

CME Group Exchange Open Interest Report - Monthly

| | Open Interest SEP 2020 | Open Interest SEP 2019 | % CHG | Open Interest AUG 2020 | % CHG |
|------------------------------|---------------------------|---------------------------|---------|---------------------------|---------|
| Interest Rate Futures | | | | | |
| 10-YR NOTE | 3,240,331 | 3,581,949 | -9.5% | 3,379,724 | -4.1% |
| 10-YR SWAP RATE | 194,129 | 167,430 | 15.9% | 157,872 | 23.0% |
| 15-YR SWAP RATE | 10,850 | 10,850 | 0.0% | 10,850 | 0.0% |
| 1-MONTH EURODOLLAR | 0 | 1 | -100.0% | 272 | -100.0% |
| 20-YR SWAP RATE | 90 | 90 | 0.0% | 90 | 0.0% |
| 2-YR NOTE | 2,026,406 | 3,658,811 | -44.6% | 2,054,935 | -1.4% |
| 2-YR SWAP RATE | 29,602 | 30,800 | -3.9% | 29,634 | -0.1% |
| 30-YR BOND | 1,195,989 | 971,403 | 23.1% | 1,149,447 | 4.0% |
| 30-YR SWAP RATE | 3,876 | 2,582 | 50.1% | 3,876 | 0.0% |
| 3-YR NOTE | 6,810 | 0 | - | 6,910 | -1.4% |
| 3-YR SWAP RATE | 9,713 | 14,028 | -30.8% | 9,586 | 1.3% |
| 4-YR SWAP RATE | 6,117 | 7,548 | -19.0% | 6,284 | -2.7% |
| 5-YR NOTE | 3,228,736 | 4,153,337 | -22.3% | 3,302,017 | -2.2% |
| 5-YR SWAP RATE | 53,836 | 65,841 | -18.2% | 69,099 | -22.1% |
| 7-YR SWAP RATE | 18,859 | 18,194 | 3.7% | 18,709 | 0.8% |
| EURODOLLARS | 9,059,010 | 11,993,964 | -24.5% | 10,052,894 | -9.9% |
| FED FUND | 1,505,506 | 2,158,386 | -30.2% | 1,554,384 | -3.1% |
| SOFR | 419,651 | 429,066 | -2.2% | 374,618 | 12.0% |
| SONIA | 21,958 | 13,194 | 66.4% | 17,508 | 25.4% |
| Ultra 10-Year Note | 902,211 | 817,182 | 10.4% | 1,000,964 | -9.9% |
| ULTRA T-BOND | 987,608 | 1,139,701 | -13.3% | 1,029,856 | -4.1% |
| Interest Rate Options | | | | | |
| 10-YR NOTE | 1,928,529 | 3,367,487 | -42.7% | 1,882,511 | 2.4% |
| 2-YR NOTE | 14,882 | 260,920 | -94.3% | 11,932 | 24.7% |
| 30-YR BOND | 568,687 | 999,922 | -43.1% | 568,237 | 0.1% |
| 5-YR NOTE | 512,201 | 1,844,340 | -72.2% | 508,300 | 0.8% |
| EURODOLLARS | 22,402,947 | 41,978,606 | -46.6% | 29,307,043 | -23.6% |
| EURO MIDCURVE | 6,455,317 | 12,436,880 | -48.1% | 9,660,821 | -33.2% |
| FED FUND | 150 | 31,576 | -99.5% | 150 | 0.0% |
| SOFR | 225 | 0 | - | 463 | -51.4% |
| Ultra 10-Year Note | 0 | 8,571 | -100.0% | 4 | -100.0% |
| ULTRA T-BOND | 2 | 62,072 | -100.0% | 32 | -93.8% |

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| Equity Index Futures | | | | | |
| BITCOIN FUTURES | 7,487 | 3,590 | 108.6% | 11,498 | -34.9% |
| DJ US REAL ESTATE | 35,803 | 41,815 | -14.4% | 31,459 | 13.8% |
| E-mini (\$5) Dow | 75,138 | 108,256 | -30.6% | 83,113 | -9.6% |
| E-MINI COM SERVICES SELECT | 4,548 | 9,193 | -50.5% | 4,849 | -6.2% |
| E-mini FTSE 100 (USD) | 0 | 0 | - | 0 | - |
| E-mini FTSE China 50 | 0 | 0 | - | 0 | - |
| E-MINI MIDCAP | 56,890 | 63,299 | -10.1% | 57,935 | -1.8% |
| E-MINI NASDAQ 100 | 260,149 | 205,400 | 26.7% | 245,038 | 6.2% |
| E-MINI RUSSELL 1000 | 8,913 | 8,353 | 6.7% | 8,432 | 5.7% |
| E-MINI RUSSELL 1000 GROWTH | 2,999 | 4,341 | -30.9% | 2,961 | 1.3% |
| E-MINI RUSSELL 1000 VALUE | 13,098 | 8,104 | 61.6% | 6,749 | 94.1% |
| E-MINI RUSSELL 2000 | 500,906 | 440,177 | 13.8% | 506,236 | -1.1% |
| E-MINI S&P500 | 2,486,790 | 2,476,777 | 0.4% | 2,779,544 | -10.5% |
| E-MINI S&P REAL ESTATE SELE | 2,325 | 3,777 | -38.4% | 1,933 | 20.3% |
| FT-SE 100 | 0 | 0 | - | 0 | - |
| FTSE Emerging | 10 | 61 | -83.6% | 35 | -71.4% |
| IBOVESPA INDEX | 124 | 204 | -39.2% | 130 | -4.6% |
| MICRO E-MINI NASDAQ 100 | 61,169 | 22,193 | 175.6% | 90,547 | -32.4% |
| MICRO E-MINI RUSSELL 2000 | 9,478 | 5,632 | 68.3% | 25,387 | -62.7% |
| MICRO E-MINI S&P500 | 70,694 | 23,295 | 203.5% | 222,714 | -68.3% |
| MICRO MINI \$5 DOW | 10,900 | 6,064 | 79.7% | 17,355 | -37.2% |
| NASDAQ BIOTECH | 35 | 264 | -86.7% | 226 | -84.5% |
| Nearby BTIC+ | 0 | 0 | - | 0 | - |
| NIFTY 50 | 0 | 0 | - | 0 | - |
| NIKKEI 225 (\$) STOCK | 14,911 | 24,041 | -38.0% | 17,424 | -14.4% |
| NIKKEI 225 (YEN) STOCK | 39,574 | 48,767 | -18.9% | 40,826 | -3.1% |
| S&P 500 | 179,136 | 279,245 | -35.8% | 263,656 | -32.1% |
| S&P 500 ANNUAL DIVIDEND IND | 192,688 | 116,842 | 64.9% | 184,187 | 4.6% |
| S&P 500/GI | 0 | 10 | -100.0% | 0 | - |
| S&P 500 QUARLY DIVIDEND IND | 1,114 | 580 | 92.1% | 6,459 | -82.8% |
| S&P 600 SMALLCAP EMINI | 0 | 492 | -100.0% | 1,089 | -100.0% |
| S&P CONSUMER DSCRTNRY SE | 3,238 | 3,046 | 6.3% | 3,273 | -1.1% |
| S&P CONSUMER STAPLES SECT | 8,909 | 6,477 | 37.5% | 9,060 | -1.7% |
| S&P ENERGY SECTOR | 21,595 | 6,990 | 208.9% | 16,379 | 31.8% |
| S&P FINANCIAL SECTOR | 10,150 | 15,167 | -33.1% | 9,025 | 12.5% |
| S&P HEALTH CARE SECTOR | 9,225 | 20,890 | -55.8% | 8,775 | 5.1% |
| S&P INDUSTRIAL SECTOR | 10,593 | 7,953 | 33.2% | 10,052 | 5.4% |
| S&P MATERIALS SECTOR | 3,749 | 2,937 | 27.6% | 4,539 | -17.4% |
| S&P TECHNOLOGY SECTOR | 7,207 | 7,789 | -7.5% | 7,888 | -8.6% |
| S&P UTILITIES SECTOR | 11,563 | 11,988 | -3.5% | 11,924 | -3.0% |
| S&P VALUE INDEX FUTURES | 0 | 12 | -100.0% | 0 | - |
| YEN DENOMINATED TOPIX | 96 | 553 | -82.6% | 501 | -80.8% |

