-	3,195	0.1%
LNDN ZINC	0	0	0.0%	0	-
METALS	20	0	-	25	-20.0%
MICRO GOLD	50,287	19,175	162.3%	25,147	100.0%
NYMEX HOT ROLLED STEEL	23,515	15,201	54.7%	21,869	7.5%
NYMEX PLATINUM	59,911	84,830	-29.4%	54,287	10.4%
PALLADIUM	9,687	20,728	-53.3%	10,189	-4.9%
SILVER	4,645	2,478	87.4%	4,804	-3.3%
URANIUM	310	2,810	-89.0%	322	-3.7%

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Metals Options					
ALUMINUM	120	0	-	150	-20.0%
COMEX COPPER	12,572	29,367	-57.2%	17,632	-28.7%
COMEX GOLD	1,229,348	1,704,924	-27.9%	1,243,838	-1.2%
COMEX SILVER	132,626	226,586	-41.5%	134,185	-1.2%
COPPER	0	307	-100.0%	0	-
GOLD	14,565	25,153	-42.1%	15,204	-4.2%
HOT ROLLED COIL STEEL CALL	0	700	-100.0%	0	-
HOT ROLLED COIL STEEL PUT O	0	0	-	0	-
IRON ORE 62 CHINA TSI CALL O	0	1,260	-100.0%	0	-
IRON ORE 62 CHINA TSI PUT OP	0	625	-100.0%	0	-
IRON ORE CHINA	3,770	0	-	4,880	-22.7%
NYMEX HOT ROLLED STEEL	325	0	-	50	550.0%
NYMEX PLATINUM	2,959	9,105	-67.5%	2,468	19.9%
PALLADIUM	1,236	1,719	-28.1%	1,315	-6.0%
SILVER	1,746	1,414	23.5%	1,405	24.3%
Energy Futures					
3.5% FUEL OIL CID MED SWA	0	39	-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	10,074	21,794	-53.8%	11,139	-9.6%
ARGUS PROPAN FAR EST INDE	4,771	5,534	-13.8%	4,560	4.6%
ARGUS PROPAN(SAUDI ARAMC	2,072	2,174	-4.7%	2,127	-2.6%
AUSTRIALIAN COKE COAL	0	20	-100.0%	0	-
BRENT BALMO SWAP	0	362	-100.0%	0	-
BRENT CALENDAR SWAP	12,838	30,104	-57.4%	17,547	-26.8%
BRENT CFD SWAP	0	0	-	0	-
BRENT FINANCIAL FUTURES	145	607	-76.1%	2,360	-93.9%
BRENT OIL LAST DAY	213,806	231,351	-7.6%	223,222	-4.2%
CANADIAN LIGHT SWEET OIL	0	0	-	0	-
CENTERPOINT BASIS SWAP	0	359	-100.0%	0	-
CHICAGO ETHANOL SWAP	25,395	44,788	-43.3%	30,525	-16.8%
CHICAGO ULSD PL VS HO SPR	2,279	2,929	-22.2%	2,983	-23.6%
CHICAGO UNL GAS PL VS RBO	465	312	49.0%	330	40.9%
CIG BASIS	0	2,220	-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	44	698	-93.7%	65	-32.3%
CIN HUB 5MW REAL TIME O P	10,976	72,304	-84.8%	13,832	-20.6%
CIN HUB 5MW REAL TIME PK	595	7,259	-91.8%	742	-19.8%
COAL SWAP	0	0	-	0	-
COLUMB GULF MAINLINE NG B	88	790	-88.9%	110	-20.0%
CONWAY NATURAL GASOLINE (1,043	1,277	-18.3%	953	9.4%

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Energy Futures					
CONWAY NORMAL BUTANE (OPI	1,802	1,269	42.0%	1,679	7.3%
CONWAY PROPANE 5 DECIMALS	25,223	25,834	-2.4%	24,827	1.6%
CRUDE OIL	4,236	19,996	-78.8%	5,636	-24.8%
CRUDE OIL LAST DAY	0	0	-	0	-
CRUDE OIL OUTRIGHTS	169,301	164,071	3.2%	181,757	-6.9%
CRUDE OIL PHY	2,061,638	2,063,919	-0.1%	2,006,730	2.7%
CRUDE OIL SPRDS	112,514	131,323	-14.3%	127,297	-11.6%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
DAILY PJM	56,080	119,193	-53.0%	58,696	-4.5%
DATED BRENT (PLATTS) DAILY S	0	0	-	0	-
DATED TO FRONTLINE BRENT	250	945	-73.5%	300	-16.7%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-
DOMINION TRAN INC - APP I	0	0	-	0	-
DOMINION TRANSMISSION INC	858	5,582	-84.6%	1,044	-17.8%
DUBAI CRUDE OIL BALMO	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	100	1,965	-94.9%	100	0.0%
DUTCH TTF NATURAL GAS CAL	24,742	3,312	647.0%	28,073	-11.9%
EASTERN RAIL DELIVERY CSX	0	0	-	0	-
EAST/WEST FUEL OIL SPREAD	5	33	-84.8%	6	-16.7%
EIA FLAT TAX ONHWAY DIESE	3,937	1,687	133.4%	4,309	-8.6%
ELEC ERCOT DLY OFF PK	0	0	-	0	-
ELEC ERCOT DLY PEAK	0	0	-	0	-
ELEC ERCOT OFF PEAK	0	0	-	0	-
ELEC FINSETTLED	212	726	-70.8%	258	-17.8%
ELEC MISO PEAK	0	0	-	0	-
ELEC NYISO OFF-PEAK	0	0	-	0	-
ELECTRICITY OFF PEAK	3,954	52,838	-92.5%	4,706	-16.0%
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	55	556	-90.1%	84	-34.5%
ETHANOL SWAP	615	240	156.3%	487	26.3%
ETHANOL T2 FOB ROTT INCL DU	5,580	5,270	5.9%	5,022	11.1%
EURO 1% FUEL OIL NEW BALM	0	0	-	0	-
EURO 3.5% FUEL OIL RDAM B	0	11	-100.0%	0	-
EURO 3.5% FUEL OIL SPREAD	0	22	-100.0%	0	-
EURO-DENOMINATED PETRO P	0	0	-	0	-
EURO GASOIL 10PPM VS ICE	0	0	-	0	-
EUROPE 1% FUEL OIL NWE CA	0	310	-100.0%	0	-
EUROPE 1% FUEL OIL RDAM C	0	3	-100.0%	0	-
EUROPE 3.5% FUEL OIL MED	0	52	-100.0%	0	-
EUROPE 3.5% FUEL OIL RDAM	1,108	4,975	-77.7%	1,239	-10.6%
EUROPEAN GASOIL (ICE)	104	68	52.9%	120	-13.3%
EUROPEAN NAPHTHA BALMO	3	8	-62.5%	10	-70.0%
EUROPEAN NAPHTHA CRACK SP	3,775	9,498	-60.3%	3,919	-3.7%
EUROPE DATED BRENT SWAP	35	525	-93.3%	35	0.0%
EUROPE JET KERO NWE CALSW	0	16	-100.0%	0	-
EUROPE NAPHTHA CALSWAP	917	2,036	-55.0%	859	6.8%
EURO PROPANE CIF ARA SWA	2,443	2,547	-4.1%	2,396	2.0%

