



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	-
MCCLOSKY ARA ARG S COAL	15,133	23,150	-34.6%	18,408	-17.8%
MCCLOSKY 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	-
NORTHEN NATURAL GAS DEMA	0	62	-100.0%	0	-
NORTHEN 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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CME Group Exchange Open Interest Report - Monthly

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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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CME Group Exchange Open Interest Report - Monthly

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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

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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

	Open Interest SEP 2020	Open Interest SEP 2019	% CHG	Open Interest AUG 2020	% CHG
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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CME Group Exchange Open Interest Report - Monthly

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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 PRODUCTS	3,905	3,185	22.6%	5,567	-29.9%

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CME Group Exchange Open Interest Report - Monthly

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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

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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 IC SO	2,334	0	-	2,499	-6.6%

***** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

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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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