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| Equity Index Options | | | | | |
| BITCOIN FUTURES | 3,970 | 0 | - | 2,223 | 78.6% |
| E-mini (\$5) Dow | 1,313 | 2,712 | -51.6% | 2,369 | -44.6% |
| E-MINI NASDAQ 100 | 92,621 | 64,047 | 44.6% | 130,121 | -28.8% |
| E-MINI RUSSELL 2000 | 7,777 | 9,256 | -16.0% | 13,868 | -43.9% |
| E-MINI S&P500 | 1,371,403 | 2,034,664 | -32.6% | 2,193,925 | -37.5% |
| EOM E-MINI RUSSELL 2000 END | 2,935 | 2,144 | 36.9% | 1,694 | 73.3% |
| EOM EMINI S&P | 452,578 | 558,452 | -19.0% | 394,935 | 14.6% |
| EOM S&P 500 | 132 | 14,563 | -99.1% | 125 | 5.6% |
| EOW1 E-MINI RUSSELL 2000 WE | 824 | 976 | -15.6% | 1,424 | -42.1% |
| EOW1 EMINI S&P 500 | 289,777 | 197,889 | 46.4% | 211,257 | 37.2% |
| EOW1 S&P 500 | 20,674 | 37,991 | -45.6% | 14,922 | 38.5% |
| EOW2 E-MINI RUSSELL 2000 WE | 400 | 831 | -51.9% | 741 | -46.0% |
| EOW2 EMINI S&P 500 | 153,946 | 118,317 | 30.1% | 75,757 | 103.2% |
| EOW2 S&P 500 | 5,147 | 16,561 | -68.9% | 364 | 1,314.0% |
| EOW3 E-MINI RUSSELL 2000 WE | 7,168 | 14,963 | -52.1% | 3,617 | 98.2% |
| EOW3 EMINI S&P 500 | 823,427 | 842,257 | -2.2% | 385,305 | 113.7% |
| EOW3 S&P 500 | 33,249 | 51,011 | -34.8% | 15,486 | 114.7% |
| EOW4 E-MINI RUSSELL 2000 WE | 73 | 363 | -79.9% | 6 | 1,116.7% |
| EOW4 EMINI S&P 500 | 46,783 | 33,072 | 41.5% | 25,671 | 82.2% |
| EOW4 S&P 500 | 27 | 0 | - | 410 | -93.4% |
| MICRO E-MINI NASDAQ 100 | 234 | 0 | - | 41 | 470.7% |
| MICRO E-MINI S&P500 | 12,284 | 0 | - | 232 | 5,194.8% |
| S&P 500 | 29,138 | 56,347 | -48.3% | 72,300 | -59.7% |
| Metals Futures | | | | | |
| ALUMINUM | 65,456 | 49,198 | 33.0% | 64,849 | 0.9% |
| COMEX COPPER | 238,885 | 234,852 | 1.7% | 231,031 | 3.4% |
| COMEX E-Mini GOLD | 2,621 | 1,877 | 39.6% | 3,430 | -23.6% |
| COMEX E-Mini SILVER | 840 | 475 | 76.8% | 687 | 22.3% |
| COMEX GOLD | 555,967 | 610,343 | -8.9% | 544,006 | 2.2% |
| COMEX MINY COPPER | 257 | 65 | 295.4% | 299 | -14.0% |
| COMEX SILVER | 154,828 | 213,288 | -27.4% | 165,543 | -6.5% |
| COPPER | 18,349 | 10,081 | 82.0% | 19,149 | -4.2% |
| FERROUS PRODUCTS | 3,352 | 2,746 | 22.1% | 3,960 | -15.4% |
| GOLD | 998 | 0 | - | 1,054 | -5.3% |
| Gold Kilo | 0 | 0 | - | 0 | - |
| HOT ROLLED COIL STEEL FUTU | 722 | 0 | - | 925 | -21.9% |
| IRON ORE 62 CHINA PLATTS FU | 0 | 0 | - | 0 | - |
| IRON ORE 62 CHINA TSI FUTURE | 0 | 6,072 | -100.0% | 0 | - |
| IRON ORE CHINA | 2,964 | 0 | - | 3,197 | -7.3% |
| LNDN ZINC | 0 | 0 | - | 0 | - |
| METALS | 20 | 0 | - | 20 | 0.0% |
| MICRO GOLD | 72,241 | 22,979 | 214.4% | 50,287 | 43.7% |
| NYMEX HOT ROLLED STEEL | 23,780 | 14,952 | 59.0% | 23,515 | 1.1% |
| NYMEX PLATINUM | 54,143 | 85,543 | -36.7% | 59,911 | -9.6% |
| PALLADIUM | 9,132 | 23,854 | -61.7% | 9,687 | -5.7% |
| SILVER | 4,926 | 2,146 | 129.5% | 4,645 | 6.0% |
| URANIUM | 302 | 2,406 | -87.4% | 310 | -2.6% |

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| Metals Options | | | | | |
| ALUMINUM | 90 | 0 | - | 120 | -25.0% |
| COMEX COPPER | 13,619 | 31,057 | -56.1% | 12,572 | 8.3% |
| COMEX GOLD | 1,115,927 | 1,682,120 | -33.7% | 1,229,348 | -9.2% |
| COMEX SILVER | 124,880 | 228,727 | -45.4% | 132,626 | -5.8% |
| COPPER | 0 | 460 | -100.0% | 0 | - |
| GOLD | 23,551 | 30,600 | -23.0% | 14,565 | 61.7% |
| HOT ROLLED COIL STEEL CALL | 0 | 600 | -100.0% | 0 | - |
| HOT ROLLED COIL STEEL PUT O | 0 | 0 | - | 0 | - |
| IRON ORE 62 CHINA TSI CALL O | 0 | 1,240 | -100.0% | 0 | - |
| IRON ORE 62 CHINA TSI PUT OP | 0 | 620 | -100.0% | 0 | - |
| IRON ORE CHINA | 2,960 | 0 | - | 3,770 | -21.5% |
| NYMEX HOT ROLLED STEEL | 625 | 0 | - | 325 | 92.3% |
| NYMEX PLATINUM | 1,679 | 2,703 | -37.9% | 2,959 | -43.3% |
| PALLADIUM | 1,651 | 2,142 | -22.9% | 1,236 | 33.6% |
| SILVER | 1,952 | 4,244 | -54.0% | 1,746 | 11.8% |
| Energy Futures | | | | | |
| 3.5% FUEL OIL CID MED SWA | 0 | 35 | -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 | 8,008 | 19,005 | -57.9% | 10,074 | -20.5% |
| ARGUS PROPAN FAR EST INDE | 4,972 | 5,500 | -9.6% | 4,771 | 4.2% |
| ARGUS PROPAN(SAUDI ARAMC | 2,095 | 2,079 | 0.8% | 2,072 | 1.1% |
| AUSTRIALIAN COKE COAL | 0 | 16 | -100.0% | 0 | - |
| BRENT BALMO SWAP | 76 | 448 | -83.0% | 0 | - |
| BRENT CALENDAR SWAP | 12,359 | 24,505 | -49.6% | 12,838 | -3.7% |
| BRENT CFD SWAP | 0 | 0 | - | 0 | - |
| BRENT FINANCIAL FUTURES | 130 | 675 | -80.7% | 145 | -10.3% |
| BRENT OIL LAST DAY | 200,119 | 231,023 | -13.4% | 213,806 | -6.4% |
| CANADIAN LIGHT SWEET OIL | 0 | 0 | - | 0 | - |
| CENTERPOINT BASIS SWAP | 0 | 249 | -100.0% | 0 | - |
| CHICAGO ETHANOL SWAP | 28,170 | 44,474 | -36.7% | 25,395 | 10.9% |
| CHICAGO ULSD PL VS HO SPR | 1,925 | 2,921 | -34.1% | 2,279 | -15.5% |
| CHICAGO UNL GAS PL VS RBO | 195 | 300 | -35.0% | 465 | -58.1% |
| CIG BASIS | 0 | 1,668 | -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 | 0 | 634 | -100.0% | 44 | -100.0% |
| CIN HUB 5MW REAL TIME O P | 8,288 | 62,304 | -86.7% | 10,976 | -24.5% |
| CIN HUB 5MW REAL TIME PK | 448 | 5,959 | -92.5% | 595 | -24.7% |
| COAL SWAP | 0 | 0 | - | 0 | - |
| COLUMB GULF MAINLINE NG B | 66 | 736 | -91.0% | 88 | -25.0% |
| CONWAY NATURAL GASOLINE (| 910 | 1,562 | -41.7% | 1,043 | -12.8% |

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| Energy Futures | | | | | |
| CONWAY NORMAL BUTANE (OPI | 1,817 | 1,502 | 21.0% | 1,802 | 0.8% |
| CONWAY PROPANE 5 DECIMALS | 27,023 | 25,110 | 7.6% | 25,223 | 7.1% |
| CRUDE OIL | 3,136 | 20,421 | -84.6% | 4,236 | -26.0% |
| CRUDE OIL LAST DAY | 0 | 0 | - | 0 | - |
| CRUDE OIL OUTRIGHTS | 160,654 | 162,202 | -1.0% | 169,301 | -5.1% |
| CRUDE OIL PHY | 2,078,929 | 2,072,130 | 0.3% | 2,061,638 | 0.8% |
| CRUDE OIL SPRDS | 108,990 | 130,855 | -16.7% | 112,514 | -3.1% |
| CRUDE OIL TRADE AT MARKER | 0 | 0 | 0.0% | 0 | 0.0% |
| DAILY PJM | 56,964 | 98,892 | -42.4% | 56,080 | 1.6% |
| DATED BRENT (PLATTS) DAILY S | 0 | 0 | - | 0 | - |
| DATED TO FRONTLINE BRENT | 200 | 895 | -77.7% | 250 | -20.0% |
| DIESEL 10P BRG FOB RDM VS | 0 | 0 | - | 0 | - |
| DOMINION TRAN INC - APP I | 0 | 0 | - | 0 | - |
| DOMINION TRANSMISSION INC | 678 | 4,982 | -86.4% | 858 | -21.0% |
| DUBAI CRUDE OIL BALMO | 0 | 0 | - | 0 | - |
| DUBAI CRUDE OIL CALENDAR | 100 | 1,639 | -93.9% | 100 | 0.0% |
| DUTCH TTF NATURAL GAS CAL | 24,019 | 4,068 | 490.4% | 24,742 | -2.9% |
| EASTERN RAIL DELIVERY CSX | 0 | 0 | - | 0 | - |
| EAST/WEST FUEL OIL SPREAD | 4 | 19 | -78.9% | 5 | -20.0% |
| EIA FLAT TAX ONHWAY DIESE | 3,896 | 1,688 | 130.8% | 3,937 | -1.0% |
| ELEC ERCOT DLY OFF PK | 0 | 0 | - | 0 | - |
| ELEC ERCOT DLY PEAK | 0 | 0 | - | 0 | - |
| ELEC ERCOT OFF PEAK | 0 | 0 | - | 0 | - |
| ELEC FINSETTLED | 170 | 682 | -75.1% | 212 | -19.8% |
| ELEC MISO PEAK | 0 | 0 | - | 0 | - |
| ELEC NYISO OFF-PEAK | 0 | 0 | - | 0 | - |
| ELECTRICITY OFF PEAK | 3,138 | 44,214 | -92.9% | 3,954 | -20.6% |
| 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 | 91 | 630 | -85.6% | 55 | 65.5% |
| ETHANOL SWAP | 475 | 400 | 18.8% | 615 | -22.8% |
| ETHANOL T2 FOB ROTT INCL DU | 6,491 | 5,152 | 26.0% | 5,580 | 16.3% |
| EURO 1% FUEL OIL NEW BALM | 0 | 0 | - | 0 | - |
| EURO 3.5% FUEL OIL RDAM B | 0 | 156 | -100.0% | 0 | - |
| EURO 3.5% FUEL OIL SPREAD | 0 | 17 | -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 | 333 | -100.0% | 0 | - |
| EUROPE 1% FUEL OIL RDAM C | 0 | 3 | -100.0% | 0 | - |
| EUROPE 3.5% FUEL OIL MED | 0 | 48 | -100.0% | 0 | - |
| EUROPE 3.5% FUEL OIL RDAM | 946 | 4,777 | -80.2% | 1,108 | -14.6% |
| EUROPEAN GASOIL (ICE) | 95 | 122 | -22.1% | 104 | -8.7% |
| EUROPEAN NAPHTHA BALMO | 0 | 55 | -100.0% | 3 | -100.0% |
| EUROPEAN NAPHTHA CRACK SP | 3,353 | 8,853 | -62.1% | 3,775 | -11.2% |
| EUROPE DATED BRENT SWAP | 34 | 75 | -54.7% | 35 | -2.9% |
| EUROPE JET KERO NWE CALSW | 0 | 15 | -100.0% | 0 | - |
| EUROPE NAPHTHA CALSWAP | 907 | 1,768 | -48.7% | 917 | -1.1% |
| EURO PROPANE CIF ARA SWA | 2,696 | 2,618 | 3.0% | 2,443 | 10.4% |