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Energy Futures					
FREIGHT MARKETS	2,423	3,676	-34.1%	3,051	-20.6%
FUEL OIL CRACK VS ICE	3,321	9,093	-63.5%	3,689	-10.0%
FUEL OIL NWE CRACK VS ICE	65	156	-58.3%	78	-16.7%
FUEL OIL (PLATS) CAR CM	0	5	-100.0%	0	-
FUEL OIL (PLATS) CAR CN	0	0	-	0	-
FUELOIL SWAP:CARGOES VS.B	228	675	-66.2%	248	-8.1%
GAS EURO-BOB OXY NWE BARG	2,701	4,720	-42.8%	2,791	-3.2%
GAS EURO-BOB OXY NWE BARG	18,169	24,131	-24.7%	19,525	-6.9%
GASOIL 0.1CIF MED VS ICE	0	0	-	0	-
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0	-
GASOIL 0.1 RDAM BRGS VS I	0	6	-100.0%	0	-
GASOIL 0.1 ROTTERDAM BARG	35	14	150.0%	45	-22.2%
GASOIL 10PPM VS ICE SWAP	0	17	-100.0%	0	-
GASOIL CALENDAR SWAP	58	65	-10.8%	62	-6.5%
GASOIL CRACK SPREAD CALEN	4,166	11,854	-64.9%	4,713	-11.6%
GASOIL MINI CALENDAR SWAP	1,104	1,020	8.2%	1,048	5.3%
GERMAN POWER BASELOAD CA	1,542	1,410	9.4%	1,659	-7.1%
GROUP THREE ULSD (PLATTS)	0	20	-100.0%	0	-
GROUP THREE UNLEAD GAS (P	0	300	-100.0%	0	-
GRP THREE ULSD(PLT)VS HEA	7,529	9,519	-20.9%	8,802	-14.5%
GRP THREE UNL GS (PLT) VS	3,100	2,687	15.4%	3,025	2.5%
GULF COAST 3% FUEL OIL BA	291	623	-53.3%	0	-
GULF COAST JET FUEL CLNDR	2,341	328	613.7%	1,362	71.9%
GULF COAST JET VS NYM 2 H	18,393	30,980	-40.6%	21,055	-12.6%
GULF COAST NO.6 FUEL OIL	12,163	20,050	-39.3%	13,353	-8.9%
GULF COAST ULSD CALENDAR	5,197	1,561	232.9%	5,527	-6.0%
GULF COAST ULSD CRACK SPR	420	365	15.1%	480	-12.5%
HEATING OIL BALMO CLNDR S	10	0	-	0	-
HEATING OIL CRCK SPRD BAL	0	0	-	0	-
HEATING OIL PHY	384,672	410,542	-6.3%	360,112	6.8%
HENRY HUB BASIS SWAP	1,220	2,867	-57.4%	1,840	-33.7%
HENRY HUB FINANCIAL LAST	75	0	-	0	-
HENRY HUB INDEX SWAP FUTU	2,576	4,262	-39.6%	3,444	-25.2%
HENRY HUB SWAP	719,345	876,358	-17.9%	721,835	-0.3%
HOUSTON SHIP CHANNEL BASI	3,411	7,929	-57.0%	3,814	-10.6%
HTG OIL	138	159	-13.2%	148	-6.8%
ICE BRENT DUBAI SWAP	15,230	42,275	-64.0%	17,978	-15.3%
IN DELIVERY MONTH EUA	0	0	-	0	-
INDIANA MISO	741	3,697	-80.0%	754	-1.7%
INDONESIAN COAL ICI4	411	878	-53.2%	487	-15.6%
ISO NEW ENGLAND OFF-PEAK	0	0	-	0	-
ISO NEW ENGLAND PK LMP	0	0	-	0	-
JAPAN C&F NAPHTHA CRACK S	0	81	-100.0%	0	-
JAPAN C&F NAPHTHA SWAP	402	1,347	-70.2%	339	18.6%
JAPAN NAPHTHA BALMO SWAP	0	39	-100.0%	5	-100.0%
JET AV FUEL (P) CAR FM ICE GA	0	0	-	0	-
JET CIF NWE VS ICE	25	206	-87.9%	30	-16.7%
JET FUEL CRG CIF NEW VS I	0	0	-	0	-
JET FUEL UP-DOWN BALMO CL	990	2,575	-61.6%	1,045	-5.3%
JKM LNG Futures	4,908	6,677	-26.5%	4,427	10.9%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest AUG 2020	Open Interest AUG 2019	% CHG	Open Interest JUL 2020	% CHG
Energy Futures					
LA CARB DIESEL (OPIS) SWA	402	74	443.2%	415	-3.1%
LA CARBOB GASOLINE(OPIS)S	0	375	-100.0%	0	-
LA JET (OPIS) SWAP	821	1,704	-51.8%	945	-13.1%
LLS (ARGUS) CALENDAR SWAP	142	360	-60.6%	159	-10.7%
LLS (ARGUS) VS WTI SWAP	7,251	15,598	-53.5%	8,243	-12.0%
LOS ANGELES CARB GASOLINE	0	0	-	15	-100.0%
LTD NAT GAS	314,216	321,070	-2.1%	285,314	10.1%
MARS (ARGUS) VS WTI SWAP	250	4,415	-94.3%	300	-16.7%
MARS (ARGUS) VS WTI TRD M	14,887	20,597	-27.7%	16,832	-11.6%
MARS BLEND CRUDE OIL	0	0	-	0	-
MCCLOSKY ARA ARG COAL	18,408	23,378	-21.3%	18,831	-2.2%
MCCLOSKY RCH BAY COAL	1,601	3,228	-50.4%	1,777	-9.9%
MGF FUT	0	0	-	0	-
MGN1 SWAP FUT	175	440	-60.2%	190	-7.9%
MICHIGAN BASIS	244	1,525	-84.0%	368	-33.7%
MICHIGAN MISO	0	0	-	0	-
MINI GAS EUROBOB OXY NWE A	10	532	-98.1%	50	-80.0%
MINI RBOB V. EBOBARG NWE BF	59	0	-	0	-
MINI RBOB V. EBOB(ARGUS) NW	1,084	3,082	-64.8%	1,111	-2.4%
MINY HTG OIL	1	1	0.0%	0	0.0%
MINY NATURAL GAS	5,662	3,967	42.7%	5,447	3.9%
MINY RBOB GAS	1	1	0.0%	0	0.0%
MINY WTI CRUDE OIL	2,843	3,958	-28.2%	3,359	-15.4%
MJC FUT	25	125	-80.0%	30	-16.7%
MNC FUT	1,161	5,032	-76.9%	1,393	-16.7%
MONT BELVIEU ETHANE 5 DECI	65,284	40,488	61.2%	59,104	10.5%