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| Energy Futures | | | | | |
| FREIGHT MARKETS | 2,253 | 3,074 | -26.7% | 2,423 | -7.0% |
| FUEL OIL CRACK VS ICE | 3,137 | 8,806 | -64.4% | 3,321 | -5.5% |
| FUEL OIL NWE CRACK VS ICE | 52 | 156 | -66.7% | 65 | -20.0% |
| FUEL OIL (PLATS) CAR CM | 0 | 4 | -100.0% | 0 | - |
| FUEL OIL (PLATS) CAR CN | 0 | 0 | - | 0 | - |
| FUELOIL SWAP:CARGOES VS.B | 208 | 553 | -62.4% | 228 | -8.8% |
| GAS EURO-BOB OXY NWE BARG | 2,596 | 4,267 | -39.2% | 2,701 | -3.9% |
| GAS EURO-BOB OXY NWE BARG | 17,307 | 22,908 | -24.4% | 18,169 | -4.7% |
| 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 | 25 | 42 | -40.5% | 35 | -28.6% |
| GASOIL 10PPM VS ICE SWAP | 0 | 11 | -100.0% | 0 | - |
| GASOIL CALENDAR SWAP | 66 | 67 | -1.5% | 58 | 13.8% |
| GASOIL CRACK SPREAD CALEN | 3,679 | 11,789 | -68.8% | 4,166 | -11.7% |
| GASOIL MINI CALENDAR SWAP | 1,075 | 1,300 | -17.3% | 1,104 | -2.6% |
| GERMAN POWER BASELOAD CA | 1,221 | 1,440 | -15.2% | 1,542 | -20.8% |
| GROUP THREE ULSD (PLATTS) | 0 | 13 | -100.0% | 0 | - |
| GROUP THREE UNLEAD GAS (P | 0 | 300 | -100.0% | 0 | - |
| GRP THREE ULSD(PLT)VS HEA | 7,740 | 10,353 | -25.2% | 7,529 | 2.8% |
| GRP THREE UNL GS (PLT) VS | 2,495 | 2,945 | -15.3% | 3,100 | -19.5% |
| GULF COAST 3% FUEL OIL BA | 35 | 1,989 | -98.2% | 291 | -88.0% |
| GULF COAST JET FUEL CLNDR | 2,495 | 197 | 1,166.5% | 2,341 | 6.6% |
| GULF COAST JET VS NYM 2 H | 17,931 | 28,697 | -37.5% | 18,393 | -2.5% |
| GULF COAST NO.6 FUEL OIL | 11,482 | 18,874 | -39.2% | 12,163 | -5.6% |
| GULF COAST ULSD CALENDAR | 5,256 | 1,641 | 220.3% | 5,197 | 1.1% |
| GULF COAST ULSD CRACK SPR | 360 | 700 | -48.6% | 420 | -14.3% |
| HEATING OIL BALMO CLNDR S | 0 | 0 | - | 10 | -100.0% |
| HEATING OIL CRCK SPRD BAL | 0 | 0 | - | 0 | - |
| HEATING OIL PHY | 425,022 | 404,784 | 5.0% | 384,672 | 10.5% |
| HENRY HUB BASIS SWAP | 620 | 4,641 | -86.6% | 1,220 | -49.2% |
| HENRY HUB FINANCIAL LAST | 75 | 0 | - | 75 | 0.0% |
| HENRY HUB INDEX SWAP FUTU | 1,708 | 6,051 | -71.8% | 2,576 | -33.7% |
| HENRY HUB SWAP | 707,030 | 847,049 | -16.5% | 719,345 | -1.7% |
| HOUSTON SHIP CHANNEL BASI | 3,021 | 7,419 | -59.3% | 3,411 | -11.4% |
| HTG OIL | 128 | 146 | -12.3% | 138 | -7.2% |
| ICE BRENT DUBAI SWAP | 12,927 | 44,981 | -71.3% | 15,230 | -15.1% |
| IN DELIVERY MONTH EUA | 0 | 0 | - | 0 | - |
| INDIANA MISO | 771 | 3,067 | -74.9% | 741 | 4.0% |
| INDONESIAN COAL ICI4 | 298 | 833 | -64.2% | 411 | -27.5% |
| 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 | 379 | 1,213 | -68.8% | 402 | -5.7% |
| JAPAN NAPHTHA BALMO SWAP | 0 | 5 | -100.0% | 0 | - |
| JET AV FUEL (P) CAR FM ICE GA | 0 | 0 | - | 0 | - |
| JET CIF NWE VS ICE | 20 | 313 | -93.6% | 25 | -20.0% |
| JET FUEL CRG CIF NEW VS I | 0 | 132 | -100.0% | 0 | - |
| JET FUEL UP-DOWN BALMO CL | 2,310 | 3,090 | -25.2% | 990 | 133.3% |
| JKM LNG Futures | 7,864 | 6,175 | 27.4% | 4,908 | 60.2% |

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CME Group Exchange Open Interest Report - Monthly

| | Open Interest SEP 2020 | Open Interest SEP 2019 | % CHG | Open Interest AUG 2020 | % CHG |
|-----------------------------|---------------------------|---------------------------|----------|---------------------------|---------|
| Energy Futures | | | | | |
| LA CARB DIESEL (OPIS) SWA | 313 | 63 | 396.8% | 402 | -22.1% |
| LA CARBOB GASOLINE(OPIS)S | 0 | 200 | -100.0% | 0 | - |
| LA JET (OPIS) SWAP | 647 | 1,569 | -58.8% | 821 | -21.2% |
| LLS (ARGUS) CALENDAR SWAP | 125 | 341 | -63.3% | 142 | -12.0% |
| LLS (ARGUS) VS WTI SWAP | 6,139 | 14,049 | -56.3% | 7,251 | -15.3% |
| LOS ANGELES CARB GASOLINE | 0 | 0 | - | 0 | - |
| LTD NAT GAS | 328,589 | 305,810 | 7.4% | 314,216 | 4.6% |
| MARS (ARGUS) VS WTI SWAP | 200 | 2,615 | -92.4% | 250 | -20.0% |
| MARS (ARGUS) VS WTI TRD M | 16,574 | 23,022 | -28.0% | 14,887 | 11.3% |
| MARS BLEND CRUDE OIL | 0 | 0 | - | 0 | - |
| MCCLOSKEY ARA ARGS COAL | 15,133 | 23,150 | -34.6% | 18,408 | -17.8% |
| MCCLOSKEY RCH BAY COAL | 953 | 3,030 | -68.5% | 1,601 | -40.5% |
| MGF FUT | 0 | 0 | - | 0 | - |
| MGN1 SWAP FUT | 120 | 370 | -67.6% | 175 | -31.4% |
| MICHIGAN BASIS | 124 | 1,495 | -91.7% | 244 | -49.2% |
| MICHIGAN MISO | 0 | 0 | - | 0 | - |
| MINI GAS EUROBOB OXY NWE A | 0 | 99 | -100.0% | 10 | -100.0% |
| MINI RBOB V. EBOBARG NWE BF | 640 | 320 | 100.0% | 59 | 984.7% |
| MINI RBOB V. EBOB(ARGUS) NW | 1,015 | 2,198 | -53.8% | 1,084 | -6.4% |
| MINY HTG OIL | 0 | 0 | - | 1 | -100.0% |
| MINY NATURAL GAS | 3,972 | 3,961 | 0.3% | 5,662 | -29.8% |
| MINY RBOB GAS | 0 | 0 | 0.0% | 1 | -100.0% |
| MINY WTI CRUDE OIL | 2,466 | 5,553 | -55.6% | 2,843 | -13.3% |
| MJC FUT | 20 | 80 | -75.0% | 25 | -20.0% |
| MNC FUT | 1,074 | 3,815 | -71.8% | 1,161 | -7.5% |
| MONT BELVIEU ETHANE 5 DECI | 65,695 | 43,250 | 51.9% | 65,284 | 0.6% |
| MONT BELVIEU ETHANE OPIS B | 1,295 | 85 | 1,423.5% | 400 | 223.8% |
| MONT BELVIEU LDH PROPANE 5 | 138,631 | 142,678 | -2.8% | 137,017 | 1.2% |
| MONT BELVIEU LDH PROPANE C | 1,513 | 1,804 | -16.1% | 1,003 | 50.8% |
| MONT BELVIEU NATURAL GASO | 36,475 | 16,116 | 126.3% | 37,906 | -3.8% |
| MONT BELVIEU NATURAL GASO | 1,060 | 575 | 84.3% | 795 | 33.3% |
| MONT BELVIEU NORMAL BUTAN | 67,056 | 57,339 | 16.9% | 62,894 | 6.6% |
| MONT BELVIEU NORMAL BUTAN | 1,216 | 837 | 45.3% | 647 | 87.9% |
| NAT GAS BASIS SWAP | 0 | 644 | -100.0% | 0 | - |
| NATURAL GAS | 113,395 | 87,874 | 29.0% | 119,013 | -4.7% |
| NATURAL GAS PEN SWP | 193,464 | 134,771 | 43.6% | 199,712 | -3.1% |
| NATURAL GAS PHY | 1,271,456 | 1,148,234 | 10.7% | 1,255,765 | 1.2% |
| NEPOOL CNCTCT 5MW D AH O | 0 | 0 | - | 0 | - |
| NEPOOL CONECTIC 5MW D AH | 0 | 0 | - | 0 | - |
| NEPOOL INTR HUB 5MW D AH | 203,208 | 360,034 | -43.6% | 217,698 | -6.7% |
| NEPOOL NE MASS 5MW D AH O | 0 | 4,755 | -100.0% | 0 | - |
| NEPOOL NE MASS 5MW D AH P | 0 | 252 | -100.0% | 0 | - |
| NEPOOL RHD ISLD 5MW D AH | 0 | 0 | - | 0 | - |
| NEPOOL RHODE IL 5MW D AH | 0 | 0 | - | 0 | - |
| NEPOOL W CNT MASS 5MW D A | 0 | 0 | - | 0 | - |
| NEPOOL W CNTR M 5MW D AH | 0 | 0 | - | 0 | - |
| NEW ENGLAND HUB PEAK DAIL | 1,155 | 1,156 | -0.1% | 1,120 | 3.1% |
| NEW YORK ETHANOL SWAP | 835 | 1,194 | -30.1% | 1,008 | -17.2% |
| NEW YORK HUB ZONE G PEAK | 1,353 | 1,088 | 24.4% | 1,312 | 3.1% |
| NEW YORK HUB ZONE J PEAK | 264 | 1,190 | -77.8% | 256 | 3.1% |