MONT BELVIEU ETHANE OPIS B	400	60	566.7%	320	25.0%
MONT BELVIEU LDH PROPANE 5	137,017	147,723	-7.2%	134,118	2.2%
MONT BELVIEU LDH PROPANE C	1,003	2,405	-58.3%	1,118	-10.3%
MONT BELVIEU NATURAL GASO	37,906	15,301	147.7%	36,913	2.7%
MONT BELVIEU NATURAL GASO	795	405	96.3%	834	-4.7%
MONT BELVIEU NORMAL BUTAN	62,894	58,158	8.1%	61,910	1.6%
MONT BELVIEU NORMAL BUTAN	647	1,353	-52.2%	1,290	-49.8%
NAT GAS BASIS SWAP	0	854	-100.0%	0	-
NATURAL GAS	119,013	82,965	43.4%	123,581	-3.7%
NATURAL GAS PEN SWP	199,712	131,815	51.5%	189,425	5.4%
NATURAL GAS PHY	1,255,765	1,315,574	-4.5%	1,307,193	-3.9%
NEPOOL CNCTCT 5MW D AH O	0	0	-	0	-
NEPOOL CONECTIC 5MW D AH	0	0	-	0	-
NEPOOL INTR HUB 5MW D AH	217,698	373,224	-41.7%	231,873	-6.1%
NEPOOL NE MASS 5MW D AH O	0	5,931	-100.0%	0	-
NEPOOL NE MASS 5MW D AH P	0	318	-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	1,120	1,054	6.3%	1,120	0.0%
NEW YORK ETHANOL SWAP	1,008	1,172	-14.0%	1,494	-32.5%
NEW YORK HUB ZONE G PEAK	1,312	1,058	24.0%	1,312	0.0%
NEW YORK HUB ZONE J PEAK	256	1,250	-79.5%	256	0.0%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
NGPL MID-CONTINENT	520	7,396	-93.0%	520	0.0%
NGPL TEX/OK	120	9,492	-98.7%	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	0	-	0	-
NORTHEN NATURAL GAS DEMA	0	122	-100.0%	0	-
NORTHEN NATURAL GAS VENTL	0	366	-100.0%	0	-
NORTHWEST ROCKIES BASIS S	244	5,977	-95.9%	306	-20.3%
N ROCKIES PIPE SWAP	0	0	-	0	-
NY1% VS GC SPREAD SWAP	676	2,322	-70.9%	824	-18.0%
NY 3.0% FUEL OIL (PLATTS	0	0	-	0	-
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-
NY HARBOR HEAT OIL SWP	11,178	8,716	28.2%	12,280	-9.0%
NY HARBOR LOW SULPUR GAS	665	840	-20.8%	690	-3.6%
NY HARBOR RESIDUAL FUEL 1	1,132	1,303	-13.1%	1,262	-10.3%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-
NYH NO 2 CRACK SPREAD CAL	3,261	2,270	43.7%	3,650	-10.7%
NYISO CAPACITY	104	752	-86.2%	125	-16.8%
NYISO J	0	0	-	0	-
NYISO J OFF-PEAK	0	0	-	0	-
NYISO ZONE A 5MW D AH O P	2,370	11,714	-79.8%	3,138	-24.5%
NYISO ZONE A 5MW D AH PK	0	768	-100.0%	0	-
NYISO ZONE G 5MW D AH O P	120,410	443,754	-72.9%	142,298	-15.4%
NYISO ZONE G 5MW D AH PK	10,824	22,230	-51.3%	11,685	-7.4%
NYISO ZONE J 5MW D AH O P	3,555	49,566	-92.8%	4,707	-24.5%
NYISO ZONE J 5MW D AH PK	512	4,296	-88.1%	680	-24.7%
NYMEX ALUMINUM FUTURES	0	372	-100.0%	0	-
NYMEX ULSD VS NYMEX HO	0	0	-	100	-100.0%
NY ULSD (ARGUS) VS HEATING	1,893	465	307.1%	1,874	1.0%
ONEOK OKLAHOMA NG BASIS	0	0	-	0	-
ONTARIO POWER SWAPS	0	0	-	0	-
PANHANDLE BASIS SWAP FUTU	573	2,287	-74.9%	640	-10.5%
PANHANDLE PIPE SWAP	0	0	-	0	-
PERMIAN BASIS SWAP	1,098	3,660	-70.0%	1,377	-20.3%
PETROCHEMICALS	14,117	11,181	26.3%	13,346	5.8%
PETRO CRCKS & SPRDS ASIA	375	919	-59.2%	420	-10.7%
PETRO CRCKS & SPRDS NA	47,774	72,197	-33.8%	50,859	-6.1%
PETRO CRK&SPRD EURO	4,177	10,627	-60.7%	4,869	-14.2%
PETROLEUM PRODUCTS	3,231	3,199	1.0%	3,634	-11.1%
PETROLEUM PRODUCTS ASIA	1,518	2,319	-34.5%	1,308	16.1%
PETRO OUTRIGHT EURO	16,078	9,539	68.6%	16,266	-1.2%
PETRO OUTRIGHT NA	4,263	7,247	-41.2%	4,715	-9.6%
PJM AD HUB 5MW REAL TIME	76,380	190,315	-59.9%	83,382	-8.4%
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	354	918	-61.4%	354	0.0%
PJM DAYTON DA OFF-PEAK	11,850	52,645	-77.5%	15,690	-24.5%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
PJM DAYTON DA PEAK	640	3,210	-80.1%	850	-24.7%
PJM MONTHLY	0	200	-100.0%	0	-
PJM NI HUB 5MW REAL TIME	57,470	107,116	-46.3%	59,615	-3.6%
PJM NILL DA OFF-PEAK	0	40,290	-100.0%	0	-
PJM NILL DA PEAK	0	2,496	-100.0%	0	-
PJM OFF-PEAK LMP SWAP FUT	0	0	-	0	-
PJM PECO ZONE5MW PEAK CAL	0	2,120	-100.0%	0	-
PJM PSEG DA OFF-PEAK	0	49,425	-100.0%	0	-
PJM PSEG DA PEAK	0	2,650	-100.0%	0	-
PJM WESTH DA OFF-PEAK	2,370	86,284	-97.3%	3,138	-24.5%
PJM WESTHDA PEAK	128	4,682	-97.3%	170	-24.7%
PJM WESTH RT OFF-PEAK	343,105	552,799	-37.9%	353,305	-2.9%