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CME Group Exchange Open Interest Report - Monthly

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|----------------------------|---------------------------|---------------------------|---------|---------------------------|--------|
| Energy Futures | | | | | |
| NGPL MID-CONTINENT | 520 | 7,076 | -92.7% | 520 | 0.0% |
| NGPL TEX/OK | 120 | 7,542 | -98.4% | 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 | 150 | -100.0% | 0 | - |
| NORTHERN NATURAL GAS DEMA | 0 | 62 | -100.0% | 0 | - |
| NORTHERN NATURAL GAS VENTL | 0 | 186 | -100.0% | 0 | - |
| NORTHWEST ROCKIES BASIS S | 184 | 4,657 | -96.0% | 244 | -24.6% |
| N ROCKIES PIPE SWAP | 0 | 0 | - | 0 | - |
| NY1% VS GC SPREAD SWAP | 578 | 2,479 | -76.7% | 676 | -14.5% |
| NY 3.0% FUEL OIL (PLATTS | 0 | 0 | - | 0 | - |
| NY HARBOR 1% FUEL OIL BAL | 0 | 0 | - | 0 | - |
| NY HARBOR HEAT OIL SWP | 11,220 | 8,861 | 26.6% | 11,178 | 0.4% |
| NY HARBOR LOW SULPUR GAS | 640 | 840 | -23.8% | 665 | -3.8% |
| NY HARBOR RESIDUAL FUEL 1 | 1,182 | 1,071 | 10.4% | 1,132 | 4.4% |
| NY HARBOR RESIDUAL FUEL C | 0 | 0 | - | 0 | - |
| NYH NO 2 CRACK SPREAD CAL | 2,787 | 2,520 | 10.6% | 3,261 | -14.5% |
| NYISO CAPACITY | 83 | 520 | -84.0% | 104 | -20.2% |
| NYISO J | 0 | 0 | - | 0 | - |
| NYISO J OFF-PEAK | 0 | 0 | - | 0 | - |
| NYISO ZONE A 5MW D AH O P | 1,586 | 10,962 | -85.5% | 2,370 | -33.1% |
| NYISO ZONE A 5MW D AH PK | 0 | 492 | -100.0% | 0 | - |
| NYISO ZONE G 5MW D AH O P | 98,066 | 423,826 | -76.9% | 120,410 | -18.6% |
| NYISO ZONE G 5MW D AH PK | 9,922 | 21,494 | -53.8% | 10,824 | -8.3% |
| NYISO ZONE J 5MW D AH O P | 2,379 | 38,286 | -93.8% | 3,555 | -33.1% |
| NYISO ZONE J 5MW D AH PK | 336 | 3,491 | -90.4% | 512 | -34.4% |
| NYMEX ALUMINUM FUTURES | 0 | 408 | -100.0% | 0 | - |
| NYMEX ULSD VS NYMEX HO | 0 | 0 | - | 0 | - |
| NY ULSD (ARGUS) VS HEATING | 1,763 | 437 | 303.4% | 1,893 | -6.9% |
| ONEOK OKLAHOMA NG BASIS | 0 | 1,860 | -100.0% | 0 | - |
| ONTARIO POWER SWAPS | 0 | 0 | - | 0 | - |
| PANHANDLE BASIS SWAP FUTU | 453 | 1,927 | -76.5% | 573 | -20.9% |
| PANHANDLE PIPE SWAP | 0 | 0 | - | 0 | - |
| PERMIAN BASIS SWAP | 828 | 3,540 | -76.6% | 1,098 | -24.6% |
| PETROCHEMICALS | 13,668 | 11,426 | 19.6% | 14,117 | -3.2% |
| PETRO CRCKS & SPRDS ASIA | 330 | 777 | -57.5% | 375 | -12.0% |
| PETRO CRCKS & SPRDS NA | 41,982 | 64,864 | -35.3% | 47,774 | -12.1% |
| PETRO CRK&SPRD EURO | 3,570 | 10,540 | -66.1% | 4,177 | -14.5% |
| PETROLEUM PRODUCTS | 3,032 | 3,700 | -18.1% | 3,231 | -6.2% |
| PETROLEUM PRODUCTS ASIA | 866 | 1,615 | -46.4% | 1,518 | -43.0% |
| PETRO OUTRIGHT EURO | 16,793 | 10,755 | 56.1% | 16,078 | 4.4% |
| PETRO OUTRIGHT NA | 4,138 | 6,923 | -40.2% | 4,263 | -2.9% |
| PJM AD HUB 5MW REAL TIME | 69,738 | 181,135 | -61.5% | 76,380 | -8.7% |
| PJM ATSI ELEC | 0 | 0 | - | 0 | - |
| PJM BGE DA OFF-PEAK | 0 | 0 | - | 0 | - |
| PJM BGE DA PEAK | 0 | 0 | - | 0 | - |
| PJM COMED 5MW D AH O PK | 0 | 0 | - | 0 | - |
| PJM COMED 5MW D AH PK | 0 | 0 | - | 0 | - |
| PJM DAILY | 286 | 954 | -70.0% | 354 | -19.2% |
| PJM DAYTON DA OFF-PEAK | 7,930 | 50,765 | -84.4% | 11,850 | -33.1% |

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|-----------------------------|---------------------------|---------------------------|----------|---------------------------|---------|
| Energy Futures | | | | | |
| PJM DAYTON DA PEAK | 420 | 2,980 | -85.9% | 640 | -34.4% |
| PJM MONTHLY | 0 | 160 | -100.0% | 0 | - |
| PJM NI HUB 5MW REAL TIME | 55,445 | 98,536 | -43.7% | 57,470 | -3.5% |
| PJM NILL DA OFF-PEAK | 0 | 27,506 | -100.0% | 0 | - |
| PJM NILL DA PEAK | 0 | 1,599 | -100.0% | 0 | - |
| PJM OFF-PEAK LMP SWAP FUT | 0 | 0 | - | 0 | - |
| PJM PECO ZONE5MW PEAK CAL | 0 | 1,680 | -100.0% | 0 | - |
| PJM PSEG DA OFF-PEAK | 0 | 39,625 | -100.0% | 0 | - |
| PJM PSEG DA PEAK | 0 | 2,100 | -100.0% | 0 | - |
| PJM WESTH DA OFF-PEAK | 1,586 | 74,252 | -97.9% | 2,370 | -33.1% |
| PJM WESTHDA PEAK | 84 | 3,946 | -97.9% | 128 | -34.4% |
| PJM WESTH RT OFF-PEAK | 333,505 | 531,999 | -37.3% | 343,105 | -2.8% |
| PJM WESTH RT PEAK | 31,719 | 69,134 | -54.1% | 34,722 | -8.6% |
| PLASTICS | 3,846 | 3,288 | 17.0% | 4,261 | -9.7% |
| PREMIUM UNLD 10P FOB MED | 21 | 145 | -85.5% | 21 | 0.0% |
| PREMIUM UNLEAD 10PPM FOB | 0 | 74 | -100.0% | 0 | - |
| PREM UNL GAS 10PPM RDAM F | 0 | 0 | - | 0 | - |
| PREM UNL GAS 10PPM RDAM F | 0 | 5 | -100.0% | 0 | - |
| PROPANE NON-LDH MB (OPIS) B | 942 | 677 | 39.1% | 612 | 53.9% |
| PROPANE NON-LDH MT. BEL (OF | 59,534 | 49,851 | 19.4% | 54,696 | 8.8% |
| RBOB CALENDAR SWAP | 13,676 | 15,420 | -11.3% | 11,491 | 19.0% |
| RBOB CRACK SPREAD | 2,695 | 3,872 | -30.4% | 2,605 | 3.5% |
| RBOB CRACK SPREAD BALMO S | 0 | 0 | - | 0 | - |
| RBOB GAS | 86 | 88 | -2.3% | 93 | -7.5% |
| RBOB GASOLINE BALMO CLNDR | 295 | 724 | -59.3% | 262 | 12.6% |
| RBOB PHY | 358,508 | 336,809 | 6.4% | 352,803 | 1.6% |
| RBOB SPREAD (PLATTS) SWAP | 0 | 0 | - | 0 | - |
| RBOB VS HEATING OIL SWAP | 700 | 25 | 2,700.0% | 440 | 59.1% |
| SAN JUAN BASIS SWAP | 62 | 1,507 | -95.9% | 122 | -49.2% |
| SAN JUAN PIPE SWAP | 0 | 0 | - | 0 | - |
| SINGAPORE 180CST BALMO | 0 | 96 | -100.0% | 0 | - |
| SINGAPORE 380CST BALMO | 0 | 77 | -100.0% | 0 | - |
| SINGAPORE 380CST FUEL OIL | 293 | 4,056 | -92.8% | 358 | -18.2% |
| SINGAPORE FUEL 180CST CAL | 19 | 257 | -92.6% | 18 | 5.6% |
| SINGAPORE FUEL OIL SPREAD | 70 | 171 | -59.1% | 95 | -26.3% |
| SINGAPORE GASOIL | 721 | 8,993 | -92.0% | 897 | -19.6% |
| SINGAPORE GASOIL CALENDAR | 1,844 | 342 | 439.2% | 1,815 | 1.6% |
| SINGAPORE GASOIL SWAP | 1,339 | 930 | 44.0% | 1,070 | 25.1% |
| SINGAPORE GASOIL VS ICE | 2,243 | 8,185 | -72.6% | 2,776 | -19.2% |
| SINGAPORE JET KERO BALMO | 0 | 0 | - | 0 | - |
| SINGAPORE JET KERO GASOIL | 0 | 2,075 | -100.0% | 0 | - |
| SINGAPORE JET KEROSENE SW | 775 | 1,000 | -22.5% | 390 | 98.7% |
| SINGAPORE JET KERO VS. GAS | 0 | 0 | - | 0 | - |
| SINGAPORE MOGAS 92 UNLEAD | 0 | 25 | -100.0% | 150 | -100.0% |
| SINGAPORE MOGAS 92 UNLEAD | 6,883 | 6,903 | -0.3% | 8,153 | -15.6% |
| SINGAPORE NAPHTHA SWAP | 0 | 0 | - | 0 | - |
| SING FUEL | 0 | 0 | - | 0 | - |
| SOUTH STAR TEX OKLHM KNS | 0 | 0 | - | 0 | - |
| Sumas Basis Swap | 0 | 945 | -100.0% | 0 | - |
| TC2 ROTTERDAM TO USAC 37K | 60 | 571 | -89.5% | 75 | -20.0% |