PJM WESTH RT PEAK	34,722	77,138	-55.0%	38,439	-9.7%
PLASTICS	4,261	3,147	35.4%	4,476	-4.8%
PREMIUM UNLD 10P FOB MED	21	168	-87.5%	21	0.0%
PREMIUM UNLEAD 10PPM FOB	0	32	-100.0%	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	612	985	-37.9%	863	-29.1%
PROPANE NON-LDH MT. BEL (OF	54,696	56,166	-2.6%	53,058	3.1%
RBOB CALENDAR SWAP	11,491	13,643	-15.8%	13,900	-17.3%
RBOB CRACK SPREAD	2,605	3,200	-18.6%	3,385	-23.0%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-
RBOB GAS	93	96	-3.1%	100	-7.0%
RBOB GASOLINE BALMO CLNDR	262	765	-65.8%	1,031	-74.6%
RBOB PHY	352,803	383,571	-8.0%	326,894	7.9%
RBOB SPREAD (PLATTS) SWAP	0	0	-	0	-
RBOB VS HEATING OIL SWAP	440	50	780.0%	750	-41.3%
SAN JUAN BASIS SWAP	122	2,197	-94.4%	184	-33.7%
SAN JUAN PIPE SWAP	0	0	-	0	-
SINGAPORE 180CST BALMO	0	20	-100.0%	0	-
SINGAPORE 380CST BALMO	0	293	-100.0%	0	-
SINGAPORE 380CST FUEL OIL	358	4,860	-92.6%	492	-27.2%
SINGAPORE FUEL 180CST CAL	18	431	-95.8%	27	-33.3%
SINGAPORE FUEL OIL SPREAD	95	158	-39.9%	120	-20.8%
SINGAPORE GASOIL	897	11,121	-91.9%	1,020	-12.1%
SINGAPORE GASOIL CALENDAR	1,815	395	359.5%	1,664	9.1%
SINGAPORE GASOIL SWAP	1,070	810	32.1%	1,100	-2.7%
SINGAPORE GASOIL VS ICE	2,776	9,295	-70.1%	3,309	-16.1%
SINGAPORE JET KERO BALMO	0	0	-	0	-
SINGAPORE JET KERO GASOIL	0	2,800	-100.0%	0	-
SINGAPORE JET KEROSENE SW	390	1,165	-66.5%	705	-44.7%
SINGAPORE JET KERO VS. GAS	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEAD	150	0	-	0	-
SINGAPORE MOGAS 92 UNLEAD	8,153	8,950	-8.9%	8,274	-1.5%
SINGAPORE NAPHTHA SWAP	0	0	-	0	-
SING FUEL	0	0	-	0	-
SOUTH STAR TEX OKLHM KNS	0	0	-	0	-
Sumas Basis Swap	0	1,065	-100.0%	0	-
TC2 ROTTERDAM TO USAC 37K	75	587	-87.2%	90	-16.7%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
TC5 RAS TANURA TO YOKOHAM	405	1,034	-60.8%	495	-18.2%
TCO BASIS SWAP	244	2,196	-88.9%	368	-33.7%
TD3 MEG TO JAPAN 250K MT	5,862	13,233	-55.7%	6,648	-11.8%
TENNESSEE ZONE 0 BASIS SW	0	0	-	0	-
Tetco STX Basis	0	0	-	0	-
TEXAS EASTERN ZONE M-3 BA	1,301	1,158	12.3%	306	325.2%
TEXAS GAS ZONE1 NG BASIS	0	0	-	0	-
Transco Zone 3 Basis	0	0	-	0	-
TRANSCO ZONE4 BASIS SWAP	503	2,072	-75.7%	630	-20.2%
TRANSCO ZONE 6 BASIS SWAP	0	0	-	0	-
UCM FUT	0	0	-	0	-
UK NBP NAT GAS CAL MTH FUT	225	90	150.0%	241	-6.6%
ULSD 10PPM CIF MED VS ICE	0	0	-	0	-
ULSD UP-DOWN BALMO SWP	4,098	2,555	60.4%	2,365	73.3%
UP DOWN GC ULSD VS NMX HO	64,431	59,685	8.0%	71,344	-9.7%
WAHA BASIS	157	1,007	-84.4%	224	-29.9%
WESTERN RAIL DELIVERY PRB	0	0	-	0	-
WTI-BRENT BULLET SWAP	34	1,559	-97.8%	51	-33.3%
WTI-BRENT CALENDAR SWAP	100,623	160,572	-37.3%	99,880	0.7%
WTI CALENDAR	162,471	174,244	-6.8%	169,994	-4.4%
WTI MIDLAND CRUDE OIL	150	0	-	200	-25.0%
WTS (ARGUS) VS WTI SWAP	76,808	65,038	18.1%	80,230	-4.3%
WTS (ARGUS) VS WTI TRD MT	9,867	5,341	84.7%	9,272	6.4%
Energy Options					
BRENT 1 MONTH CAL	0	0	-	0	-
BRENT CALENDAR SWAP	2,809	8,960	-68.6%	5,058	-44.5%
BRENT CRUDE OIL 12 M CSO	0	0	-	0	-
BRENT CRUDE OIL 1 M CSO	10,200	13,260	-23.1%	11,700	-12.8%
BRENT CRUDE OIL 6 M CSO	0	0	-	0	-
BRENT OIL LAST DAY	168,263	234,807	-28.3%	121,689	38.3%
COAL API2 INDEX	0	430	-100.0%	0	-
COAL API4 INDEX	0	0	-	0	-
COAL SWAP	0	0	-	0	-
CRUDE OIL	0	150	-100.0%	0	-
CRUDE OIL 1MO	470,380	629,300	-25.3%	432,397	8.8%
CRUDE OIL APO	305,857	358,187	-14.6%	327,300	-6.6%
CRUDE OIL CALNDR STRIP	50	200	-75.0%	50	0.0%
CRUDE OIL OUTRIGHTS	0	0	-	0	-
CRUDE OIL PHY	1,746,192	2,175,413	-19.7%	1,997,142	-12.6%
ETHANOL	0	0	-	0	-
ETHANOL SWAP	11,515	22,073	-47.8%	11,095	3.8%
FREIGHT MARKETS	0	0	-	0	-
HEATING OIL PHY	14,870	42,068	-64.7%	21,392	-30.5%
HENRY HUB FINANCIAL LAST	33,475	10,890	207.4%	31,323	6.9%
HO 1 MONTH CLNDR OPTIONS	0	0	-	0	-
LLS CRUDE OIL	0	0	-	0	-
MCCLOSKEY ARA ARGS COAL	5,167	0	-	5,517	-6.3%
MCCLOSKEY RCH BAY COAL	0	500	-100.0%	100	-100.0%

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CME Group Exchange Open Interest Report - Monthly

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Energy Options					
NATURAL GAS 1 M CSO FIN	92,575	111,850	-17.2%	120,950	-23.5%
NATURAL GAS 2 M CSO FIN	5,100	1,075	374.4%	5,100	0.0%
NATURAL GAS 3 M CSO FIN	149,785	56,400	165.6%	157,110	-4.7%
NATURAL GAS 5 M CSO FIN	1,000	1,600	-37.5%	0	-
NATURAL GAS 6 M CSO FIN	14,400	13,750	4.7%	0	-
NATURAL GAS OPT	85,060	0	-	96,900	-12.2%
NATURAL GAS OPTION ON CALE	20,620	17,064	20.8%	20,420	1.0%
NATURAL GAS PHY	2,463,265	1,759,438	40.0%	2,478,248	-0.6%
NATURAL GAS SUMMER STRIP	400	0	-	400	0.0%
NATURAL GAS WINTER STRIP	600	1,500	-60.0%	600	0.0%
N ROCKIES PIPE SWAP	0	3,930	-100.0%	0	-
NY HARBOR HEAT OIL SWP	9,392	13,246	-29.1%	10,842	-13.4%
NYISO ZONE G 5MW PEAK OPTI	0	0	-	0	-
PANHANDLE PIPE SWAP	0	0	-	0	-
PETROCHEMICALS	1,275	4,690	-72.8%	1,296	-1.6%
PETRO OUTRIGHT EURO	10	24	-58.3%	12	-16.7%
PETRO OUTRIGHT NA	1,130	650	73.8%	1,190	-5.0%
PJM WES HUB PEAK CAL MTH	1,510	1,260	19.8%	1,510	0.0%
PJM WES HUB PEAK LMP 50MW	512	555	-7.7%	512	0.0%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-
RBOB CALENDAR SWAP	502	140	258.6%	499	0.6%
RBOB CRACK	0	0	-	0	-
RBOB PHY	7,129	12,103	-41.1%	8,909	-20.0%
ROTTERDAM 3.5%FUEL OIL CL	0	0	-	0	-
SAN JUAN PIPE SWAP	0	2,970	-100.0%	0	-
SHORT TERM	0	0	-	0	-
SHORT TERM NATURAL GAS	0	100	-100.0%	0	-
SINGAPORE GASOIL CALENDAR	0	0	-	0	-
SINGAPORE JET FUEL CALEND	0	0	-	0	-
WTI-BRENT BULLET SWAP	157,015	165,475	-5.1%	168,200	-6.6%
WTI CRUDE OIL 1 M CSO FI	236,310	142,730	65.6%	253,385	-6.7%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest AUG 2020	Open Interest AUG 2019	% CHG	Open Interest JUL 2020	% CHG
FX Futures					
AD/CD CROSS RATES	2	4	-50.0%	2	0.0%
AD/JY CROSS RATES	366	495	-26.1%	305	20.0%
AD/NE CROSS RATES	43	130	-66.9%	28	53.6%
AUSTRALIAN DOLLAR	133,907	167,866	-20.2%	126,778	5.6%
BP/JY CROSS RATES	534	1,601	-66.6%	373	43.2%
BP/SF CROSS RATES	92	79	16.5%	141	-34.8%
BRAZIL REAL	58,158	74,683	-22.1%	29,997	93.9%
BRITISH POUND	181,025	266,890	-32.2%	175,736	3.0%
CANADIAN DOLLAR	138,701	163,507	-15.2%	138,417	0.2%
CD/JY CROSS RATES	8	2	300.0%	4	100.0%
CHINESE RENMINBI (CNH)	2,550	1,917	33.0%	1,051	142.6%
CZECK KORUNA (EC)	0	6	-100.0%	3	-100.0%
CZECK KORUNA (US)	0	0	-	0	-
EC/AD CROSS RATES	2,640	2,453	7.6%	2,501	5.6%
EC/CD CROSS RATES	2,230	1,791	24.5%	2,689	-17.1%
EC/NOK CROSS RATES	67	532	-87.4%	65	3.1%
EC/SEK CROSS RATES	586	624	-6.1%	578	1.4%
EFX/BP CROSS RATES	24,569	26,758	-8.2%	24,077	2.0%
EFX/JY CROSS RATES	17,201	24,295	-29.2%	17,002	1.2%
EFX/SF CROSS RATES	7,995	12,671	-36.9%	8,004	-0.1%
E-MINI EURO FX	16,156	17,767	-9.1%	15,414	4.8%
E-MINI JAPANESE YEN	1,289	1,740	-25.9%	1,266	1.8%
EURO FX	702,181	540,390	29.9%	693,143	1.3%
HUNGARIAN FORINT (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	18	0	-	18	0.0%
INDIAN RUPEE	2,185	1,579	38.4%	1,446	51.1%
JAPANESE YEN	147,160	152,327	-3.4%	160,812	-8.5%
KOREAN WON	342	1,051	-67.5%	257	33.1%
MEXICAN PESO	132,617	189,959	-30.2%	132,194	0.3%
MICRO AUD/USD	11,524	4,213	173.5%	9,084	26.9%
MICRO CAD/USD	2,508	2,345	7.0%	2,060	21.7%
MICRO CHF/USD	1,328	656	102.4%	1,251	6.2%
MICRO EUR/USD	18,867	12,220	54.4%	16,001	17.9%
MICRO GBP/USD	2,885	3,973	-27.4%	2,644	9.1%
MICRO INR/USD	91	533	-82.9%	163	-44.2%
MICRO JPY/USD	3,643	3,386	7.6%	3,042	19.8%
NEW ZEALND DOLLAR	39,241	69,606	-43.6%	37,565	4.5%
NKR/USD CROSS RATE	1,795	2,089	-14.1%	1,888	-4.9%
POLISH ZLOTY (EC)	89	5	1,680.0%	89	0.0%
POLISH ZLOTY (US)	224	117	91.5%	218	2.8%
RMB USD	1	1	0.0%	2	-50.0%
RUSSIAN RUBLE	25,078	64,314	-61.0%	24,308	3.2%
S.AFRICAN RAND	11,448	14,873	-23.0%	12,197	-6.1%
SF/JY CROSS RATES	6	0	-	3	100.0%
SHEKEL	0	0	-	1	-100.0%
SKR/USD CROSS RATES	1,430	1,525	-6.2%	1,340	6.7%
SWISS FRANC	54,393	58,193	-6.5%	56,884	-4.4%
TURKISH LIRA	1,134	1,724	-34.2%	1,085	4.5%
USDZAR	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