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|----------------------------|---------------------------|---------------------------|---------|---------------------------|--------|
| Energy Futures | | | | | |
| TC5 RAS TANURA TO YOKOHAM | 315 | 1,425 | -77.9% | 405 | -22.2% |
| TCO BASIS SWAP | 124 | 1,836 | -93.2% | 244 | -49.2% |
| TD3 MEG TO JAPAN 250K MT | 6,531 | 13,539 | -51.8% | 5,862 | 11.4% |
| TENNESSEE ZONE 0 BASIS SW | 0 | 0 | - | 0 | - |
| Tetco STX Basis | 0 | 0 | - | 0 | - |
| TEXAS EASTERN ZONE M-3 BA | 1,241 | 1,098 | 13.0% | 1,301 | -4.6% |
| TEXAS GAS ZONE1 NG BASIS | 0 | 0 | - | 0 | - |
| Transco Zone 3 Basis | 0 | 0 | - | 0 | - |
| TRANSCO ZONE4 BASIS SWAP | 376 | 1,938 | -80.6% | 503 | -25.2% |
| TRANSCO ZONE 6 BASIS SWAP | 0 | 0 | - | 0 | - |
| UCM FUT | 0 | 0 | - | 0 | - |
| UK NBP NAT GAS CAL MTH FUT | 180 | 355 | -49.3% | 225 | -20.0% |
| ULSD 10PPM CIF MED VS ICE | 0 | 0 | - | 0 | - |
| ULSD UP-DOWN BALMO SWP | 4,220 | 5,055 | -16.5% | 4,098 | 3.0% |
| UP DOWN GC ULSD VS NMX HO | 51,352 | 58,593 | -12.4% | 64,431 | -20.3% |
| WAHA BASIS | 92 | 913 | -89.9% | 157 | -41.4% |
| WESTERN RAIL DELIVERY PRB | 0 | 0 | - | 0 | - |
| WTI-BRENT BULLET SWAP | 17 | 1,034 | -98.4% | 34 | -50.0% |
| WTI-BRENT CALENDAR SWAP | 92,137 | 159,947 | -42.4% | 100,623 | -8.4% |
| WTI CALENDAR | 153,779 | 172,341 | -10.8% | 162,471 | -5.3% |
| WTI MIDLAND CRUDE OIL | 100 | 0 | - | 150 | -33.3% |
| WTS (ARGUS) VS WTI SWAP | 74,145 | 63,884 | 16.1% | 76,808 | -3.5% |
| WTS (ARGUS) VS WTI TRD MT | 9,802 | 4,619 | 112.2% | 9,867 | -0.7% |
| Energy Options | | | | | |
| BRENT 1 MONTH CAL | 0 | 0 | - | 0 | - |
| BRENT CALENDAR SWAP | 1,802 | 8,739 | -79.4% | 2,809 | -35.8% |
| BRENT CRUDE OIL 12 M CSO | 0 | 0 | - | 0 | - |
| BRENT CRUDE OIL 1 M CSO | 7,500 | 8,130 | -7.7% | 10,200 | -26.5% |
| BRENT CRUDE OIL 6 M CSO | 0 | 0 | - | 0 | - |
| BRENT OIL LAST DAY | 195,204 | 237,377 | -17.8% | 168,263 | 16.0% |
| COAL API2 INDEX | 0 | 510 | -100.0% | 0 | - |
| COAL API4 INDEX | 0 | 0 | - | 0 | - |
| COAL SWAP | 0 | 0 | - | 0 | - |
| CRUDE OIL | 0 | 150 | -100.0% | 0 | - |
| CRUDE OIL 1MO | 425,840 | 495,775 | -14.1% | 470,380 | -9.5% |
| CRUDE OIL APO | 269,440 | 349,914 | -23.0% | 305,857 | -11.9% |
| CRUDE OIL CALNDR STRIP | 50 | 200 | -75.0% | 50 | 0.0% |
| CRUDE OIL OUTRIGHTS | 0 | 0 | - | 0 | - |
| CRUDE OIL PHY | 1,849,226 | 2,306,843 | -19.8% | 1,746,192 | 5.9% |
| ELEC FINSETTLED | 43 | 0 | - | 0 | - |
| ETHANOL | 0 | 0 | - | 0 | - |
| ETHANOL SWAP | 12,000 | 17,743 | -32.4% | 11,515 | 4.2% |
| FREIGHT MARKETS | 0 | 1,800 | -100.0% | 0 | - |
| HEATING OIL PHY | 17,414 | 46,607 | -62.6% | 14,870 | 17.1% |
| HENRY HUB FINANCIAL LAST | 34,117 | 12,030 | 183.6% | 33,475 | 1.9% |
| HO 1 MONTH CLNDR OPTIONS | 0 | 0 | - | 0 | - |
| LLS CRUDE OIL | 1,400 | 0 | - | 0 | - |
| MCCLOSKEY ARA ARGS COAL | 4,467 | 0 | - | 5,167 | -13.5% |

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CME Group Exchange Open Interest Report - Monthly

| | Open Interest SEP 2020 | Open Interest SEP 2019 | % CHG | Open Interest AUG 2020 | % CHG |
|----------------------------|---------------------------|---------------------------|---------|---------------------------|---------|
| Energy Options | | | | | |
| MCCLOSKEY RCH BAY COAL | 0 | 275 | -100.0% | 0 | - |
| NATURAL GAS 1 M CSO FIN | 141,225 | 122,825 | 15.0% | 92,575 | 52.6% |
| NATURAL GAS 2 M CSO FIN | 5,200 | 1,575 | 230.2% | 5,100 | 2.0% |
| NATURAL GAS 3 M CSO FIN | 0 | 2,100 | -100.0% | 149,785 | -100.0% |
| NATURAL GAS 5 M CSO FIN | 1,000 | 2,700 | -63.0% | 1,000 | 0.0% |
| NATURAL GAS 6 M CSO FIN | 15,400 | 15,200 | 1.3% | 14,400 | 6.9% |
| NATURAL GAS OPT | 74,690 | 0 | - | 85,060 | -12.2% |
| NATURAL GAS OPTION ON CALE | 21,020 | 18,184 | 15.6% | 20,620 | 1.9% |
| NATURAL GAS PHY | 2,278,384 | 1,765,245 | 29.1% | 2,463,265 | -7.5% |
| 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 | 4,476 | -100.0% | 0 | - |
| NY HARBOR HEAT OIL SWP | 8,213 | 13,515 | -39.2% | 9,392 | -12.6% |
| NYISO ZONE G 5MW PEAK OPTI | 0 | 0 | - | 0 | - |
| PANHANDLE PIPE SWAP | 0 | 0 | - | 0 | - |
| PETROCHEMICALS | 1,296 | 4,170 | -68.9% | 1,275 | 1.6% |
| PETRO OUTRIGHT EURO | 8 | 24 | -66.7% | 10 | -20.0% |
| PETRO OUTRIGHT NA | 1,040 | 724 | 43.6% | 1,130 | -8.0% |
| PJM WES HUB PEAK CAL MTH | 1,510 | 1,280 | 18.0% | 1,510 | 0.0% |
| PJM WES HUB PEAK LMP 50MW | 512 | 532 | -3.8% | 512 | 0.0% |
| RBOB 1MO CAL SPD OPTIONS | 0 | 0 | - | 0 | - |
| RBOB CALENDAR SWAP | 540 | 240 | 125.0% | 502 | 7.6% |
| RBOB CRACK | 0 | 0 | - | 0 | - |
| RBOB PHY | 8,021 | 9,442 | -15.0% | 7,129 | 12.5% |
| 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 | 0 | 0.0% | 0 | - |
| SINGAPORE GASOIL CALENDAR | 0 | 0 | - | 0 | - |
| SINGAPORE JET FUEL CALEND | 0 | 0 | - | 0 | - |
| WTI-BRENT BULLET SWAP | 159,280 | 145,025 | 9.8% | 157,015 | 1.4% |
| WTI CRUDE OIL 1 M CSO FI | 210,215 | 95,920 | 119.2% | 236,310 | -11.0% |