	Open Interest AUG 2020	Open Interest AUG 2019	% CHG	Open Interest JUL 2020	% CHG
FX Options					
AUD/USD MONDAY OPTION WEE	0	0	-	174	-100.0%
AUD/USD MONDAY OPTION WEE	0	0	-	164	-100.0%
AUD/USD MONDAY OPTION WEE	90	0	-	558	-83.9%
AUD/USD MONDAY OPTION WEE	0	0	-	57	-100.0%
AUD/USD MONDAY OPTION WEE	0	0	-	0	-
AUD/USD MONTHLY OPTIONS	58,593	56,950	2.9%	58,129	0.8%
AUD/USD WKLY FRIDAY OPTION	0	0	-	0	-
AUD/USD WKLY FRIDAY OPTION	859	4,370	-80.3%	983	-12.6%
AUD/USD WKLY FRIDAY OPTION	374	568	-34.2%	1,495	-75.0%
AUD/USD WKLY FRIDAY OPTION	477	461	3.5%	895	-46.7%
AUD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%
AUD/USD WKLY WED OPTIONS -	599	1,041	-42.5%	442	35.5%
AUD/USD WKLY WED OPTIONS -	137	22	522.7%	144	-4.9%
AUD/USD WKLY WED OPTIONS -	1	39	-97.4%	51	-98.0%
AUD/USD WKLY WED OPTIONS -	0	3	-100.0%	112	-100.0%
AUD/USD WKLY WED OPTIONS -	0	0	-	0	-
BRITISH POUND (EU)	0	0	-	0	-
BRL/USD MONTHLY OPTIONS	0	57	-100.0%	1	-100.0%
CAD/USD MONDAY OPTIONS WE	0	0	-	619	-100.0%
CAD/USD MONDAY OPTIONS WE	535	0	-	0	-
CAD/USD MONDAY OPTIONS WE	50	0	-	83	-39.8%
CAD/USD MONDAY OPTIONS WE	50	0	-	0	-
CAD/USD MONDAY OPTIONS WE	0	0	-	0	-
CAD/USD MONTHLY OPTIONS	63,063	48,575	29.8%	65,798	-4.2%
CAD/USD WKLY FRIDAY OPTION	0	0	-	0	-
CAD/USD WKLY FRIDAY OPTION	1,954	4,125	-52.6%	1,630	19.9%
CAD/USD WKLY FRIDAY OPTION	1,842	1,993	-7.6%	1,006	83.1%
CAD/USD WKLY FRIDAY OPTION	597	1,070	-44.2%	579	3.1%
CAD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%
CAD/USD WKLY WED OPTIONS -	646	1,874	-65.5%	2,027	-68.1%
CAD/USD WKLY WED OPTIONS -	155	156	-0.6%	2	7,650.0%
CAD/USD WKLY WED OPTIONS -	0	207	-100.0%	487	-100.0%
CAD/USD WKLY WED OPTIONS -	0	21	-100.0%	0	-
CAD/USD WKLY WED OPTIONS -	0	0	-	0	-
CANADIAN DOLLAR (EU)	0	0	-	0	-
CHF/USD MONTHLY OPTIONS	6,470	4,978	30.0%	6,554	-1.3%
CHF/USD WKLY FRIDAY OPTION	0	0	-	0	-
CHF/USD WKLY FRIDAY OPTION	4	254	-98.4%	2	100.0%
CHF/USD WKLY FRIDAY OPTION	150	1	14,900.0%	0	-
CHF/USD WKLY FRIDAY OPTION	0	53	-100.0%	0	-
CHF/USD WKLY FRIDAY OPTION	0	0	0.0%	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	0	0	-	3,767	-100.0%
EUR/USD MONDAY OPTION WEE	431	0	-	687	-37.3%
EUR/USD MONDAY OPTION WEE	1,048	0	-	478	119.2%
EUR/USD MONDAY OPTION WEE	143	0	-	2,158	-93.4%
EUR/USD MONDAY OPTION WEE	0	0	-	0	-
EUR/USD MONTHLY OPTIONS	258,875	264,912	-2.3%	258,241	0.2%