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CME Group Exchange Open Interest Report - Monthly

| | Open Interest SEP 2020 | Open Interest SEP 2019 | % CHG | Open Interest AUG 2020 | % CHG |
|------------------------|---------------------------|---------------------------|----------|---------------------------|---------|
| FX Futures | | | | | |
| AD/CD CROSS RATES | 0 | 4 | -100.0% | 2 | -100.0% |
| AD/JY CROSS RATES | 216 | 453 | -52.3% | 366 | -41.0% |
| AD/NE CROSS RATES | 32 | 285 | -88.8% | 43 | -25.6% |
| AUSTRALIAN DOLLAR | 127,081 | 165,745 | -23.3% | 133,907 | -5.1% |
| BP/JY CROSS RATES | 378 | 1,388 | -72.8% | 534 | -29.2% |
| BP/SF CROSS RATES | 90 | 17 | 429.4% | 92 | -2.2% |
| BRAZIL REAL | 44,880 | 69,106 | -35.1% | 58,158 | -22.8% |
| BRITISH POUND | 159,335 | 239,429 | -33.5% | 181,025 | -12.0% |
| CANADIAN DOLLAR | 111,781 | 130,964 | -14.6% | 138,701 | -19.4% |
| CD/JY CROSS RATES | 4 | 1 | 300.0% | 8 | -50.0% |
| CHINESE RENMINBI (CNH) | 3,150 | 1,675 | 88.1% | 2,550 | 23.5% |
| CZECK KORUNA (EC) | 2 | 6 | -66.7% | 0 | - |
| CZECK KORUNA (US) | 1 | 0 | - | 0 | - |
| EC/AD CROSS RATES | 3,030 | 1,743 | 73.8% | 2,640 | 14.8% |
| EC/CD CROSS RATES | 2,089 | 1,812 | 15.3% | 2,230 | -6.3% |
| EC/NOK CROSS RATES | 190 | 373 | -49.1% | 67 | 183.6% |
| EC/SEK CROSS RATES | 517 | 655 | -21.1% | 586 | -11.8% |
| EFX/BP CROSS RATES | 24,281 | 26,251 | -7.5% | 24,569 | -1.2% |
| EFX/JY CROSS RATES | 16,913 | 22,750 | -25.7% | 17,201 | -1.7% |
| EFX/SF CROSS RATES | 8,026 | 10,636 | -24.5% | 7,995 | 0.4% |
| E-MINI EURO FX | 12,857 | 15,634 | -17.8% | 16,156 | -20.4% |
| E-MINI JAPANESE YEN | 589 | 1,368 | -56.9% | 1,289 | -54.3% |
| EURO FX | 652,188 | 505,577 | 29.0% | 702,181 | -7.1% |
| HUNGARIAN FORINT (EC) | 0 | 0 | - | 0 | - |
| HUNGARIAN FORINT (US) | 17 | 1 | 1,600.0% | 18 | -5.6% |
| INDIAN RUPEE | 1,935 | 2,981 | -35.1% | 2,185 | -11.4% |
| JAPANESE YEN | 159,942 | 149,784 | 6.8% | 147,160 | 8.7% |
| KOREAN WON | 368 | 930 | -60.4% | 342 | 7.6% |
| MEXICAN PESO | 120,011 | 211,731 | -43.3% | 132,617 | -9.5% |
| MICRO AUD/USD | 5,384 | 3,761 | 43.2% | 11,524 | -53.3% |
| MICRO CAD/USD | 1,430 | 1,576 | -9.3% | 2,508 | -43.0% |
| MICRO CHF/USD | 1,175 | 247 | 375.7% | 1,328 | -11.5% |
| MICRO EUR/USD | 10,964 | 8,709 | 25.9% | 18,867 | -41.9% |
| MICRO GBP/USD | 4,427 | 1,905 | 132.4% | 2,885 | 53.4% |
| MICRO INR/USD | 81 | 478 | -83.1% | 91 | -11.0% |
| MICRO JPY/USD | 1,900 | 1,239 | 53.3% | 3,643 | -47.8% |
| NEW ZEALND DOLLAR | 35,466 | 74,616 | -52.5% | 39,241 | -9.6% |
| NKR/USD CROSS RATE | 1,520 | 1,788 | -15.0% | 1,795 | -15.3% |
| POLISH ZLOTY (EC) | 61 | 4 | 1,425.0% | 89 | -31.5% |
| POLISH ZLOTY (US) | 216 | 129 | 67.4% | 224 | -3.6% |
| RMB USD | 1 | 2 | -50.0% | 1 | 0.0% |
| RUSSIAN RUBLE | 21,198 | 70,702 | -70.0% | 25,078 | -15.5% |
| S.AFRICAN RAND | 12,475 | 15,108 | -17.4% | 11,448 | 9.0% |
| SF/JY CROSS RATES | 2 | 0 | - | 6 | -66.7% |
| SHEKEL | 7 | 0 | - | 0 | - |
| SKR/USD CROSS RATES | 1,163 | 1,319 | -11.8% | 1,430 | -18.7% |
| SWISS FRANC | 46,074 | 65,019 | -29.1% | 54,393 | -15.3% |
| TURKISH LIRA | 1,051 | 1,617 | -35.0% | 1,134 | -7.3% |
| USDZAR | 0 | 0 | - | 0 | - |

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CME Group Exchange Open Interest Report - Monthly

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|----------------------------|---------------------------|---------------------------|----------|---------------------------|----------|
| FX Options | | | | | |
| AUD/USD MONDAY OPTION WEE | 611 | 0 | - | 0 | - |
| AUD/USD MONDAY OPTION WEE | 179 | 0 | - | 0 | - |
| AUD/USD MONDAY OPTION WEE | 0 | 0 | - | 90 | -100.0% |
| AUD/USD MONDAY OPTION WEE | 228 | 0 | - | 0 | - |
| AUD/USD MONDAY OPTION WEE | 0 | 0 | - | 0 | 0.0% |
| AUD/USD MONTHLY OPTIONS | 59,647 | 59,876 | -0.4% | 58,593 | 1.8% |
| AUD/USD WKLY FRIDAY OPTION | 1,873 | 0 | - | 0 | - |
| AUD/USD WKLY FRIDAY OPTION | 30 | 2,239 | -98.7% | 859 | -96.5% |
| AUD/USD WKLY FRIDAY OPTION | 501 | 1,311 | -61.8% | 374 | 34.0% |
| AUD/USD WKLY FRIDAY OPTION | 1,630 | 1,743 | -6.5% | 477 | 241.7% |
| AUD/USD WKLY FRIDAY OPTION | 633 | 0 | - | 0 | - |
| AUD/USD WKLY WED OPTIONS - | 974 | 639 | 52.4% | 599 | 62.6% |
| AUD/USD WKLY WED OPTIONS - | 224 | 952 | -76.5% | 137 | 63.5% |
| AUD/USD WKLY WED OPTIONS - | 13 | 611 | -97.9% | 1 | 1,200.0% |
| AUD/USD WKLY WED OPTIONS - | 0 | 71 | -100.0% | 0 | - |
| AUD/USD WKLY WED OPTIONS - | 0 | 0 | - | 0 | - |
| BRITISH POUND (EU) | 0 | 0 | - | 0 | - |
| BRL/USD MONTHLY OPTIONS | 10 | 309 | -96.8% | 0 | - |
| CAD/USD MONDAY OPTIONS WE | 86 | 0 | - | 0 | - |
| CAD/USD MONDAY OPTIONS WE | 0 | 0 | - | 535 | -100.0% |
| CAD/USD MONDAY OPTIONS WE | 152 | 0 | - | 50 | 204.0% |
| CAD/USD MONDAY OPTIONS WE | 94 | 0 | - | 50 | 88.0% |
| CAD/USD MONDAY OPTIONS WE | 0 | 0 | - | 0 | 0.0% |
| CAD/USD MONTHLY OPTIONS | 53,455 | 47,742 | 12.0% | 63,063 | -15.2% |
| CAD/USD WKLY FRIDAY OPTION | 4,047 | 41 | 9,770.7% | 0 | - |
| CAD/USD WKLY FRIDAY OPTION | 13 | 2,391 | -99.5% | 1,954 | -99.3% |
| CAD/USD WKLY FRIDAY OPTION | 856 | 1,402 | -38.9% | 1,842 | -53.5% |
| CAD/USD WKLY FRIDAY OPTION | 1,813 | 1,005 | 80.4% | 597 | 203.7% |
| CAD/USD WKLY FRIDAY OPTION | 113 | 0 | - | 0 | - |
| CAD/USD WKLY WED OPTIONS - | 292 | 253 | 15.4% | 646 | -54.8% |
| CAD/USD WKLY WED OPTIONS - | 41 | 2,094 | -98.0% | 155 | -73.5% |
| CAD/USD WKLY WED OPTIONS - | 0 | 317 | -100.0% | 0 | - |
| CAD/USD WKLY WED OPTIONS - | 0 | 55 | -100.0% | 0 | - |
| CAD/USD WKLY WED OPTIONS - | 0 | 0 | - | 0 | - |
| CANADIAN DOLLAR (EU) | 0 | 0 | - | 0 | - |
| CHF/USD MONTHLY OPTIONS | 7,095 | 4,378 | 62.1% | 6,470 | 9.7% |
| CHF/USD WKLY FRIDAY OPTION | 81 | 50 | 62.0% | 0 | - |
| CHF/USD WKLY FRIDAY OPTION | 0 | 207 | -100.0% | 4 | -100.0% |
| CHF/USD WKLY FRIDAY OPTION | 10 | 1 | 900.0% | 150 | -93.3% |
| CHF/USD WKLY FRIDAY OPTION | 544 | 206 | 164.1% | 0 | 0.0% |
| CHF/USD WKLY FRIDAY OPTION | 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 | 1,015 | 0 | - | 0 | - |
| EUR/USD MONDAY OPTION WEE | 1,792 | 0 | - | 431 | 315.8% |
| EUR/USD MONDAY OPTION WEE | 620 | 0 | - | 1,048 | -40.8% |
| EUR/USD MONDAY OPTION WEE | 317 | 0 | - | 143 | 121.7% |
| EUR/USD MONDAY OPTION WEE | 0 | 0 | - | 0 | 0.0% |
| EUR/USD MONTHLY OPTIONS | 237,232 | 246,971 | -3.9% | 258,875 | -8.4% |

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|----------------------------|---------------------------|---------------------------|-----------|---------------------------|----------|
| FX Options | | | | | |
| EUR/USD WKLY FRIDAY OPTION | 13,455 | 103 | 12,963.1% | 2 | ##### |
| EUR/USD WKLY FRIDAY OPTION | 23 | 10,654 | -99.8% | 3,851 | -99.4% |
| EUR/USD WKLY FRIDAY OPTION | 3,245 | 6,853 | -52.6% | 1,430 | 126.9% |
| EUR/USD WKLY FRIDAY OPTION | 3,525 | 3,509 | 0.5% | 675 | 422.2% |
| EUR/USD WKLY FRIDAY OPTION | 3,245 | 0 | - | 0 | - |
| EUR/USD WKLY WED OPTIONS - | 5,444 | 6,011 | -9.4% | 6,279 | -13.3% |
| EUR/USD WKLY WED OPTIONS - | 377 | 1,561 | -75.8% | 4,081 | -90.8% |
| EUR/USD WKLY WED OPTIONS - | 757 | 2,095 | -63.9% | 510 | 48.4% |
| EUR/USD WKLY WED OPTIONS - | 0 | 555 | -100.0% | 1 | -100.0% |
| EUR/USD WKLY WED OPTIONS - | 0 | 0 | - | 0 | - |
| GBP/USD MONDAY OPTION WEE | 1,455 | 0 | - | 0 | - |
| GBP/USD MONDAY OPTION WEE | 186 | 0 | - | 83 | 124.1% |
| GBP/USD MONDAY OPTION WEE | 80 | 0 | - | 0 | - |
| GBP/USD MONDAY OPTION WEE | 0 | 0 | - | 0 | - |
| GBP/USD MONDAY OPTION WEE | 0 | 0 | - | 0 | 0.0% |
| GBP/USD MONTHLY OPTIONS | 122,958 | 127,151 | -3.3% | 85,600 | 43.6% |
| GBP/USD WKLY FRIDAY OPTION | 4,439 | 32 | 13,771.9% | 470 | 844.5% |
| GBP/USD WKLY FRIDAY OPTION | 0 | 5,607 | -100.0% | 771 | -100.0% |
| GBP/USD WKLY FRIDAY OPTION | 2,199 | 4,803 | -54.2% | 1,492 | 47.4% |
| GBP/USD WKLY FRIDAY OPTION | 691 | 1,425 | -51.5% | 515 | 34.2% |
| GBP/USD WKLY FRIDAY OPTION | 884 | 0 | - | 0 | - |
| GBP/USD WKLY WED OPTIONS - | 929 | 830 | 11.9% | 657 | 41.4% |
| GBP/USD WKLY WED OPTIONS - | 545 | 1,080 | -49.5% | 28 | 1,846.4% |
| GBP/USD WKLY WED OPTIONS - | 10 | 205 | -95.1% | 20 | -50.0% |
| GBP/USD WKLY WED OPTIONS - | 0 | 0 | - | 1 | -100.0% |
| GBP/USD WKLY WED OPTIONS - | 0 | 0 | - | 0 | - |
| JAPANESE YEN (EU) | 0 | 0 | - | 0 | - |
| JPY/USD MONDAY OPTION WEE | 1,641 | 0 | - | 0 | - |
| JPY/USD MONDAY OPTION WEE | 150 | 0 | - | 52 | 188.5% |
| JPY/USD MONDAY OPTION WEE | 0 | 0 | - | 0 | - |
| JPY/USD MONDAY OPTION WEE | 227 | 0 | - | 0 | - |
| JPY/USD MONDAY OPTION WEE | 0 | 0 | - | 0 | 0.0% |
| JPY/USD MONTHLY OPTIONS | 92,485 | 113,250 | -18.3% | 101,527 | -8.9% |
| JPY/USD WKLY FRIDAY OPTION | 9,330 | 0 | - | 0 | - |
| JPY/USD WKLY FRIDAY OPTION | 102 | 5,984 | -98.3% | 2,156 | -95.3% |
| JPY/USD WKLY FRIDAY OPTION | 2,105 | 2,182 | -3.5% | 838 | 151.2% |
| JPY/USD WKLY FRIDAY OPTION | 1,182 | 955 | 23.8% | 484 | 144.2% |
| JPY/USD WKLY FRIDAY OPTION | 1,556 | 0 | - | 0 | - |
| JPY/USD WKLY WED OPTIONS - | 2,066 | 3,765 | -45.1% | 2,418 | -14.6% |
| JPY/USD WKLY WED OPTIONS - | 204 | 510 | -60.0% | 1,226 | -83.4% |
| JPY/USD WKLY WED OPTIONS - | 50 | 1,037 | -95.2% | 582 | -91.4% |
| JPY/USD WKLY WED OPTIONS - | 0 | 99 | -100.0% | 0 | - |
| JPY/USD WKLY WED OPTIONS - | 0 | 0 | - | 0 | - |
| MXN/USD MONTHLY OPTIONS | 1,423 | 2,488 | -42.8% | 1,804 | -21.1% |
| MXN/USD WKLY FRIDAY OPTION | 4,413 | 0 | - | 0 | - |
| MXN/USD WKLY FRIDAY OPTION | 0 | 0 | - | 0 | - |
| MXN/USD WKLY FRIDAY OPTION | 0 | 0 | - | 0 | - |
| MXN/USD WKLY FRIDAY OPTION | 472 | 0 | - | 0 | - |
| MXN/USD WKLY FRIDAY OPTION | 0 | 0 | - | 0 | - |
| NZD/USD MONTHLY OPTIONS | 71 | 874 | -91.9% | 63 | 12.7% |

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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 | - |
| RUB/USD MONTHLY OPTIONS | 39 | 0 | - | 0 | - |
| Foreign Exchange Futures | | | | | |
| CHILEAN PESO | 0 | 0 | - | 0 | - |
| Foreign Exchange Options | | | | | |
| AUD/USD WKLY WED OPTIONS - | 9 | 404 | -97.8% | 1 | 800.0% |
| Ags Futures | | | | | |
| FERTILIZER PRODUCS | 3,905 | 3,185 | 22.6% | 5,567 | -29.9% |

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|-----------------------------|---------------------------|---------------------------|---------|---------------------------|---------|
| Ag Products Futures | | | | | |
| BUTTER CS | 9,348 | 8,209 | 13.9% | 9,742 | -4.0% |
| CASH-SETTLED CHEESE | 25,566 | 20,241 | 26.3% | 24,817 | 3.0% |
| CAT ASIA WEATHER | 0 | 0 | - | 0 | - |
| CATTLE | 302,622 | 320,353 | -5.5% | 295,729 | 2.3% |
| CAT WEATHER EUROPEAN | 0 | 0 | - | 0 | - |
| CDD SEASONAL STRIP | 0 | 350 | -100.0% | 750 | -100.0% |
| CDD WEATHER | 1,050 | 0 | - | 4,300 | -75.6% |
| CHI WHEAT | 388,746 | 368,012 | 5.6% | 351,952 | 10.5% |
| CLASS IV MILK | 6,168 | 7,665 | -19.5% | 6,288 | -1.9% |
| COCOA TAS | 0 | 0 | - | 0 | - |
| COFFEE | 0 | 0 | - | 0 | - |
| CORN | 1,526,778 | 1,614,926 | -5.5% | 1,364,454 | 11.9% |
| COTTON | 1 | 3 | -66.7% | 3 | -66.7% |
| DJ_UBS ROLL SELECT INDEX FU | 2,178 | 1,360 | 60.1% | 2,178 | 0.0% |
| DOW-UBS COMMOD INDEX | 20,427 | 16,913 | 20.8% | 21,172 | -3.5% |
| DRY WHEY | 3,418 | 2,469 | 38.4% | 3,775 | -9.5% |
| FEEDER CATTLE | 43,440 | 42,439 | 2.4% | 43,239 | 0.5% |
| FERTILIZER PRODUCTS | 195 | 2,050 | -90.5% | 380 | -48.7% |
| GOLDMAN SACHS | 5,988 | 13,281 | -54.9% | 5,843 | 2.5% |
| GSCI EXCESS RETURN FUT | 46,020 | 38,220 | 20.4% | 44,864 | 2.6% |
| HDD EURO SEASONAL STRIP | 0 | 0 | - | 0 | - |
| HDD SEASONAL STRIP | 0 | 0 | - | 0 | - |
| HDD WEATHER | 17,350 | 0 | - | 0 | - |
| HDD WEATHER EUROPEAN | 0 | 1,250 | -100.0% | 0 | - |
| HOGS | 228,618 | 265,200 | -13.8% | 215,482 | 6.1% |
| HOUSING INDEX | 48 | 53 | -9.4% | 41 | 17.1% |
| Intercommodity Spread | 0 | 0 | - | 0 | - |
| KC WHEAT | 225,973 | 302,532 | -25.3% | 229,938 | -1.7% |
| LUMBER | 3,529 | 2,090 | 68.9% | 4,233 | -16.6% |
| MALAYSIAN PALM SWAP | 16,140 | 32,708 | -50.7% | 15,160 | 6.5% |
| MILK | 22,753 | 22,735 | 0.1% | 24,941 | -8.8% |
| MINI CORN | 8,197 | 10,714 | -23.5% | 5,807 | 41.2% |
| MINI SOYBEAN | 25,498 | 12,240 | 108.3% | 16,011 | 59.3% |
| MINI WHEAT | 2,544 | 1,419 | 79.3% | 1,876 | 35.6% |
| MLK MID OPTIONS | 6 | 0 | - | 0 | - |
| NFD MILK | 8,135 | 8,818 | -7.7% | 8,341 | -2.5% |
| OATS | 5,307 | 5,463 | -2.9% | 5,032 | 5.5% |
| PACIFIC RIM DAT SS WTHR | 0 | 0 | - | 1,300 | -100.0% |
| ROUGH RICE | 9,642 | 10,092 | -4.5% | 10,106 | -4.6% |
| SOYBEAN | 994,321 | 709,003 | 40.2% | 864,251 | 15.1% |
| SOYBEAN MEAL | 440,883 | 419,990 | 5.0% | 447,219 | -1.4% |
| SOYBEAN OIL | 471,189 | 487,492 | -3.3% | 453,366 | 3.9% |
| S&P GSCI ENHANCED ER SWAP | 3,762 | 3,851 | -2.3% | 3,762 | 0.0% |
| SUGAR 11 | 0 | 0 | - | 0 | - |
| USD CRUDE PALM OIL | 8,836 | 3,190 | 177.0% | 7,443 | 18.7% |
| WHEAT | 28,883 | 19,564 | 47.6% | 32,538 | -11.2% |