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CME Group Exchange Open Interest Report - Monthly

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FX Options					
EUR/USD WKLY FRIDAY OPTION	2	0	-	0	-
EUR/USD WKLY FRIDAY OPTION	3,851	12,591	-69.4%	6,216	-38.0%
EUR/USD WKLY FRIDAY OPTION	1,430	4,776	-70.1%	4,540	-68.5%
EUR/USD WKLY FRIDAY OPTION	675	2,481	-72.8%	3,482	-80.6%
EUR/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%
EUR/USD WKLY WED OPTIONS -	6,279	8,187	-23.3%	5,108	22.9%
EUR/USD WKLY WED OPTIONS -	4,081	5,599	-27.1%	1,771	130.4%
EUR/USD WKLY WED OPTIONS -	510	4,249	-88.0%	1,235	-58.7%
EUR/USD WKLY WED OPTIONS -	1	573	-99.8%	419	-99.8%
EUR/USD WKLY WED OPTIONS -	0	0	-	0	-
GBP/USD MONDAY OPTION WEE	0	0	-	1,047	-100.0%
GBP/USD MONDAY OPTION WEE	83	0	-	0	-
GBP/USD MONDAY OPTION WEE	0	0	-	0	-
GBP/USD MONDAY OPTION WEE	0	0	-	0	-
GBP/USD MONDAY OPTION WEE	0	0	-	0	-
GBP/USD MONTHLY OPTIONS	85,600	105,927	-19.2%	96,873	-11.6%
GBP/USD WKLY FRIDAY OPTION	470	0	-	0	-
GBP/USD WKLY FRIDAY OPTION	771	6,112	-87.4%	1,109	-30.5%
GBP/USD WKLY FRIDAY OPTION	1,492	1,289	15.7%	476	213.4%
GBP/USD WKLY FRIDAY OPTION	515	997	-48.3%	573	-10.1%
GBP/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%
GBP/USD WKLY WED OPTIONS -	657	833	-21.1%	238	176.1%
GBP/USD WKLY WED OPTIONS -	28	867	-96.8%	339	-91.7%
GBP/USD WKLY WED OPTIONS -	20	206	-90.3%	12	66.7%
GBP/USD WKLY WED OPTIONS -	1	0	-	0	-
GBP/USD WKLY WED OPTIONS -	0	0	-	0	-
JAPANESE YEN (EU)	0	0	-	0	-
JPY/USD MONDAY OPTION WEE	0	0	-	1,572	-100.0%
JPY/USD MONDAY OPTION WEE	52	0	-	2,118	-97.5%
JPY/USD MONDAY OPTION WEE	0	0	-	837	-100.0%
JPY/USD MONDAY OPTION WEE	0	0	-	103	-100.0%
JPY/USD MONDAY OPTION WEE	0	0	-	0	-
JPY/USD MONTHLY OPTIONS	101,527	117,875	-13.9%	102,455	-0.9%
JPY/USD WKLY FRIDAY OPTION	0	0	-	0	-
JPY/USD WKLY FRIDAY OPTION	2,156	4,966	-56.6%	1,631	32.2%
JPY/USD WKLY FRIDAY OPTION	838	2,076	-59.6%	1,482	-43.5%
JPY/USD WKLY FRIDAY OPTION	484	1,144	-57.7%	1,376	-64.8%
JPY/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%
JPY/USD WKLY WED OPTIONS -	2,418	3,849	-37.2%	3,593	-32.7%
JPY/USD WKLY WED OPTIONS -	1,226	1,038	18.1%	219	459.8%
JPY/USD WKLY WED OPTIONS -	582	1,058	-45.0%	281	107.1%
JPY/USD WKLY WED OPTIONS -	0	530	-100.0%	156	-100.0%
JPY/USD WKLY WED OPTIONS -	0	0	-	0	-
MXN/USD MONTHLY OPTIONS	1,804	3,402	-47.0%	1,242	45.2%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	75	-100.0%	0	-
MXN/USD WKLY FRIDAY OPTION	0	572	-100.0%	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%
NZD/USD MONTHLY OPTIONS	63	492	-87.2%	48	31.3%

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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	-
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 -	1	0	0.0%	55	-98.2%
Ags Futures					
FERTILIZER PRODUCS	5,567	3,620	53.8%	4,715	18.1%

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CME Group Exchange Open Interest Report - Monthly

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Ag Products Futures					
BUTTER CS	9,742	8,940	9.0%	9,820	-0.8%
CASH-SETTLED CHEESE	24,817	20,555	20.7%	24,244	2.4%
CAT ASIA WEATHER	0	0	-	0	-
CATTLE	295,729	340,684	-13.2%	284,503	3.9%
CAT WEATHER EUROPEAN	0	600	-100.0%	0	-
CDD SEASONAL STRIP	750	450	66.7%	750	0.0%
CDD WEATHER	4,300	2,600	65.4%	7,050	-39.0%
CHI WHEAT	351,952	349,232	0.8%	387,250	-9.1%
CLASS IV MILK	6,288	7,710	-18.4%	6,236	0.8%
COCOA TAS	0	0	-	0	-
COFFEE	0	0	-	0	-
CORN	1,364,454	1,562,640	-12.7%	1,623,627	-16.0%
COTTON	3	3	0.0%	0	-
DJ_UBS ROLL SELECT INDEX FU	2,178	1,807	20.5%	1,633	33.4%
DOW-UBS COMMOD INDEX	21,172	25,850	-18.1%	22,221	-4.7%
DRY WHEY	3,775	2,583	46.1%	3,688	2.4%
FEEDER CATTLE	43,239	48,091	-10.1%	43,963	-1.6%
FERTILIZER PRODUCTS	380	2,785	-86.4%	395	-3.8%
GOLDMAN SACHS	5,843	13,143	-55.5%	5,644	3.5%
GSCI EXCESS RETURN FUT	44,864	42,125	6.5%	44,082	1.8%
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	215,482	268,656	-19.8%	232,840	-7.5%
HOUSING INDEX	41	45	-8.9%	36	13.9%
Intercommodity Spread	0	0	-	0	-
KC WHEAT	229,938	280,932	-18.2%	266,722	-13.8%
LUMBER	4,233	2,252	88.0%	4,320	-2.0%
MALAYSIAN PALM SWAP	15,160	27,756	-45.4%	18,020	-15.9%
MILK	24,941	20,849	19.6%	28,609	-12.8%
MINI CORN	5,807	10,068	-42.3%	7,049	-17.6%
MINI SOYBEAN	16,011	10,021	59.8%	10,316	55.2%
MINI WHEAT	1,876	999	87.8%	2,410	-22.2%
MLK MID OPTIONS	0	0	-	0	-
NFD MILK	8,341	9,126	-8.6%	8,746	-4.6%
OATS	5,032	4,494	12.0%	4,537	10.9%
PACIFIC RIM DAT SS WTHR	1,300	0	-	1,300	0.0%
ROUGH RICE	10,106	7,894	28.0%	9,872	2.4%
SOYBEAN	864,251	638,466	35.4%	823,901	4.9%
SOYBEAN MEAL	447,219	440,424	1.5%	431,113	3.7%
SOYBEAN OIL	453,366	477,494	-5.1%	442,690	2.4%
S&P GSCI ENHANCED ER SWAP	3,762	3,762	0.0%	3,762	0.0%
SUGAR 11	0	0	-	0	-
USD CRUDE PALM OIL	7,443	3,580	107.9%	6,592	12.9%
WHEAT	32,538	22,626	43.8%	31,930	1.9%