Ag Products Options

| | | | | | |
|--------------------------|---|---|---|---|---|
| AUG-NOV SOYBEAN CAL SPRD | 0 | 0 | - | 0 | - |
|--------------------------|---|---|---|---|---|

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CME Group Exchange Open Interest Report - Monthly

| | Open Interest SEP 2020 | Open Interest SEP 2019 | % CHG | Open Interest AUG 2020 | % CHG |
|----------------------------|---------------------------|---------------------------|-----------|---------------------------|----------|
| Ag Products Options | | | | | |
| BUTTER CS | 7,672 | 8,073 | -5.0% | 11,486 | -33.2% |
| CASH-SETTLED CHEESE | 30,381 | 29,245 | 3.9% | 42,130 | -27.9% |
| CATTLE | 167,358 | 213,021 | -21.4% | 149,404 | 12.0% |
| CAT WEATHER EUROPEAN | 0 | 0 | - | 0 | - |
| CDD SEASONAL STRIP | 0 | 3,000 | -100.0% | 2,000 | -100.0% |
| CHI WHEAT | 320,815 | 323,214 | -0.7% | 296,546 | 8.2% |
| CLASS IV MILK | 9,222 | 13,147 | -29.9% | 13,594 | -32.2% |
| CORN | 1,216,312 | 1,437,070 | -15.4% | 1,054,746 | 15.3% |
| CORN NEARBY+2 CAL SPRD | 12,518 | 19,510 | -35.8% | 12,883 | -2.8% |
| DEC-DEC CORN CAL SPRD | 2,768 | 7,647 | -63.8% | 2,348 | 17.9% |
| DEC-JULY CORN CAL SPRD | 2,656 | 14,333 | -81.5% | 2,656 | 0.0% |
| DEC-JULY WHEAT CAL SPRD | 1,335 | 0 | - | 1,260 | 6.0% |
| DRY WHEY | 2,027 | 2,713 | -25.3% | 2,816 | -28.0% |
| FEEDER CATTLE | 15,646 | 25,184 | -37.9% | 18,941 | -17.4% |
| HDD EURO SEASONAL STRIP | 0 | 0 | - | 0 | - |
| HDD SEASONAL STRIP | 0 | 0 | - | 0 | - |
| HDD WEATHER | 4,500 | 0 | - | 0 | - |
| HOGS | 197,096 | 455,219 | -56.7% | 157,041 | 25.5% |
| HOUSING INDEX | 0 | 7 | -100.0% | 0 | - |
| Intercommodity Spread | 330 | 0 | - | 325 | 1.5% |
| JAN-MAR SOYBEAN CSO | 10 | 0 | - | 10 | 0.0% |
| JULY-DEC CORN CAL SPRD | 2,020 | 3,042 | -33.6% | 2,000 | 1.0% |
| JULY-DEC SOYMEAL CAL SPRD | 0 | 0 | - | 0 | - |
| JULY-DEC SOY OIL CAL SPRD | 29 | 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 | 103 | 100 | 3.0% | 0 | - |
| KC WHEAT | 59,650 | 80,175 | -25.6% | 49,653 | 20.1% |
| LUMBER | 611 | 977 | -37.5% | 561 | 8.9% |
| LV CATL CSO | 0 | 42 | -100.0% | 0 | - |
| MAR-DEC CORN CAL SPRD | 0 | 0 | - | 0 | - |
| MAR-JULY CORN CAL SPRD | 0 | 0 | - | 0 | - |
| MAR-JULY WHEAT CAL SPRD | 165 | 0 | - | 75 | 120.0% |
| MILK | 58,214 | 71,369 | -18.4% | 87,292 | -33.3% |
| MLK MID OPTIONS | 22 | 91 | -75.8% | 64 | -65.6% |
| NFD MILK | 13,470 | 12,937 | 4.1% | 17,511 | -23.1% |
| NOV-JULY SOYBEAN CAL SPRD | 2,160 | 3,550 | -39.2% | 105 | 1,957.1% |
| NOV-MAR SOYBEAN CSO | 1,235 | 20 | 6,075.0% | 1,285 | -3.9% |
| NOV-NOV SOYBEAN CAL SPRD | 120 | 894 | -86.6% | 25 | 380.0% |
| OATS | 1,233 | 677 | 82.1% | 1,110 | 11.1% |
| ROUGH RICE | 1,313 | 5,761 | -77.2% | 1,310 | 0.2% |
| SEP-DEC SOYBEAN MEAL CSO | 0 | 0 | - | 0 | - |
| SOYBEAN | 702,819 | 514,889 | 36.5% | 543,544 | 29.3% |
| SOYBEAN CRUSH | 1,065 | 4 | 26,525.0% | 1,048 | 1.6% |
| SOYBEAN MEAL | 177,708 | 91,528 | 94.2% | 151,664 | 17.2% |
| SOYBEAN OIL | 147,024 | 78,212 | 88.0% | 108,341 | 35.7% |
| SOYBN NEARBY+2 CAL SPRD | 4,845 | 0 | - | 510 | 850.0% |
| SOYMEAL NEARBY+2 CAL SPRD | 0 | 0 | - | 0 | - |
| WHEAT | 3,604 | 6,272 | -42.5% | 3,920 | -8.1% |
| WHEAT-CORN ICSO | 2,334 | 0 | - | 2,499 | -6.6% |

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CME Group Exchange Open Interest Report - Monthly

| | Open Interest SEP 2020 | Open Interest SEP 2019 | % CHG | Open Interest AUG 2020 | % CHG |
|----------------------------|---------------------------|---------------------------|---------------|---------------------------|---------------|
| Ag Products Options | | | | | |
| WHEAT NEARBY+2 CAL SPRD | 1,370 | 283 | 384.1% | 1,370 | 0.0% |
| TOTAL FUTURES GROUP | | | | | |
| Interest Rate Futures | 22,921,288 | 29,234,357 | -21.6% | 24,229,529 | -5.4% |
| Equity Index Futures | 4,121,204 | 3,984,574 | 3.4% | 4,691,198 | -12.2% |
| Metals Futures | 1,209,783 | 1,280,877 | -5.6% | 1,186,505 | 2.0% |
| Energy Futures | 8,037,184 | 9,517,624 | -15.6% | 8,100,714 | -0.8% |
| FX Futures | 1,594,498 | 1,809,518 | -11.9% | 1,748,307 | -8.8% |
| Foreign Exchange Futures | 0 | 0 | - | 0 | - |
| Ags Futures | 3,905 | 3,185 | 22.6% | 5,567 | -29.9% |
| Ag Products Futures | 4,903,559 | 4,774,895 | 2.7% | 4,526,333 | 8.3% |
| TOTAL FUTURES | 42,791,421 | 50,605,030 | -15.4% | 44,488,153 | -3.8% |
| TOTAL OPTIONS GROUP | | | | | |
| Interest Rate Options | 31,882,940 | 60,990,374 | -47.7% | 41,939,493 | -24.0% |
| Equity Index Options | 3,355,880 | 4,056,416 | -17.3% | 3,546,793 | -5.4% |
| Metals Options | 1,286,934 | 1,984,513 | -35.2% | 1,399,267 | -8.0% |
| Energy Options | 5,747,057 | 5,693,740 | 0.9% | 6,016,368 | -4.5% |
| FX Options | 658,184 | 678,482 | -3.0% | 614,759 | 7.1% |
| Foreign Exchange Options | 9 | 404 | -97.8% | 1 | 800.0% |
| Ag Products Options | 3,172,260 | 3,422,206 | -7.3% | 2,742,573 | 15.7% |
| TOTAL OPTIONS | 46,103,264 | 76,826,135 | -40.0% | 56,259,254 | -18.1% |
| TOTAL COMBINED | | | | | |
| Interest Rate | 54,804,228 | 90,224,731 | -39.3% | 66,169,022 | -17.2% |
| Equity Index | 7,477,084 | 8,040,990 | -7.0% | 8,237,991 | -9.2% |
| Metals | 2,496,717 | 3,265,390 | -23.5% | 2,585,772 | -3.4% |
| Energy | 13,784,241 | 15,211,364 | -9.4% | 14,117,082 | -2.4% |
| FX | 2,252,682 | 2,488,000 | -9.5% | 2,363,066 | -4.7% |
| Foreign Exchange | 9 | 404 | -97.8% | 1 | 800.0% |
| Ags | 3,905 | 3,185 | 22.6% | 5,567 | -29.9% |
| Ag Products | 8,075,819 | 8,197,101 | -1.5% | 7,268,906 | 11.1% |
| GRAND TOTAL | 88,894,685 | 127,431,165 | -30.2% | 100,747,407 | -11.8% |

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