Ag Products Options

AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
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Ag Products Options					
BUTTER CS	11,486	9,884	16.2%	14,010	-18.0%
CASH-SETTLED CHEESE	42,130	29,490	42.9%	41,681	1.1%
CATTLE	149,404	181,624	-17.7%	199,585	-25.1%
CAT WEATHER EUROPEAN	0	0	-	0	-
CDD SEASONAL STRIP	2,000	5,000	-60.0%	2,000	0.0%
CHI WHEAT	296,546	319,658	-7.2%	337,894	-12.2%
CLASS IV MILK	13,594	13,197	3.0%	15,094	-9.9%
CORN	1,054,746	1,372,021	-23.1%	1,194,720	-11.7%
CORN NEARBY+2 CAL SPRD	12,883	12,110	6.4%	21,951	-41.3%
DEC-DEC CORN CAL SPRD	2,348	7,537	-68.8%	1,998	17.5%
DEC-JULY CORN CAL SPRD	2,656	14,895	-82.2%	1,756	51.3%
DEC-JULY WHEAT CAL SPRD	1,260	0	-	310	306.5%
DRY WHEY	2,816	2,621	7.4%	3,205	-12.1%
FEEDER CATTLE	18,941	29,254	-35.3%	27,714	-31.7%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER	0	0	-	0	-
HOGS	157,041	394,308	-60.2%	185,695	-15.4%
HOUSING INDEX	0	7	-100.0%	0	-
Intercommodity Spread	325	0	-	265	22.6%
JAN-MAR SOYBEAN CSO	10	0	-	10	0.0%
JULY-DEC CORN CAL SPRD	2,000	3,026	-33.9%	0	-
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
JULY-DEC WHEAT CAL SPRD	500	0	-	500	0.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	0	100	-100.0%	0	-
KC WHEAT	49,653	68,882	-27.9%	72,530	-31.5%
LUMBER	561	690	-18.7%	778	-27.9%
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	75	0	-	0	-
MILK	87,292	71,268	22.5%	102,693	-15.0%
MLK MID OPTIONS	64	113	-43.4%	83	-22.9%
NFD MILK	17,511	13,699	27.8%	20,730	-15.5%
NOV-JULY SOYBEAN CAL SPRD	105	3,550	-97.0%	0	-
NOV-MAR SOYBEAN CSO	1,285	20	6,325.0%	985	30.5%
NOV-NOV SOYBEAN CAL SPRD	25	884	-97.2%	10	150.0%
OATS	1,110	644	72.4%	1,125	-1.3%
ROUGH RICE	1,310	4,529	-71.1%	2,791	-53.1%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	543,544	464,772	16.9%	639,669	-15.0%
SOYBEAN CRUSH	1,048	4	26,100.0%	1,031	1.6%
SOYBEAN MEAL	151,664	90,230	68.1%	135,550	11.9%
SOYBEAN OIL	108,341	71,928	50.6%	99,373	9.0%
SOYBN NEARBY+2 CAL SPRD	510	0	-	370	37.8%
SOYMEAL NEARBY+2 CAL SPRD	0	25	-100.0%	0	-
WHEAT	3,920	12,620	-68.9%	5,702	-31.3%
WHEAT-CORN ICSO	2,499	0	-	1,965	27.2%
WHEAT NEARBY+2 CAL SPRD	1,370	200	585.0%	2,450	-44.1%

***** 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 AUG 2020	Open Interest AUG 2019	% CHG	Open Interest JUL 2020	% CHG
TOTAL FUTURES GROUP					
Interest Rate Futures	24,229,529	30,208,929	-19.8%	24,364,687	-0.6%
Equity Index Futures	4,691,198	4,177,572	12.3%	4,400,976	6.6%
Metals Futures	1,186,505	1,305,811	-9.1%	1,198,567	-1.0%
Energy Futures	8,100,714	9,981,562	-18.8%	8,173,936	-0.9%
FX Futures	1,748,307	1,890,890	-7.5%	1,702,126	2.7%
Foreign Exchange Futures	0	0	-	0	-
Ags Futures	5,567	3,620	53.8%	4,715	18.1%
Ag Products Futures	4,526,333	4,659,242	-2.9%	4,799,871	-5.7%
TOTAL FUTURES	44,488,153	52,227,626	-14.8%	44,644,878	-0.4%
TOTAL OPTIONS GROUP					
Interest Rate Options	41,939,493	70,603,839	-40.6%	41,613,863	0.8%
Equity Index Options	3,546,793	4,914,997	-27.8%	3,340,497	6.2%
Metals Options	1,399,267	2,001,160	-30.1%	1,421,127	-1.5%
Energy Options	6,016,368	5,806,788	3.6%	6,290,846	-4.4%
FX Options	614,759	683,494	-10.1%	647,874	-5.1%
Foreign Exchange Options	1	0	100.0%	55	-98.2%
Ag Products Options	2,742,573	3,198,830	-14.3%	3,136,223	-12.6%
TOTAL OPTIONS	56,259,254	87,209,108	-35.5%	56,450,485	-0.3%
TOTAL COMBINED					
Interest Rate	66,169,022	100,812,768	-34.4%	65,978,550	0.3%
Equity Index	8,237,991	9,092,569	-9.4%	7,741,473	6.4%
Metals	2,585,772	3,306,971	-21.8%	2,619,694	-1.3%
Energy	14,117,082	15,788,350	-10.6%	14,464,782	-2.4%
FX	2,363,066	2,574,384	-8.2%	2,350,000	0.6%
Foreign Exchange	1	0	0.0%	55	-98.2%
Ags	5,567	3,620	53.8%	4,715	18.1%
Ag Products	7,268,906	7,858,072	-7.5%	7,936,094	-8.4%
GRAND TOTAL	100,747,407	139,436,734	-27.7%	101,095,363	-0.3%

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